9265720222010010101

LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

NAIC Group Code 0140 (Current) 0140 (Prior) NAIC Company Code 92657 Employer's ID Number 31-1000740

Organized under the Laws of OH, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 02/09/1981 Commenced Business 05/06/1981

Statutory Home Office ONE WEST NATIONWIDE BLVD. (Street and Number), COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code)

Main Administrative Office ONE WEST NATIONWIDE BLVD. (Street and Number)
COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code), 800-822-2822 (Area Code) (Telephone Number)

Mail Address ONE WEST NATIONWIDE BLVD., 1-14-301 (Street and Number or P.O. Box), COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records ONE WEST NATIONWIDE BLVD., 1-14-301 (Street and Number)
COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code), 800-822-2822 (Area Code) (Telephone Number)

Internet Website Address WWW.NATIONWIDE.COM

Statutory Statement Contact ANDREA D IACOBONI (Name), 614-249-9724 (Area Code) (Telephone Number)
FINRPT@NATIONWIDE.COM (E-mail Address), 866-315-1430 (FAX Number)

OFFICERS

PRESIDENT & COO	JOHN LAUGHLIN CARTER	SVP & TREASURER	DAVID PATRICK LAPAUL
SVP & SECRETARY	DENISE LYNN SKINGLE		

OTHER

PAMELA ANN BIESECKER, SVP-HEAD OF TAXATION
JAMES ROBERT FOWLER, EXEC VP-CHIEF TECH OFFC
TIMOTHY GERARD FROMMEYER, EXEC VP-CFO

DIRECTORS OR TRUSTEES

JOHN LAUGHLIN CARTER	TIMOTHY GERARD FROMMEYER	STEVEN ANDREW GINNAN
ERIC SHAWN HENDERSON	HOLLY RENEE SNYDER	KIRT ALAN WALKER

State of OHIO
County of FRANKLIN SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

JOHN LAUGHLIN CARTER	DENISE LYNN SKINGLE	DAVID PATRICK LAPAUL
PRESIDENT & COO	SVP & SECRETARY	SVP & TREASURER

Subscribed and sworn to before me this 22nd day of April 2022

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

NOTARIAL SEAL STATE OF OHIO

ANDREW SWARTZEL
NOTARY PUBLIC • STATE OF OHIO
Comm. No. 2021-RE-839107
My Commission Expires Oct. 24, 2026

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	28,886,992,426		28,886,992,426	28,432,342,093
2.	Stocks:				
	2.1 Preferred stocks	2,284,137		2,284,137	3,017,452
	2.2 Common stocks	56,629,721		56,629,721	54,513,147
3.	Mortgage loans on real estate:				
	3.1 First liens	7,399,819,932		7,399,819,932	7,281,439,852
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)			0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)			0	0
	4.3 Properties held for sale (less $ 0 encumbrances)			0	0
5.	Cash ($ 37,732,991), cash equivalents ($ 1,465,454,594) and short-term investments ($ 602,500,000)	2,105,687,585		2,105,687,585	2,282,628,686
6.	Contract loans (including $ 0 premium notes)	175,476,210	7,519	175,468,691	168,293,847
7.	Derivatives	595,728,629		595,728,629	562,905,998
8.	Other invested assets	786,443,341		786,443,341	688,978,680
9.	Receivables for securities	8,857,387		8,857,387	0
10.	Securities lending reinvested collateral assets	102,112,916		102,112,916	80,863,474
11.	Aggregate write-ins for invested assets	234,768,646	0	234,768,646	50,337,062
12.	Subtotals, cash and invested assets (Lines 1 to 11)	40,354,800,930	7,519	40,354,793,411	39,605,320,291
13.	Title plants less $ 0 charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	292,561,318	355,742	292,205,576	284,944,087
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	17,475,793	14,294,235	3,181,558	3,505,558
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	46,376,956		46,376,956	46,900,562
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	15,498,625		15,498,625	16,197,778
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts	2,517,313		2,517,313	13,138,017
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon			0	0
18.2	Net deferred tax asset	283,138,749	118,747,130	164,391,619	205,727,143
19.	Guaranty funds receivable or on deposit	534,524		534,524	534,524
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	28,917,150		28,917,150	2,021,880
24.	Health care ($ 0) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	140,157,403	103,001,830	37,155,573	30,369,970
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	41,181,978,761	236,406,456	40,945,572,305	40,208,659,810
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,775,855,261		2,775,855,261	2,816,011,386
28.	Total (Lines 26 and 27)	43,957,834,022	236,406,456	43,721,427,566	43,024,671,196
	DETAILS OF WRITE-INS				
1101.	Other invested assets receivable	3,806,586		3,806,586	1,987,900
1102.	Derivative collateral and receivables	230,962,060		230,962,060	48,349,162
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	234,768,646	0	234,768,646	50,337,062
2501.	Accrued fees and other assets	50,268,362	13,112,789	37,155,573	30,369,971
2502.	Deferred software costs	83,248,287	83,248,287	0	0
2503.	Disallowed interest maintenance reserve	6,640,754	6,640,754	0	
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	140,157,403	103,001,830	37,155,573	30,369,971

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 34,009,419,060 less $ 0 included in Line 6.3 (including $ 1,058,487,367 Modco Reserve)	34,009,419,060	33,251,835,132
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	2,446,137	2,534,490
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	541,177,211	457,498,172
4.	Contract claims:		
	4.1 Life	64,266,273	68,022,151
	4.2 Accident and health	18,199	17,415
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	939,863	939,522
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)		
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6		0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums	4,478,477	3,507,535
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		0
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 31,405,290 ceded	31,405,290	30,309,184
	9.4 Interest Maintenance Reserve		0
10.	Commissions to agents due or accrued-life and annuity contracts $ 6,173,943 , accident and health $ 49,616 and deposit-type contract funds $ 0	6,223,559	14,522,337
11.	Commissions and expense allowances payable on reinsurance assumed		0
12.	General expenses due or accrued	5,643,704	2,689,359
13.	Transfers to Separate Accounts due or accrued (net) (including $ (147,179,544) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(143,349,828)	(136,478,832)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	7,052,233	7,128,233
15.1	Current federal and foreign income taxes, including $ 30,812,692 on realized capital gains (losses)	94,792,590	95,378,061
15.2	Net deferred tax liability		0
16.	Unearned investment income	225,108	220,834
17.	Amounts withheld or retained by reporting entity as agent or trustee	3,807,639	1,987,900
18.	Amounts held for agents' account, including $ 0 agents' credit balances		
19.	Remittances and items not allocated	76,037,291	15,535,687
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		0
22.	Borrowed money $ 0 and interest thereon $ 0		80,000,000
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	428,174,290	382,039,279
	24.02 Reinsurance in unauthorized and certified ($ 0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	1,145,384,972	1,143,344,691
	24.04 Payable to parent, subsidiaries and affiliates	36,529,837	67,657,244
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		0
	24.07 Funds held under coinsurance	197,669,888	198,828,560
	24.08 Derivatives	71,086,923	98,820,192
	24.09 Payable for securities	1,407,462,872	1,678,516,160
	24.10 Payable for securities lending	102,095,339	80,859,820
	24.11 Capital notes $ 0 and interest thereon $ 0		
25.	Aggregate write-ins for liabilities	54,725,197	49,060,098
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	38,147,712,124	37,594,773,224
27.	From Separate Accounts Statement	2,775,855,261	2,816,011,386
28.	Total liabilities (Lines 26 and 27)	40,923,567,385	40,410,784,610
29.	Common capital stock	2,640,000	2,640,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		0
33.	Gross paid in and contributed surplus	4,091,097,042	3,991,097,042
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	(1,295,876,861)	(1,379,850,456)
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)		
	36.2 0 shares preferred (value included in Line 30 $ 0)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	2,795,220,181	2,611,246,586
38.	Totals of Lines 29, 30 and 37	2,797,860,181	2,613,886,586
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	43,721,427,566	43,024,671,196
	DETAILS OF WRITE-INS		
2501.	Reserve for escheat funds	9,978,574	9,375,368
2502.	Tax credit commitment liabilities	793,333	793,333
2503.	Reserve for litigation	11,500	11,500
2598.	Summary of remaining write-ins for Line 25 from overflow page	43,941,790	38,879,897
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	54,725,197	49,060,098
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	1,349,796,310	1,086,062,538	5,269,538,791
2.	Considerations for supplementary contracts with life contingencies	31,676	63,766	594,888
3.	Net investment income	502,236,294	403,811,446	2,247,185,819
4.	Amortization of Interest Maintenance Reserve (IMR)	(524,831)	(581,952)	(2,689,456)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	11,379,921	13,688,080	49,466,566
7.	Reserve adjustments on reinsurance ceded	(34,368,655)	(43,797,911)	(147,312,586)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	22,141,662	20,516,509	83,538,754
	8.2 Charges and fees for deposit-type contracts			0
	8.3 Aggregate write-ins for miscellaneous income	47,623,191	39,172,425	136,425,937
9.	Totals (Lines 1 to 8.3)	1,898,315,568	1,518,934,901	7,636,748,713
10.	Death benefits	60,385,631	59,847,048	223,635,986
11.	Matured endowments (excluding guaranteed annual pure endowments)			0
12.	Annuity benefits	74,058,277	50,881,980	211,940,608
13.	Disability benefits and benefits under accident and health contracts	212,301	244,715	925,270
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	473,117,328	522,381,379	2,020,088,343
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	1,739,949	1,147,836	3,711,877
18.	Payments on supplementary contracts with life contingencies	0	319,830	1,276,995
19.	Increase in aggregate reserves for life and accident and health contracts	751,853,795	489,641,264	3,425,940,316
20.	Totals (Lines 10 to 19)	1,361,367,281	1,124,464,052	5,887,519,395
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	181,877,947	163,098,813	725,259,075
22.	Commissions and expense allowances on reinsurance assumed	1,541	1,483	6,528
23.	General insurance expenses and fraternal expenses	89,879,955	83,574,594	371,846,876
24.	Insurance taxes, licenses and fees, excluding federal income taxes	17,156,448	14,990,309	60,256,475
25.	Increase in loading on deferred and uncollected premiums	368,664	(1,206,929)	(353,034)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	78,369,071	22,244,798	440,879,490
27.	Aggregate write-ins for deductions	14,003,113	14,275,685	57,983,635
28.	Totals (Lines 20 to 27)	1,743,024,020	1,421,442,805	7,543,398,440
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	155,291,548	97,492,096	93,350,273
30.	Dividends to policyholders and refunds to members	148,439	148,274	559,719
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	155,143,109	97,343,822	92,790,554
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(6,806,300)	138,580,277	62,092,909
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	161,949,409	(41,236,455)	30,697,645
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 6,475,936 (excluding taxes of $ (255,107) transferred to the IMR)	(8,188,448)	(4,916,135)	(25,267,755)
35.	Net income (Line 33 plus Line 34)	153,760,961	(46,152,590)	5,429,890
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,613,886,586	2,471,613,607	2,471,613,607
37.	Net income (Line 35)	153,760,961	(46,152,590)	5,429,890
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 5,365,505	20,572,385	8,320,415	47,633,147
39.	Change in net unrealized foreign exchange capital gain (loss)	198,738	(246,241)	34,464
40.	Change in net deferred income tax	(30,506,910)	9,134,775	(37,752,422)
41.	Change in nonadmitted assets	(5,357,522)	(7,091,647)	(33,841,291)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	547,645,584	547,645,584
44.	Change in asset valuation reserve	(46,135,010)	(29,417,495)	(136,099,216)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles		(663,141,152)	(663,141,152)
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	100,000,000	50,000,000	400,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(8,559,047)	37,771,327	12,363,975
54.	Net change in capital and surplus for the year (Lines 37 through 53)	183,973,595	(93,177,024)	142,272,979
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,797,860,181	2,378,436,583	2,613,886,586
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	47,623,191	39,172,425	136,425,938
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	47,623,191	39,172,425	136,425,938
2701.	Net investment earnings on funds withheld by ceding company	14,003,113	14,275,685	57,983,635
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	14,003,113	14,275,685	57,983,635
5301.	Adjustment to surplus for initial reinsurance transaction gains	(8,559,047)	(8,340,958)	(33,748,310)
5302.	Correction of error - IUL reserves		46,112,285	46,112,285
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(8,559,047)	37,771,327	12,363,975

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,353,772,481	1,089,716,919	5,273,219,945
2.	Net investment income	501,534,768	404,861,507	2,247,444,608
3.	Miscellaneous income	91,812,215	79,286,164	307,952,113
4.	Total (Lines 1 to 3)	1,947,119,464	1,573,864,590	7,828,616,666
5.	Benefit and loss related payments	653,541,251	741,377,748	2,640,218,439
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	85,240,067	23,474,766	448,746,230
7.	Commissions, expenses paid and aggregate write-ins for deductions	298,658,552	266,258,807	1,202,987,030
8.	Dividends paid to policyholders	148,098	171,055	567,701
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)		(11,162,951)	(45,608,898)
10.	Total (Lines 5 through 9)	1,037,587,968	1,020,119,425	4,246,910,502
11.	Net cash from operations (Line 4 minus Line 10)	909,531,495	553,745,165	3,581,706,164
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	484,980,243	505,188,157	2,511,946,746
	12.2 Stocks	1,593,646	41,670	3,834,743
	12.3 Mortgage loans	189,940,169	60,893,966	364,194,537
	12.4 Real estate	0	0	0
	12.5 Other invested assets	33,645,151	9,469,205	117,246,990
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,868,064)	16,007	769,281
	12.7 Miscellaneous proceeds	3,621,376	464,541,830	489,914,297
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	711,912,521	1,040,150,835	3,487,906,594
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	985,619,826	1,126,756,233	5,930,622,712
	13.2 Stocks	2,700,000	5,199,649	16,203,760
	13.3 Mortgage loans	306,876,470	105,527,913	1,016,431,458
	13.4 Real estate	0		0
	13.5 Other invested assets	104,146,113	38,466,542	344,999,961
	13.6 Miscellaneous applications	485,597,207	187,044,918	150,764,505
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,884,939,616	1,462,995,255	7,459,022,396
14.	Net increase (or decrease) in contract loans and premium notes	7,172,869	4,862,224	22,165,747
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,180,199,964)	(427,706,644)	(3,993,281,549)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0		0
	16.2 Capital and paid in surplus, less treasury stock	100,000,000	50,000,000	400,000,000
	16.3 Borrowed funds	(80,000,000)		80,000,000
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	83,679,040	139,480,993	369,990,079
	16.5 Dividends to stockholders	0		0
	16.6 Other cash provided (applied)	(9,951,672)	229,275,322	121,703,873
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	93,727,368	418,756,315	971,693,952
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(176,941,101)	544,794,836	560,118,567
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,282,628,686	1,722,510,120	1,722,510,120
	19.2 End of period (Line 18 plus Line 19.1)	2,105,687,585	2,267,304,956	2,282,628,686

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

20.0001. Exchange of bond investment to bond investment	104,062,033	136,560,710	531,253,241
20.0002. Capitalized interest on bonds	951,740	1,414	13,419
20.0003. Capitalized interest on mortgage loans	1,131,258	1,500,163	5,137,918
20.0004. Tax credit commitment liabilities		497,251	2,086,167

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	660,818,072	548,471,762	2,316,267,699
3.	Ordinary individual annuities	718,037,418	561,435,847	2,904,605,246
4.	Credit life (group and individual)			0
5.	Group life insurance	11,925	12,052	47,947
6.	Group annuities	47,088,911	51,693,387	375,493,128
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other	1,804	2,509	9,138
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	1,425,958,130	1,161,615,557	5,596,423,159
12.	Fraternal (Fraternal Benefit Societies Only)			0
13.	Subtotal (Lines 11 through 12)	1,425,958,130	1,161,615,557	5,596,423,159
14.	Deposit-type contracts	487,500,000	185,000,000	705,600,000
15.	Total (Lines 13 and 14)	1,913,458,130	1,346,615,557	6,302,023,159
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO THE FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

The Ohio Department of Insurance (Department) recognizes only statutory accounting practices (SAP) prescribed or permitted by the Department for determining and reporting the financial condition and results of operations of an insurance company, as well as, determining its solvency under the Ohio Insurance Law. The NAIC's *Accounting Practices and Procedures* manual (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Commissioner of Insurance has the right to permit other specific practices that deviate from prescribed practices.

In 2021, the Commissioner of the Department promulgated Ohio Administrative Code Section 3901-1-67, Alternative Derivative and Reserve Accounting Practices (OAC 3901-1-67), which constitutes a prescribed practice as contemplated by the NAIC SAP. The prescribed practice allows Ohio-domiciled insurance companies to utilize certain alternative derivative and reserve accounting practices for eligible derivative instruments and indexed products, respectively, in order to better align the measurement of indexed product reserves and the derivatives that hedge them. Effective January 1, 2021, the Company elected to apply OAC 3901-1-67 to its derivative instruments hedging fixed indexed annuity and indexed universal life insurance products and fixed indexed annuity reserve liabilities. As a result, the Company's net income changed $(248,095,797) and $161,941,799 for the periods ended March 31, 2022 and December 31, 2021, respectively, and the Company's statutory surplus decreased $131,722,237 and $273,797,782 as of March 31, 2022 and December 31, 2021, respectively.

Olentangy Reinsurance, LLC (Olentangy), a Vermont domiciled special purpose financial insurance company and subsidiary of the Company, has been granted a permitted practice from the State of Vermont that increased the subsidiary's valuation by $67,000,000 as of March 31, 2022 and December 31, 2021.

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

		SSAP #	F/S Page	F/S Line #	2022	2021
	Net Income					
(1)	Nationwide Life and Annuity Insurance Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 153,760,961	$ 5,429,890
(2)	State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
	OAC 3901-1-67:					
	Derivative instruments	86	4	3	33,746,756	100,861,912
	Reserves for indexed annuities	51	4	19	(347,792,069)	249,704,382
	Tax impact	101	4	32	65,949,516	(188,624,495)
(3)	State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 401,856,758	$ (156,511,909)
	Surplus					
(5)	Nationwide Life and Annuity Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,797,860,181	$ 2,613,886,586
(6)	State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
	OAC 3901-1-67:					
	Derivative instruments	86	2, 4	7, 3	(616,294,881)	(1,143,929,412)
	Reserves for indexed annuities	51	3, 4	1, 19	449,557,897	797,349,966
	Tax impact	101	2, 4	18.2, 32	35,014,747	72,781,664
(7)	State Permitted Practice that is an increase/(decrease) from NAIC SAP					
	Subsidiary valuation - Olentangy	20	2	8	67,000,000	67,000,000
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,862,582,418	$ 2,820,684,368

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

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

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

C. Accounting Policies

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

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

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

D. Going Concern

Not applicable.

Note 2 – Accounting Changes and Corrections of Errors

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

NOTES TO THE FINANCIAL STATEMENTS

Note 3 – Business Combinations and Goodwill

A. Statutory Purchase Method

Not applicable.

B. Statutory Merger

1. Effective January 1, 2022, Harleysville Life Insurance Company (HLIC) completed a merger agreement with the Company. Pursuant to the merger agreement, the operations of HLIC were merged with and into the Company, with the Company continuing as the surviving entity. These Notes to the Financial Statements have been assessed for significant changes resulting from the merger agreement.

2. The transaction above was accounted for as a statutory merger.

3. There were no shares of stock issued in the merger transaction.

4. As the merger was effective on January 1, 2022, the amounts presented in this Quarterly Statement reflect those of the merged entity for all periods presented.

5. No adjustments were recorded directly to surplus for any entity that previously did not prepare statutory statements.

C. Impairment Loss

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A. Mortgage Loans

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

B. Troubled Debt Restructuring

Not applicable.

C. Reverse Mortgages

Not applicable.

D. Loan-Backed Securities

1. Prepayment assumptions are generally obtained using a model provided by a third-party vendor.

2. Not applicable.

3. The following table summarizes other-than-temporary impairments for loan-backed securities recognized in the current reporting period based on the fact that the present value of projected cash flows expected to be collected was less than the amortized cost of the securities.

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
576434N26	$ 223,064	$ 202,448	$ 20,616	$ 202,448	$ 168,940	Q1 '22
Total			$ 20,616			

4. All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ (37,939,621)
2.	12 Months or Longer	$ (13,969,702)

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

1.	Less than 12 Months	$ 1,611,191,300
2.	12 Months or Longer	$ 184,929,113

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

3. Collateral Received

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

NOTES TO THE FINANCIAL STATEMENTS

b. Not applicable.

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

2-11. Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

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

2. Type of Repo Trades Used

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

3. Original (Flow) & Residual Maturity

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	-	-	-	-
2. Overnight	$163,706,919	$-	$-	$-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-
7. > 1 Year	-	-	-	-
b. Ending Balance				
1. Open - No Maturity	-	-	-	-
2. Overnight	$102,112,916	$-	$-	$-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-
7. > 1 Year	-	-	-	-

4. Not applicable.

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

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Maximum Amount	$166,981,057	$-	$-	$-
b. Ending Balance	$104,155,174	$-	$-	$-

NOTES TO THE FINANCIAL STATEMENTS

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

ENDING BALANCE

		1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a.	Bonds - FV	$-	$104,155,174	$-	$-	$-	$-	$-	$104,155,174
b.	LB & SS - FV	-	-	-	-	-	-	-	-
c.	Preferred Stock - FV	-	-	-	-	-	-	-	-
d.	Common Stock	-	-	-	-	-	-	-	-
e.	Mortgage Loans - FV	-	-	-	-	-	-	-	-
f.	Real Estate - FV	-	-	-	-	-	-	-	-
g.	Derivatives - FV	-	-	-	-	-	-	-	-
h.	Other Invested Assets - FV	-	-	-	-	-	-	-	-
i.	Total Assets - FV	$-	$104,155,174	$-	$-	$-	$-	$-	$104,155,174

7. Collateral Provided - Secured Borrowing

		1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a.	Maximum Amount				
	1. Cash	$163,706,919	$-	$-	$-
	2. Securities (FV)	-	-	-	-
	3. Securities (BACV)	-	-	-	-
	4. Nonadmitted Subset (BACV)	-	-	-	-
b.	Ending Balance				
	1. Cash	$102,112,916	$-	$-	$-
	2. Securities (FV)	-	-	-	-
	3. Securities (BACV)	-	-	-	-
	4. Nonadmitted Subset (BACV)	-	-	-	-

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

		Amortized Cost	Fair Value
a.	Overnight and Continuous	$102,112,916	$102,112,916
b.	30 Days or Less	-	-
c.	31 to 90 Days	-	-
d.	> 90 Days	-	-

9-10. Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

J. Real Estate

Not applicable.

K. Low-Income Housing Tax Credits

Not applicable.

L. Restricted Assets

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

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

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

O. 5GI Securities

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

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

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

NOTES TO THE FINANCIAL STATEMENTS

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

	Asset Type	Percent Share
(1)	Cash	3%
(2)	Cash equivalents	65%
(3)	Short-term investments	32%
(4)	Total	100%

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

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

Note 7 – Investment Income

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

Note 8 – Derivative Instruments

A. Derivatives under *SSAP No. 86 – Derivatives*

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

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

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

Not applicable.

Note 9 – Income Taxes

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

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

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

As of March 31, 2022, the Company has received capital contributions from its parent company, Nationwide Life Insurance Company (NLIC), totaling $100,000,000. In addition, the Company received $60,472,542 in connection with the January 1, 2022 merger with HLIC. During April 2022, the Company received an additional capital contribution of $50,000,000 from NLIC.

On March 24, 2022, the Company and Nationwide Trust Company, FSB (NTC) executed a $180,000,000 replacement unsecured promissory note whereby NTC can borrow from the Company for up to 364 days after the date of the agreement. As of March 31, 2022, NTC had an outstanding borrowing of $115,000,000 at an interest rate of 1-month LIBOR plus 0.875%.

On March 2, 2022, the Company and Nationwide SBL, LLC (NWSBL) executed a $550,000,000 replacement unsecured promissory note and revolving line of credit agreement whereby NWSBL can borrow from the Company for up to 364 days after the date of the agreement. As of March 31, 2022, NWSBL had outstanding borrowings of $487,500,000 at an interest rate of 1-month LIBOR plus 1.25%. Subsequent to the reporting date, NWSBL has made additional draws on the revolving line of credit agreement, increasing the outstanding borrowings to $550,000,000 as of the subsequent event date.

Note 11 – Debt

A. All Other Debt

Not applicable.

B. Funding Agreements with Federal Home Loan Bank

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

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

In February 2021, the Company entered into an agreement with the FHLB, which expired February 4, 2022, that allowed the Company and NLIC access to collectively borrow up to $1,050,000,000 in the aggregate, which would be collateralized by pledged securities. It is part of the Company's strategy to use these funds for operations, and any funds obtained from the FHLB for use in general operations, would be accounted for as borrowed money. In February 2022, this agreement was extended through February 3, 2023. The Company had no amounts outstanding under the agreement as of March 31, 2022 and December 31, 2021.

NOTES TO THE FINANCIAL STATEMENTS

2. FHLB Capital Stock

a. Aggregate Totals

1. Current Year-end	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 25,000,000	$ 25,000,000	$ -
(c) Activity Stock	$ 21,937,500	$ 21,937,500	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total	$ 46,937,500	$ 46,937,500	$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 5,050,000,000	XXX	XXX

2. Prior Year-end	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 25,000,000	$ 25,000,000	$ -
(c) Activity Stock	$ 17,977,500	$ 17,977,500	$ -
(d) Excess Stock	$ 2,250,000	$ 2,250,000	$ -
(e) Aggregate Total	$ 45,227,500	$ 45,227,500	$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 5,050,000,000	XXX	XXX

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

			Eligible for Redemption			
Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	3 Less Than 6 Months	4 6 months to Less Than 1 year	5 1 to Less Than 3 Years	6 3 to 5 Years
Class A	$ -	$ -	$ -	$ -	$ -	$ -
Class B	$ 25,000,000	$ 25,000,000	$ -	$ -	$ -	$ -

3. Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 648,053,314	$ 635,050,382	$ 487,678,166
2. Current Year General Account Total Collateral Pledged	$ 648,053,314	$ 635,050,382	$ 487,678,166
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end General and Separate Accounts Total Collateral Pledged	$ 548,298,822	$ 502,318,566	$ 399,561,491

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Aggregate Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 648,053,314	$ 635,050,382	$ 487,678,166
2. Current Year General Account Maximum Collateral Pledged	$ 648,053,314	$ 635,050,382	$ 487,678,166
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end General and Separate Accounts Maximum Collateral Pledged	$ 548,298,822	$ 502,318,566	$ 399,561,491

NOTES TO THE FINANCIAL STATEMENTS

4. Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	$ XXX
(b) Funding Agreements	$ 487,678,166	$ 487,678,166	$ -	$ 487,678,166
(c) Other	$ -	$ -	$ -	$ XXX
(d) Aggregate Total (a+b+c)	$ 487,678,166	$ 487,678,166	$ -	$ 487,678,166

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	$ XXX
(b) Funding Agreements	$ 399,561,491	$ 399,561,491	$ -	$ 399,561,491
(c) Other	$ -	$ -	$ -	$ XXX
(d) Aggregate Total (a+b+c)	$ 399,561,491	$ 399,561,491	$ -	$ 399,561,491

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 487,678,166	$ 487,678,166	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total Lines (1+2+3)	$ 487,678,166	$ 487,678,166	$ -

c. FHLB – Prepayment Obligations

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

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

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

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

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

Note 14 – Liabilities, Contingencies and Assessments

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

Note 15 – Leases

Not applicable.

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

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

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

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

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

4. There were no assets securitized during the period.

NOTES TO THE FINANCIAL STATEMENTS

C. Wash Sales

Not applicable.

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

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

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

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

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

Level 2. Unadjusted quoted prices for similar assets or liabilities in active markets, quoted prices for identical or similar assets or liabilities in markets that are not active or inputs (other than quoted prices) that are observable or that are derived principally from or corroborated by observable market data through correlation or other means. Primary inputs to this valuation technique may include comparative trades, bid/asks, interest rate movements, U.S. Treasury rates, London Interbank Offered Rate, prime rates, cash flows, maturity dates, call ability, estimated prepayments and/or underlying collateral values.

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

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

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

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

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

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

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

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

The following table summarizes assets and liabilities held at fair value as of March 31, 2022:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Bonds	$ -	$ 280,698	$ -	$ -	$ 280,698
Preferred stocks unaffiliated	-	-	2,284,137	-	2,284,137
Common stocks unaffiliated	9,692,221	46,937,500	-	-	56,629,721
Separate account assets	2,663,070,364	-	-	-	2,663,070,364
Derivative assets	-	1,222,561	-	-	1,222,561
Total Assets at Fair Value/(NAV)	$ 2,672,762,585	$ 48,440,759	$ 2,284,137	$ -	$ 2,723,487,481
Derivative liabilities	$ -	$ 3,420,015	$ -	$ -	$ 3,420,015
Total Liabilities at Fair Value	$ -	$ 3,420,015	$ -	$ -	$ 3,420,015

NOTES TO THE FINANCIAL STATEMENTS

The following table presents the rollforward of Level 3 assets held at fair value during the period ended March 31, 2022:

	Beginning Balance at 12/31/2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2022
Assets at Fair Value										
Preferred stocks unaffiliated	$3,017,452	$-	$-	$-	$(129,669)	$-	$-	$(603,646)	$-	$2,284,137
Total Assets at Fair Value	$3,017,452	$-	$-	$-	$(129,669)	$-	$-	$(603,646)	$-	$2,284,137

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of March 31, 2022:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$28,625,021,169	$28,886,711,728	$9,181,643	$24,254,072,918	$4,361,766,608	$-	$-
Mortgage loans, net of allowance	7,039,806,069	7,399,819,932	-	-	7,039,806,069	-	-
Cash, cash equivalents and short-term investments	2,105,687,585	2,105,687,585	673,059,543	1,432,628,042	-	-	-
Derivative assets	1,232,356,675	594,506,068	-	88,277,206	1,144,079,469	-	-
Policy loans	175,468,691	175,468,691	-	-	175,468,691	-	-
Separate account assets	113,171,977	112,784,897	-	102,886,136	10,285,841	-	-
Securities lending collateral assets	102,112,916	102,112,916	102,112,916	-	-	-	-
Total Assets	$39,393,625,082	$39,377,091,817	$784,354,102	$25,877,864,302	$12,731,406,678	$-	$-
Liabilities							
Investment contracts	$487,678,166	$493,627,453	$-	$-	$487,678,166	$-	$-
Derivative liabilities	94,423,074	67,666,908	-	7,698,637	86,724,437	-	-
Total Liabilities	$582,101,240	$561,294,361	$-	$7,698,637	$574,402,603	$-	$-

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured using net asset value

Not applicable.

Note 21 – Other Items

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

Note 22 – Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through May 6, 2022 for the statutory statement issued on May 13, 2022.

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

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through May 6, 2022 for the statutory statement issued on May 13, 2022.

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

Note 23 – Reinsurance

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

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

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

Note 30 – Premium Deficiency Reserves

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

Note 31 – Reserves for Life Contracts and Annuity Contracts

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

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

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

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

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

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

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

Note 35 – Separate Accounts

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

Note 36 – Loss/Claim Adjustment Expenses

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Harleysville Life Insurance Company removed due to its elimination by merger in Jan 2022

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [X] No [ ]

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
Harleysville Life Insurance Company	64327	OH

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/24/2018

6.4 By what department or departments?
OH

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

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

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [X] No [ ]

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

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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended? ..... Yes [X] No [ ]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
Updated the "Fair competition and antitrust" and "Records retention, legal holds" sections.

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 28,907,809

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 287,717,339

13. Amount of real estate and mortgages held in short-term investments: ..... $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 0	$ 0
14.24	Short-Term Investments	$ 514,500,000	$ 602,500,000
14.25	Mortgage Loans on Real Estate	$ 112,822,471	$ 111,561,255
14.26	All Other	$ 90,839,151	$ 90,219,918
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 718,161,622	$ 804,281,173
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 102,112,916

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 102,112,916

16.3 Total payable for securities lending reported on the liability page. ..... $ 102,095,339

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? ..... Yes [X] No [ ]

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

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

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ ] No [X]

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
162754	IFM Investors Pty Ltd	5493002BVK0QI7KW7H93	Securities and Exchange Commission (SEC)	NO
107105	BlackRock Financial Management Inc.	549300LVXYIVJKE13M84	Securities and Exchange Commission (SEC), National Futures Association (NFA), Commodity Trading Advisor (CTA) and Commodity Pool Operator (CPO)	NO
282125	HPS INVESTMENT PARTNERS, LLC	549300IW754OH8HM8F38	The U.S. Securities and Exchange Commission	NO
126032	T. Rowe Price	FAJ59K74IZRGQ0SHUS25	The U.S. Securities and Exchange Commission	NO
155480	20 GATES MANAGEMENT LLC	549300P9T431XY751068	The U.S. Securities and Exchange Commission	NO

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [X] No [ ]

18.2 If no, list exceptions:

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

    Has the reporting entity self-designated 5GI securities? ..... Yes [X] No [ ]

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

    Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [X]

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

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 7,399,819,932
	1.14 Total Mortgages in Good Standing	$ 7,399,819,932
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 7,399,819,932
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

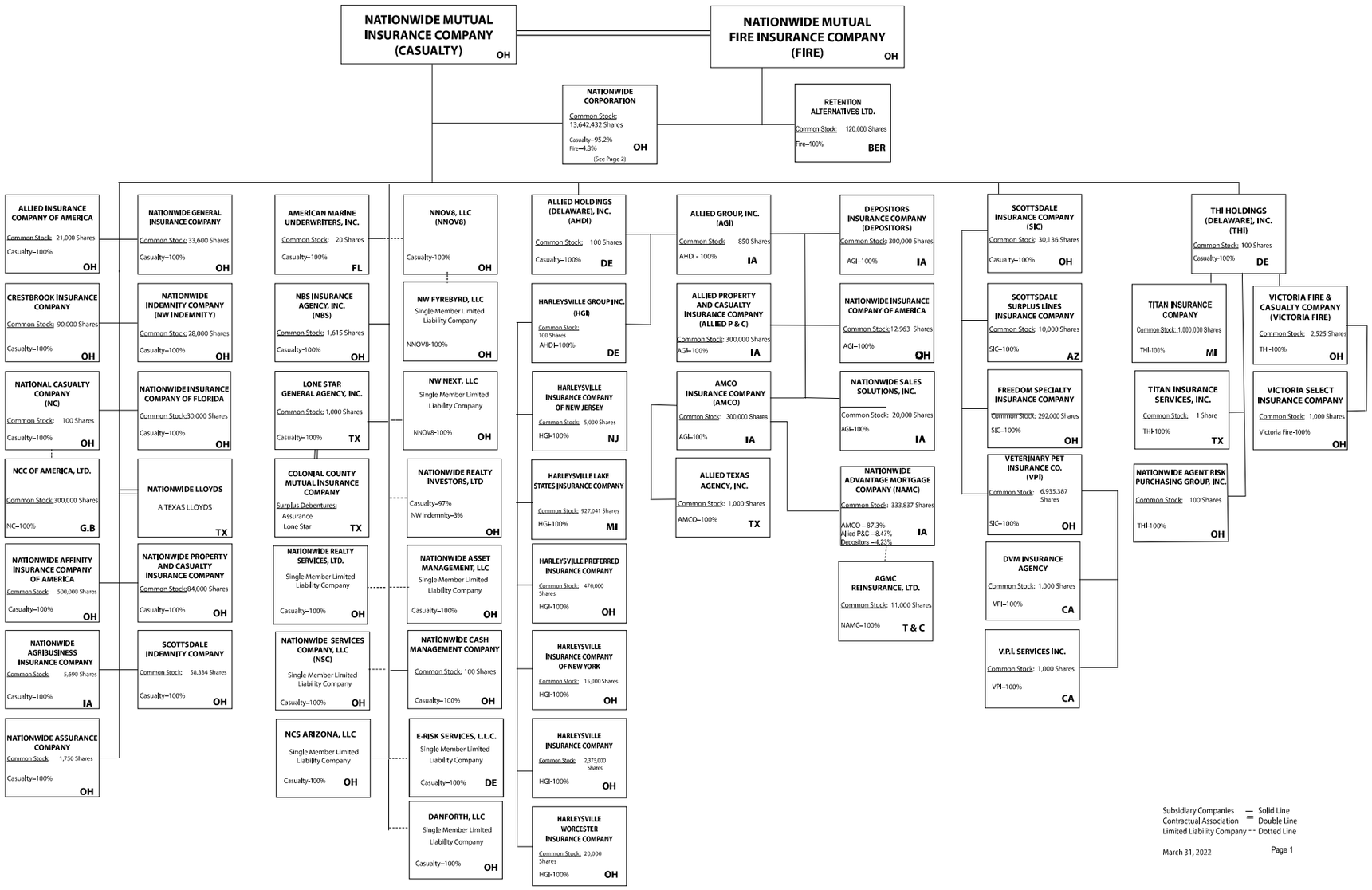
Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	4,899,087	9,575,373			14,474,460	
2. Alaska AK	L	611,007	118,286			729,293	
3. Arizona AZ	L	9,941,458	36,893,298			46,834,756	
4. Arkansas AR	L	1,207,922	1,587,073			2,794,995	
5. California CA	L	118,819,665	47,277,819			166,097,484	
6. Colorado CO	L	9,510,160	21,494,229			31,004,389	
7. Connecticut CT	L	18,612,225	11,624,145			30,236,370	
8. Delaware DE	L	2,958,904	3,580,207			6,539,111	
9. District of Columbia DC	L	1,692,383	2,070,546			3,762,929	
10. Florida FL	L	50,566,761	62,739,807			113,306,568	
11. Georgia GA	L	15,309,005	21,204,401			36,513,406	
12. Hawaii HI	L	5,061,754	3,915,869			8,977,623	
13. Idaho ID	L	1,569,649	2,491,655			4,061,304	
14. Illinois IL	L	41,677,195	18,690,197			60,367,392	
15. Indiana IN	L	5,695,006	13,129,291			18,824,297	
16. Iowa IA	L	2,697,407	3,946,332			6,643,739	
17. Kansas KS	L	3,609,045	8,659,896			12,268,941	
18. Kentucky KY	L	6,232,172	7,349,832			13,582,004	
19. Louisiana LA	L	4,020,173	7,804,819			11,824,992	
20. Maine ME	L	1,063,639	2,803,222			3,866,861	
21. Maryland MD	L	18,169,340	21,022,147			39,191,487	
22. Massachusetts MA	L	17,310,016	55,968,058			73,278,074	
23. Michigan MI	L	28,325,989	30,867,875			59,193,864	
24. Minnesota MN	L	11,577,478	10,954,621			22,532,099	
25. Mississippi MS	L	2,398,520	4,973,596			7,372,116	
26. Missouri MO	L	8,729,757	16,826,424			25,556,181	
27. Montana MT	L	319,527	1,819,737			2,139,264	
28. Nebraska NE	L	1,630,857	11,282,217			12,913,074	
29. Nevada NV	L	6,054,167	7,312,155			13,366,322	
30. New Hampshire NH	L	1,191,873	6,280,680			7,472,553	
31. New Jersey NJ	L	34,107,821	32,805,048			66,912,869	
32. New Mexico NM	L	650,565	3,838,230			4,488,795	
33. New York NY	N	9,054,496	6,980,592			16,035,088	
34. North Carolina NC	L	22,299,721	31,009,080	43		53,308,844	
35. North Dakota ND	L	1,028,396	2,364,619			3,393,015	
36. Ohio OH	L	19,787,370	29,019,214			48,806,584	487,500,000
37. Oklahoma OK	L	1,249,865	3,905,046			5,154,911	
38. Oregon OR	L	6,203,487	2,334,726			8,538,213	
39. Pennsylvania PA	L	30,295,474	36,083,648	1,226		66,380,348	
40. Rhode Island RI	L	3,047,977	3,320,489			6,368,466	
41. South Carolina SC	L	7,998,192	13,465,683			21,463,875	
42. South Dakota SD	L	1,843,464	579,268			2,422,732	
43. Tennessee TN	L	11,075,910	22,825,805			33,901,715	
44. Texas TX	L	52,054,245	61,245,606			113,299,851	
45. Utah UT	L	9,171,664	5,944,607			15,116,271	
46. Vermont VT	L	548,454	2,016,245			2,564,699	
47. Virginia VA	L	19,600,271	24,761,376	535		44,362,182	
48. Washington WA	L	19,024,377	15,160,291			34,184,668	
49. West Virginia WV	L	1,730,773	5,091,906			6,822,679	
50. Wisconsin WI	L	10,481,135	7,660,971			18,142,106	
51. Wyoming WY	L	657,105	450,075			1,107,180	
52. American Samoa AS	N	940	0			940	
53. Guam GU	N	250	0			250	
54. Puerto Rico PR	N	34,585	0			34,585	
55. U.S. Virgin Islands VI	N	20,711	0			20,711	
56. Northern Mariana Islands MP	N	0	0			0	
57. Canada CAN	N	5,793	0			5,793	
58. Aggregate Other Aliens OT	XXX	38,757	0	0	0	38,757	0
59. Subtotal	XXX	663,473,939	765,126,332	1,804	0	1,428,602,075	487,500,000
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	91,485				91,485	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	105,456				105,456	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	663,670,880	765,126,332	1,804	0	1,428,799,016	487,500,000
96. Plus Reinsurance Assumed	XXX					0	
97 Totals (All Business)	XXX	663,670,880	765,126,332	1,804	0	1,428,799,016	487,500,000
98. Less Reinsurance Ceded	XXX	49,836,633	27,696,102	948		77,533,683	
99. Totals (All Business) less Reinsurance Ceded	XXX	613,834,247	737,430,230	856	0	1,351,265,333	487,500,000
DETAILS OF WRITE-INS							
58001. Foreign - other alien	XXX	38,757				38,757	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	38,757	0	0	0	38,757	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 50
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 7

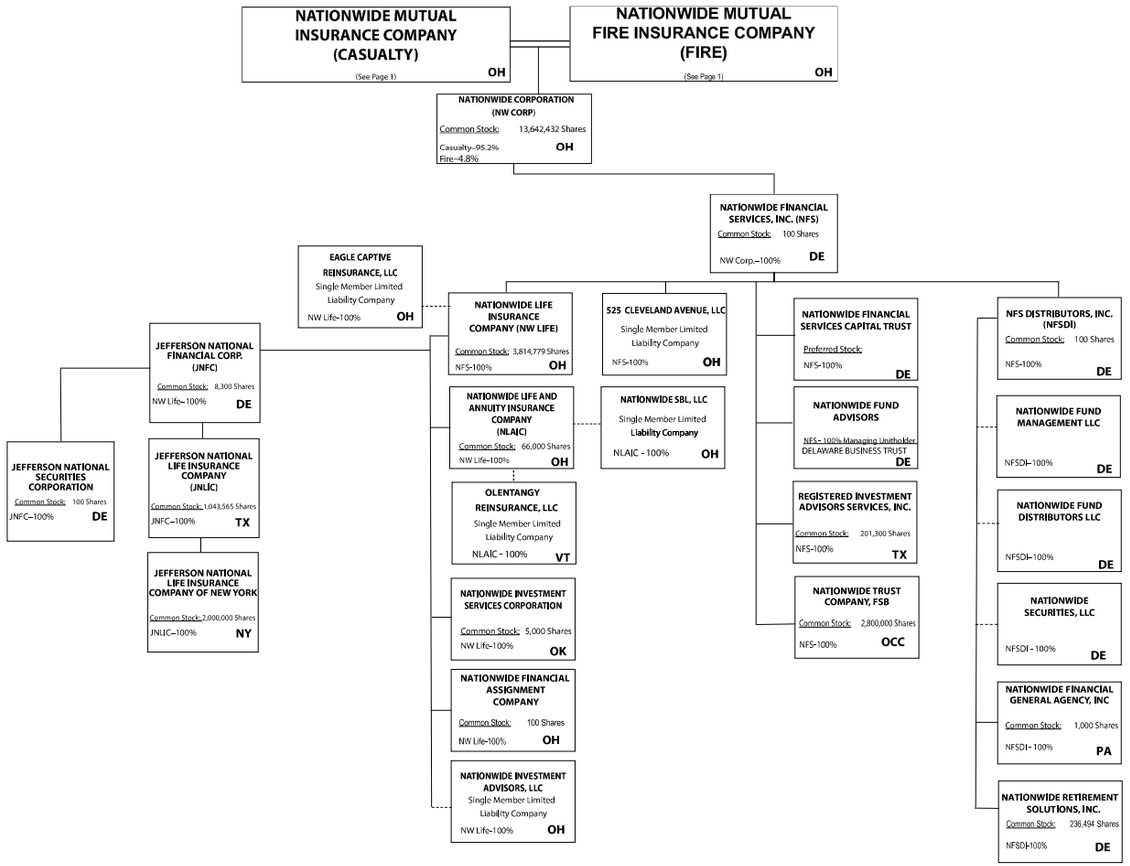
NATIONWIDE®



(Casualty/Fire subsidiaries)

12.1

NATIONWIDE®



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

March 31, 2022 Page 2

(Nationwide Corp. subsidiaries)

NATIONWIDE INSURANCE COMPANIES

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0140	Nationwide		31-1486309				10 W. Nationwide, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				1000 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				1015 Long Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				1050 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				1125 Rail Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1733036				120 Acre Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership	95.000	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		20-4939866				1125 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939867				1175 Bobcat, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		26-2451988				1492 Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				111 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				155 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				161 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				170 Marconi, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				245 Parks Edge Place, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				275 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				300 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				310 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				343 N. Front, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				400 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				400 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				410 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				425 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				44 Chestnut, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		38-4118665				500 Neil Avenue, LLC	OH	NIA	NWD HP, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		38-4118665				515 Kilbourne Street, LLC	OH	NIA	NWD HP, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		87-1954007				525 Cleveland Avenue, LLC	OH	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				735 Bobcat Avenue, LLC	OH	NIA	GVY Residential, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				75 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				775 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				777 Swan Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				780 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				795 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				800 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				800 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				800 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				805 Bobcat Avenue, LLC	OH	NIA	GVY Residential, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				808 Yard Street, LLC	OH	NIA	GVY Residential, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				820 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				822 Williams Avenue, LLC	OH	NIA	GVY Residential, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				825 Junction Way, LLC	OH	NIA	GVY Residential, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				828 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				840 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				840 Yard Street, LLC	OH	NIA	GVY Residential, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				845 Yard Street, LLC	OH	NIA	GVY Residential, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				855 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				860 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				880 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				880 Yard Street, LLC	OH	NIA	GVY Residential, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				895 W. Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				950 Dorchester Way, LLC	OH	NIA	GVY Residential, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				950 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				960 Bobcat Avenue, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				975 Rail Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				995 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0140	Nationwide		31-1486309				18615 Claret Drive, LLC	OH	NIA	NRI Cavasson, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				18700 Hayden Road, LLC	OH	NIA	NRI Cavasson, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				18750 Hayden Road, LLC	OH	NIA	NRI Cavasson, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				AD DORA, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				ADTV, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		52-2227314				AGMC Reinsurance, Ltd.	TCA	NIA	Nationwide Advantage Mortgage Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		42-0958655				ALLIED Group, Inc.	IA	IA	Allied Holdings (Delaware), Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		46-4628790				Allied Holdings (Delaware), Inc.	DE	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	YES	
0140	Nationwide	10127	27-0114983				ALLIED Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	42579	42-1201931				ALLIED Property and Casualty Insurance Company	IA	IA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		42-1527863				ALLIED Texas Agency, Inc.	TX	IA	AMCO Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	19100	42-6054959				AMCO Insurance Company	IA	IA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		59-1031596				American Marine Underwriters, Inc.	FL	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		81-4532504				American Tax Credit Fund 2017-A, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		82-2001573				American Tax Credit Fund 2017-B, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		82-4591498				American Tax Credit Fund 2018-A, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		83-0606592				American Tax Credit Fund 2018-B, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		83-0620232				American Tax Credit Fund 2018-C, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		83-3900932				American Tax Credit Fund 2019-A, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		83-3953721				American Tax Credit Fund 2019-B, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		84-3443067				American Tax Credit Fund 2020-A, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		85-2359702				American Tax Credit Fund 2020-B, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		85-2649655				American Tax Credit Fund 2021-A, LLC (fka American Tax Credit Fund 2020-C, LLC)	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		86-2502912				American Tax Credit Fund 2021-B, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		87-1349942				American Tax Credit Fund 2021-C, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		87-4753681				American Tax Credit Fund 2022-A, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		87-4771309				American Tax Credit Fund 2022-B, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				Arena District CA I, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
			90-0280710				Arena District Owners Association	OH	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	NO	2
0140	Nationwide		31-1486309				Ballantrae Woods, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				Cavasson Hotel, LLC	OH	NIA	Cavasson Hotel Holdings, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				Cavasson Hotel Holdings, LLC	OH	NIA	NRI Cavasson, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-1618232				CNRI-Cannonsport Condominium, LLC	OH	NIA	CNRI-Cannonsport, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-1618232				CNRI-Cannonsport, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	29262	74-1061659				Colonial County Mutual Insurance Company	TX	IA	Other non-Nationwide	contract	0.000	Other non-Nationwide	NO	2
0140	Nationwide		31-1486309				Cottages at Hyatts LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	18961	68-0066866				Crestbrook Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				Crewville, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		84-5052608				Danforth, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	42587	42-1207150				Depositors Insurance Company	IA	IA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
			46-4104813				Discover Affordable Housing Investment Fund I LLC	OH	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	NO	2
0140	Nationwide		33-0096671				DVM Insurance Agency	CA	NIA	Veterinary Pet Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	15821	47-4523959				Eagle Captive Reinsurance, LLC	OH	IA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		26-3260559				E-Risk Services, L.L.C.	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	22209	75-6013587				Freedom Specialty Insurance Company	OH	IA	Scottsdale Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				Grandview Yard Hotel Holdings, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				Grandview Yard Hotel, LLC	OH	NIA	Grandview Yard Hotel Holdings, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				GVY Residential, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				Harlem Road Developers, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		51-0241172				Harleysville Group Inc.	DE	NIA	Allied Holdings (Delaware), Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	23582	41-0417250				Harleysville Insurance Company	OH	IA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	

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0140	Nationwide	42900	23-2253669				Harleysville Insurance Company of New Jersey	NJ	IA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	10674	23-2864924				Harleysville Insurance Company of New York	OH	IA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	14516	38-3198542				Harleysville Lake States Insurance Company	MI	IA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	35696	23-2384978				Harleysville Preferred Insurance Company	OH	IA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	26182	04-1989660				Harleysville Worcester Insurance Company	OH	IA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-3289512				Jefferson National Financial Corp.	DE	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	YES	
0140	Nationwide	64017	75-0300900				Jefferson National Life Insurance Company	TX	IA	Jefferson National Financial Corporation	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	15727	47-1180302				Jefferson National Life Insurance Company of New York	NY	IA	Jefferson National Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		61-1340595				Jefferson National Securities Corporation	DE	NIA	Jefferson National Financial Corporation	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				Jerome Village Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				JV Developers, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		74-1395229				Lone Star General Agency, Inc.	TX	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	11991	38-0865250				National Casualty Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide						National Casualty Company of America, Ltd.	GBR	IA	National Casualty Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		42-1154244				Nationwide Advantage Mortgage Company	IA	NIA	AMCO Insurance Company	Ownership	87.300	Nationwide Mutual Insurance Company	YES	1
0140	Nationwide		42-1154244				Nationwide Advantage Mortgage Company	IA	NIA	ALLIED Property & Casualty Insurance Company	Ownership	8.470	Nationwide Mutual Insurance Company	YES	1
0140	Nationwide		42-1154244				Nationwide Advantage Mortgage Company	IA	NIA	Depositors Insurance Company	Ownership	4.230	Nationwide Mutual Insurance Company	YES	1
0140	Nationwide	26093	48-0470690				Nationwide Affinity Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	28223	42-1015537				Nationwide Agribusiness Insurance Company	IA	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1578869				Nationwide Arena, LLC	OH	NIA	NRI Arena, LLC	Ownership	90.000	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		20-8670712				Nationwide Asset Management, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	10723	95-0639970				Nationwide Assurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1036287				Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-4416546				Nationwide Corporation	OH	NIA	Nationwide Mutual Insurance Company	Ownership	95.200	Nationwide Mutual Insurance Company	YES	1
0140	Nationwide		31-4416546				Nationwide Corporation	OH	NIA	Nationwide Mutual Fire Insurance Company	Ownership	4.800	Nationwide Mutual Insurance Company	YES	1
0140	Nationwide		31-1667326				Nationwide Financial Assignment Company	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		23-2412039				Nationwide Financial General Agency, Inc.	PA	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-6554353				Nationwide Financial Services Capital Trust	DE	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486870				Nationwide Financial Services, Inc.	DE	NIA	Nationwide Corporation	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		52-6969857				Nationwide Fund Advisors	DE	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1748721				Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-0900518				Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	23760	31-4425763				Nationwide General Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	10070	31-1399201				Nationwide Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	25453	95-2130882				Nationwide Insurance Company of America	OH	IA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	10948	31-1613686				Nationwide Insurance Company of Florida	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		41-2206199				Nationwide Investment Advisors, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		73-0988442				Nationwide Investment Services Corporation	OK	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	YES	
0140	Nationwide	92657	31-1000740				Nationwide Life and Annuity Insurance Company	OH	RE	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	66869	31-4156830				Nationwide Life Insurance Company	OH	UDP	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		13-4212969				Nationwide Life Tax Credit Partners 2002-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		01-0749754				Nationwide Life Tax Credit Partners 2002-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		54-2113175				Nationwide Life Tax Credit Partners 2003-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		58-2672725				Nationwide Life Tax Credit Partners 2003-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1

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0140	Nationwide		20-0382144				Nationwide Life Tax Credit Partners 2004-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		20-0745965				Nationwide Life Tax Credit Partners 2004-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		20-1918935				Nationwide Life Tax Credit Partners 2004-F, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		20-2303694				Nationwide Life Tax Credit Partners 2005-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		20-2303602				Nationwide Life Tax Credit Partners 2005-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		20-2450960				Nationwide Life Tax Credit Partners 2005-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		20-2774223				Nationwide Life Tax Credit Partners 2005-E, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		21-1288836				Nationwide Life Tax Credit Partners 2007-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		27-1362364				Nationwide Life Tax Credit Partners 2009-I, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		45-0469525				Nationwide Life Tax Credit Partners No. 1, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide	42110	75-1780981				Nationwide Lloyds	TX	IA	n/a	contract	0.000	Nationwide Mutual Insurance Company	NO	2
0140	Nationwide		42-1373380				Nationwide Sales Solutions, Inc. (fka Nationwide Member Solutions Agency Inc.)	IA	NIA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		75-3191025				Nationwide Mutual Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	23779	31-4177110				Nationwide Mutual Fire Insurance Company	OH	IA	Other non-Nationwide	n/a	0.000	Other non-Nationwide	NO	2
0140	Nationwide	23787	31-4177100				Nationwide Mutual Insurance Company	OH	UIP	Other non-Nationwide	n/a	0.000	Other non-Nationwide	NO	2
0140	Nationwide		34-2012765				Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	37877	31-0970750				Nationwide Property and Casualty Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	Ownership	97.000	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		31-1486309				Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Indemnity Company	Ownership	3.000	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		31-1486309				Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide						Nationwide Realty Services, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		73-0948330				Nationwide Retirement Solutions, Inc.	DE	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		83-2250056				Nationwide SBL, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		36-2434406				Nationwide Securities, LLC	OH	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-4177100				Nationwide Services Company, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		46-1952215				Nationwide Tax Credit Partners 2013-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		46-1971926				Nationwide Tax Credit Partners 2013-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		31-1592130	2729677			Nationwide Trust Company, FSB	US	OTH	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	2
0140	Nationwide		20-5976272				Nationwide Ventures, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-0871532				NBS Insurance Agency, Inc.	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		85-4193218				NCS Arizona, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		11-3651828				ND La Quinta Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership	95.000	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		31-1630871				NFS Distributors, Inc.	DE	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		82-5195340				NLIC REO Holdings, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		82-5194959				NMIC REO Holdings, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		46-3762545				NNOV8, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				North of Third, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				NRI Arena, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				NRI Brooksedge, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				NRI Builders, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				NRI Cavasson, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	

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0140	Nationwide		31-1486309				NRI Communities/Harris Blvd., LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				NRI Corporate Housing, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				NRI Cramer Creek, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				NRI Equity Land Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	80.000	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		26-0212217				NRI Equity Tampa, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				NRI Office Ventures, Ltd	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NRI Telecom, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				NRI-Rivulon, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		90-0729552				NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	50.000	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		90-0729552				NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	Ownership	50.000	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		27-4700627				NTCP 2011-A, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	2
0140	Nationwide		46-0741029				NTCP 2012-A, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	2
0140	Nationwide		46-3309896				NTCP 2013-C, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	2
0140	Nationwide		46-4111078				NTCP 2014-A, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	2
0140	Nationwide		47-1404116				NTCP 2014-B, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	2
0140	Nationwide		47-1413242				NTCP 2014-C, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	2
0140	Nationwide		47-3909345				NTCP 2015-A, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	2
0140	Nationwide		47-4148470				NTCP 2015-B, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	2
0140	Nationwide		81-3836925				NTCP 2016-A, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		82-2015065				NTCP 2017-A, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		84-1969518				NW Fyrebyrd, LLC	OH	NIA	NNOV8, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		85-3363961				NW Next, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		81-0936428				NW Private Debt, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		26-1903919				NW REI, LLC	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		87-1087011				NW-Asheville, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		84-3942108				NW-Beloit, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	Ownership	100.000	Nationwide Mutual Fire Insurance Company	NO	
0140	Nationwide		87-0847675				NW-Broadway at Surf, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		83-4513883				NW-Carothers, LLC	OH	NIA	Nationwide Mutual FIre Insurance Company	Ownership	100.000	Nationwide Mutual Fire Insurance Company	NO	
0140	Nationwide		87-3648595				NW-Corazon, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		84-2920247				NW-Cranberry, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		86-3529884				NW-Englewood, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		84-4388876				NW-Escalante, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		86-1538532				NW-Escalante II, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 205 Vine, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 225 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 230 West, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 240 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 250 Brodbelt, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 250 West, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 265 Neil, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 275 Marconi, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 300 Neil, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 300 Spring, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 355 McConnell, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 425 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 500 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD Arena Crossing, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD Arena District I, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD Arena District II, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD Arena District MM, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD Arena District PW, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD Arena District V, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0140	Nationwide		31-1580283				NWD Athletic Club, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD Brodbelt, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		30-0876022				NWD Franklinton, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	80.000	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		31-4118665				NWD HP, LLC	OH	NIA	NWD Investments, LLC	Ownership	75.000	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		31-1580283				NWD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	80.000	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		31-1486309				NWGH, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	75.000	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		87-3124154				NW-Gallatin, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		85-1262262				NW-Gator Walk, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		86-2431839				NW-Hub13, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		47-2482818				NW-Jasper WAG, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		87-3767006				NW-Kingsbury, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		81-5146596				NW-Logan, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		87-1565013				NW-Midtown, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		85-1246853				NW-Oakbrook, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		83-2260477				NW-ORBPD, LLC	OH	NIA	NW REI (NMFIC), LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		46-2469044				NW-Portales, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		47-2449044				NW-Promenade at Madison, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		83-2173918				NW-Radius, LLC	OH	NIA	NW REI (NLIC), LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		87-1367836				NW-Rancho, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		88-1405151				NW-Riverchase, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		86-3702669				NW-RPG Cranberry, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		87-0890277				NW-Ruby, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		87-3273918				NW-San Marco, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		87-3289289				NW-San Pablo, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		84-4326171				NW-Southbank, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		81-3212025				NW-Springfield, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		85-0536537				NW-Sweetwater, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		81-1603024				NW REI (NLAIC), LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		81-1619428				NW REI (NLIC), LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		81-1861190				NW REI (NMFIC), LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-0947092				OCH Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
			26-0263012				Old Track Street Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	NO	2
0140	Nationwide	13999	27-1712056				Olentangy Reinsurance, LLC	VT	IA	Nationwide Life and Annuity Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		47-1923444				Nationwide Agent Risk Purchasing Group, Inc. (fka On Your Side Nationwide Insurance Agency, Inc.)	OH	NIA	THI Holdings (Delaware), Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				Perimeter A, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				Rail Street Parking, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		75-2938844				Registered Investment Advisors Services, Inc.	TX	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		82-0549218				Retention Alternatives Ltd.	BMU	IA	Nationwide Mutual Fire Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				Rivulon Hotel I, LLC	OH	NIA	NRI-Rivulon, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				Rivulon Hotel II, LLC	OH	NIA	NRI-Rivulon, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	15580	31-1117969				Scottsdale Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	41297	31-1024978				Scottsdale Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	10672	86-0835870				Scottsdale Surplus Lines Insurance Company	AZ	IA	Scottsdale Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1610040				The Waterfront Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	50.000	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		52-2031677				THI Holdings (Delaware), Inc.	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	YES	
0140	Nationwide	36269	86-0619597				Titan Insurance Company	MI	IA	THI Holdings (Delaware), Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		75-1284530				Titan Insurance Services, Inc.	TX	IA	THI Holdings (Delaware), Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		33-0160222				V.P.I. Services, Inc.	CA	IA	Veterinary Pet Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0140	Nationwide	42285	95-3750113				Veterinary Pet Insurance Company	OH	IA	Scottsdale Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	42889	34-1394913				Victoria Fire & Casualty Company	OH	IA	THI Holdings (Delaware), Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	10105	34-1777972				Victoria Select Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				Wellington Park, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]



2. Medicare Part D Coverage Supplement [Document Identifier 365]



3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]



5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]



6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Derivative liability accrued interest	43,941,790	38,879,897
2597.	Summary of remaining write-ins for Line 25 from overflow page	43,941,790	38,879,897

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	7,329,242,534	6,671,867,696
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	295,800,000	996,814,627
	2.2 Additional investment made after acquisition	11,076,470	19,616,830
3.	Capitalized deferred interest and other	1,131,258	5,137,918
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	189,940,169	364,194,537
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	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)	7,447,310,093	7,329,242,534
12.	Total valuation allowance	(47,490,163)	(47,802,683)
13.	Subtotal (Line 11 plus Line 12)	7,399,819,930	7,281,439,851
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	7,399,819,930	7,281,439,851

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	689,852,282	413,378,665
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	8,829,540	222,881,894
	2.2 Additional investment made after acquisition	95,316,573	120,031,900
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)	26,318,049	52,162,633
6.	Total gain (loss) on disposals	(5,506)	(107,646)
7.	Deduct amounts received on disposals	33,645,151	117,246,990
8.	Deduct amortization of premium and depreciation		640,116
9.	Total foreign exchange change in book/adjusted carrying value	(222,441)	(608,058)
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	786,443,346	689,852,282
12.	Deduct total nonadmitted amounts		873,601
13.	Statement value at end of current period (Line 11 minus Line 12)	786,443,346	688,978,681

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	28,489,872,669	25,161,538,317
2.	Cost of bonds and stocks acquired	1,093,380,157	6,478,093,111
3.	Accrual of discount	2,979,875	11,265,690
4.	Unrealized valuation increase (decrease)	(692,679)	1,667,458
5.	Total gain (loss) on disposals	(1,151,700)	(5,793,694)
6.	Deduct consideration for bonds and stocks disposed of	593,179,200	3,090,505,310
7.	Deduct amortization of premium	11,926,780	45,750,025
8.	Total foreign exchange change in book/adjusted carrying value	(35,898,744)	(63,571,619)
9.	Deduct current year's other than temporary impairment recognized	20,616	541,839
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,543,278	43,470,580
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	28,945,906,260	28,489,872,669
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	28,945,906,260	28,489,872,669

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	11,643,040,356	302,723,487	263,562,560	(10,673,087)	11,671,528,196	0	0	11,643,040,356
2.	NAIC 2 (a)	15,130,787,719	672,192,841	183,117,447	53,618,779	15,673,481,892	0	0	15,130,787,719
3.	NAIC 3 (a)	1,071,446,243	76,314,777	121,085,664	(105,604,794)	921,070,562	0	0	1,071,446,243
4.	NAIC 4 (a)	544,220,338	39,449,052	22,258,257	(1,855,479)	559,555,654	0	0	544,220,338
5.	NAIC 5 (a)	42,468,762	0	157,475	17,955,480	60,266,767	0	0	42,468,762
6.	NAIC 6 (a)	378,672	0	12,573	723,252	1,089,351	0	0	378,672
7.	Total Bonds	28,432,342,090	1,090,680,157	590,193,976	(45,835,849)	28,886,992,422	0	0	28,432,342,090
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	3,017,452	0	603,646	(129,669)	2,284,137	0	0	3,017,452
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	3,017,452	0	603,646	(129,669)	2,284,137	0	0	3,017,452
15.	Total Bonds and Preferred Stock	28,435,359,542	1,090,680,157	590,797,622	(45,965,518)	28,889,276,559	0	0	28,435,359,542

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

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	602,500,000	XXX	602,500,000	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	514,500,000	250,000,000
2.	Cost of short-term investments acquired	660,500,000	534,500,000
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	572,500,000	270,000,000
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	602,500,000	514,500,000
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	602,500,000	514,500,000

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	464,085,806
2.	Cost Paid/(Consideration Received) on additions	133,617,303
3.	Unrealized Valuation increase/(decrease)	(143,698)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	118,535
6.	Considerations received/(paid) on terminations	118,535
7.	Amortization	(103,774,541)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	(5,463,086)
9.	Total foreign exchange change in Book/Adjusted Carrying Value	36,319,922
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	524,641,706
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	524,641,706

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				36,673,237
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(1,989,059)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	33,658,027			
	3.12 Section 1, Column 15, prior year	10,684,033	22,973,994		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	0			
	3.14 Section 1, Column 18, prior year	0	0	22,973,994	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	33,658,027			
	3.22 Section 1, Column 17, prior year	10,684,036	22,973,991		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	0			
	3.24 Section 1, Column 19, prior year plus	0			
	3.25 SSAP No. 108 adjustments		0	22,973,991	
3.3	Subtotal (Line 3.1 minus Line 3.2)				3
4.1	Cumulative variation margin on terminated contracts during the year			(67,643,272)	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	(67,643,272)			
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments		(67,643,272)		
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)				34,684,181
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				34,684,181

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

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	524,641,707	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	68,342,205	
3.	Total (Line 1 plus Line 2)		592,983,912
4.	Part D, Section 1, Column 6	664,070,836	
5.	Part D, Section 1, Column 7	(71,086,923)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(1)

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,133,171,880	
8.	Part B, Section 1, Column 13	(9,647,767)	
9.	Total (Line 7 plus Line 8)		1,123,524,113
10.	Part D, Section 1, Column 9	1,230,377,048	
11.	Part D, Section 1, Column 10	(106,852,940)	
12	Total (Line 9 minus Line 10 minus Line 11)		5

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	22,809,659	
14.	Part B, Section 1, Column 20	34,684,177	
15.	Part D, Section 1, Column 12	57,493,837	
16.	Total (Line 13 plus Line 14 minus Line 15)		(1)

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,776,997,729	1,466,591,849
2.	Cost of cash equivalents acquired	6,963,940,065	22,819,439,991
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	7,275,483,200	22,509,034,111
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,465,454,594	1,776,997,729
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,465,454,594	1,776,997,729

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
00-1103381	BRENTWOOD	TN		01/26/2022	3.030	50,000,000	0	88,016,000
00-1103387	ADAIRSVILLE	GA		02/09/2022	3.480	13,000,000	0	23,451,612
00-1103388	NEWTOWN SQUARE	PA		01/26/2022	2.980	30,000,000	0	76,839,000
00-1103395	CORAL SPRINGS	FL		03/01/2022	2.980	20,000,000	0	29,292,000
00-1103396	CHELMSFORD	MA		02/03/2022	2.850	12,000,000	0	19,645,000
00-1103398	SAN DIEGO	CA		03/10/2022	2.800	13,100,000	0	19,375,000
00-1103399	ATLANTA	GA		03/15/2022	3.200	36,800,000	0	52,419,000
00-1103400	JOHN ISLANDS	SC		03/03/2022	3.250	11,000,000	0	15,599,000
00-1103401	LAWRENCEVILLE	GA		02/10/2022	2.790	15,700,000	0	22,189,144
00-1103403	SANDY	UT		03/15/2022	3.380	10,000,000	0	13,638,095
00-1103406	SCOTTSDALE	AZ		03/28/2022	3.320	6,200,000	0	12,352,000
00-1103407	LOS ANGELES	CA		03/01/2022	3.220	19,500,000	0	34,764,000
00-1103408	ST. LOUIS	MO		03/29/2022	3.530	15,000,000	0	20,939,329
00-1103410	BOYNTON BEACH	FL		03/11/2022	3.200	25,000,000	0	37,280,625
00-1103411	DECATUR	GA		03/14/2022	3.120	18,500,000	0	26,774,514
0599999. Mortgages in good standing - Commercial mortgages-all other						295,800,000	0	492,574,320
99-0000080	MORRISTOWN	NJ		12/10/2021	6.000	0	3,612,528	38,500,000
99-0000087	ATLANTA	GA		03/01/2021	10.000	0	7,463,942	164,900,000
0699999. Mortgages in good standing - Mezzanine Loans						0	11,076,470	203,400,000
0899999. Total Mortgages in good standing						295,800,000	11,076,470	695,974,320
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						295,800,000	11,076,470	695,974,320

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange	Realized	Total
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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	Disposal	Consid-eration	Gain (Loss) on Disposal	Gain (Loss) on Disposal	Gain (Loss) on Disposal
00-1101702	CLINTON	UT		10/08/2010	01/28/2022	2,012,990	0	0	0	0	0	0	2,012,990	2,012,990	0	0	0
00-1102054	COLUMBUS	OH		05/14/2014	01/06/2022	11,745,955	0	0	0	0	0	0	11,745,955	11,745,955	0	0	0
00-1102281	GENEVA	IL		12/18/2014	02/10/2022	13,689,433	0	0	0	0	0	0	13,689,433	13,689,433	0	0	0
00-1102335	SCOTTSDALE	AZ		03/31/2015	03/28/2022	6,048,171	0	0	0	0	0	0	6,048,171	6,048,171	0	0	0
00-1102413	KANSAS CITY	KS		08/27/2015	01/31/2022	6,502,466	0	0	0	0	0	0	6,502,466	6,502,466	0	0	0
00-1102599	OCONOMOWOC	WI		06/01/2016	02/23/2022	7,519,368	0	0	0	0	0	0	7,519,368	7,519,368	0	0	0
00-1102634	WALKER	MI		04/05/2017	02/25/2022	15,721,767	0	0	0	0	0	0	15,721,767	15,721,767	0	0	0
00-1102897	OMAHA	NE		07/26/2018	02/03/2022	7,299,829	0	0	0	0	0	0	7,299,829	7,299,829	0	0	0
00-1102922	SAVANNAH	GA		11/30/2018	02/25/2022	14,856,906	0	0	0	0	0	0	14,856,906	14,856,906	0	0	0
00-1103097	JACKSONVILLE	FL		12/03/2019	03/10/2022	20,000,000	0	0	0	0	0	0	20,000,000	20,000,000	0	0	0
00-1103245	LADSON	SC		04/08/2021	03/29/2022	10,000,000	0	0	0	0	0	0	10,000,000	10,000,000	0	0	0
99-0000065	DALLAS	TX		12/20/2017	01/27/2022	13,564,997	0	0	0	124,346	124,346	0	13,689,342	13,689,342	0	0	0
99-0000074	SACRAMENTO	CA		03/05/2019	02/24/2022	10,551,918	0	0	0	181,032	181,032	0	10,732,949	10,732,949	0	0	0
0199999. Mortgages closed by repayment						139,513,798	0	0	0	305,378	305,378	0	139,819,176	139,819,176	0	0	0
00-1100265	ALTAMONTE SPRINGS	FL		01/30/2009		129,131	0	0	0	0	0	0	38,438	38,438	0	0	0
00-1100406	EDISON	NJ		01/30/2009		756,248	0	0	0	0	0	0	71,246	71,246	0	0	0
00-1100600	FARMERS BRANCH	TX		12/16/2004		494,677	0	0	0	0	0	0	11,799	11,799	0	0	0
00-1100719	FARMERS BRANCH	TX		12/16/2004		98,384	0	0	0	0	0	0	2,347	2,347	0	0	0
00-1100844	ORLAND PARK	IL		08/18/2015		1,181,189	0	0	0	0	0	0	74,503	74,503	0	0	0
00-1101713	SAN DIEGO	CA		10/05/2010		2,811,077	0	0	0	0	0	0	163,100	163,100	0	0	0
00-1101727	WEST BABYLON	NY		06/14/2013		584,503	0	0	0	0	0	0	13,406	13,406	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
00-1101808	GAITHERSBURG	MD		06/14/2013		9,150,725	0	0	0	0	0	0	41,320	41,320	0	0	0
00-1101813	RALEIGH	NC		06/14/2013		2,764,707	0	0	0	0	0	0	29,438	29,438	0	0	0
00-1101864	SUNSET VALLEY	TX		07/17/2012		4,676,126	0	0	0	0	0	0	185,816	185,816	0	0	0
00-1101908	OCEANSIDE	NY		06/14/2013		8,999,484	0	0	0	0	0	0	90,788	90,788	0	0	0
00-1101911	GRAND LEDGE	MI		06/14/2013		3,277,611	0	0	0	0	0	0	34,969	34,969	0	0	0
00-1101919	BLOOMINGTON	IN		06/14/2013		6,984,485	0	0	0	0	0	0	125,958	125,958	0	0	0
00-1102007	LAKEWOOD	OH		06/28/2013		10,765,632	0	0	0	0	0	0	223,635	223,635	0	0	0
00-1102009	AVON	OH		08/22/2013		12,956,058	0	0	0	0	0	0	108,401	108,401	0	0	0
00-1102015	BOSTON	MA		07/30/2013		10,652,480	0	0	0	0	0	0	116,883	116,883	0	0	0
00-1102026	KNOXVILLE	TN		10/15/2013		4,018,709	0	0	0	0	0	0	63,018	63,018	0	0	0
00-1102029	BROKEN ARROW	OK		10/10/2013		9,000,747	0	0	0	0	0	0	181,881	181,881	0	0	0
00-1102037	INDEPENDENCE TWP	MI		09/05/2013		8,518,294	0	0	0	0	0	0	72,412	72,412	0	0	0
00-1102051	GAINESVILLE	FL		11/01/2013		2,605,378	0	0	0	0	0	0	16,352	16,352	0	0	0
00-1102096	BALTIMORE	MD		11/12/2013		5,341,404	0	0	0	0	0	0	31,416	31,416	0	0	0
00-1102099	BEAVERTON	OR		12/10/2013		7,947,566	0	0	0	0	0	0	77,547	77,547	0	0	0
00-1102147	WALNUT CREEK	CA		09/29/2014		13,419,587	0	0	0	0	0	0	84,148	84,148	0	0	0
00-1102157	EXTON	PA		05/07/2015		11,042,177	0	0	0	0	0	0	74,206	74,206	0	0	0
00-1102176	PORTLAND	OR		07/01/2014		10,612,837	0	0	0	0	0	0	168,610	168,610	0	0	0
00-1102210	COLUMBUS	OH		08/20/2015		11,252,267	0	0	0	0	0	0	67,782	67,782	0	0	0
00-1102219	NASHVILLE	TN		09/29/2014		4,628,944	0	0	0	0	0	0	42,069	42,069	0	0	0
00-1102234	SAN DIEGO	CA		09/17/2014		4,816,825	0	0	0	0	0	0	22,274	22,274	0	0	0
00-1102237	SHERIDAN	CO		10/07/2014		8,501,317	0	0	0	0	0	0	81,451	81,451	0	0	0
00-1102245	BEAVERTON	OR		10/16/2014		3,678,423	0	0	0	0	0	0	24,044	24,044	0	0	0
00-1102249	JERICHO	NY		01/27/2015		10,314,372	0	0	0	0	0	0	69,718	69,718	0	0	0
00-1102254	LONGMONT	CO		11/06/2014		5,726,234	0	0	0	0	0	0	55,870	55,870	0	0	0
00-1102255	ZEELAND	MI		12/18/2014		1,900,832	0	0	0	0	0	0	48,792	48,792	0	0	0
00-1102264	CHARLOTTESVILLE	VA		01/12/2015		3,267,375	0	0	0	0	0	0	47,521	47,521	0	0	0
00-1102276	STRONGSVILLE	OH		12/23/2014		12,189,063	0	0	0	0	0	0	180,184	180,184	0	0	0
00-1102278	DENVER	CO		01/16/2015		4,873,723	0	0	0	0	0	0	46,952	46,952	0	0	0
00-1102280	BOULDER	CO		02/02/2015		7,729,848	0	0	0	0	0	0	74,443	74,443	0	0	0
00-1102297	WASHINGTON	DC		01/27/2015		16,000,000	0	0	0	0	0	0	46,265	46,265	0	0	0
00-1102303	HENDERSON	NV		01/29/2015		7,079,998	0	0	0	0	0	0	46,975	46,975	0	0	0
00-1102304	ORLANDO	FL		02/17/2015		12,783,091	0	0	0	0	0	0	86,556	86,556	0	0	0
00-1102305	SEATTLE	WA		03/10/2015		13,379,263	0	0	0	0	0	0	195,972	195,972	0	0	0
00-1102309	JACKSONVILLE	FL		01/29/2015		13,543,019	0	0	0	0	0	0	92,004	92,004	0	0	0
00-1102310	JACKSON HEIGHTS	NY		03/31/2015		17,137,341	0	0	0	0	0	0	164,175	164,175	0	0	0
00-1102317	FRISCO	TX		04/29/2015		12,423,216	0	0	0	0	0	0	61,561	61,561	0	0	0
00-1102319	BIRMINGHAM	AL		05/07/2015		11,054,059	0	0	0	0	0	0	152,456	152,456	0	0	0
00-1102331	FREMONT	CA		10/01/2015		3,388,154	0	0	0	0	0	0	80,736	80,736	0	0	0
00-1102333	NASHVILLE	TN		09/04/2015		11,563,633	0	0	0	0	0	0	109,972	109,972	0	0	0
00-1102339	BURBANK	CA		11/12/2015		4,905,988	0	0	0	0	0	0	24,039	24,039	0	0	0
00-1102354	SAN ANTONIO	TX		05/18/2015		6,911,539	0	0	0	0	0	0	64,863	64,863	0	0	0
00-1102356	SAN JUAN CAPISTRANO	CA		04/16/2015		9,037,029	0	0	0	0	0	0	128,387	128,387	0	0	0
00-1102365	STRONGSVILLE	OH		05/14/2015		15,674,818	0	0	0	0	0	0	144,431	144,431	0	0	0
00-1102366	WILMINGTON	NC		06/18/2015		6,948,383	0	0	0	0	0	0	46,263	46,263	0	0	0
00-1102368	TORRANCE	CA		10/23/2015		7,647,335	0	0	0	0	0	0	64,022	64,022	0	0	0
00-1102370	CHICAGO	IL		06/10/2015		10,961,836	0	0	0	0	0	0	102,861	102,861	0	0	0
00-1102371	NORTH LAS VEGAS	NV		05/20/2015		7,770,205	0	0	0	0	0	0	53,193	53,193	0	0	0
00-1102380	SAN ANTONIO	TX		05/07/2015		15,433,585	0	0	0	0	0	0	82,058	82,058	0	0	0
00-1102394	ANN ARBOR	MI		07/31/2015		16,596,297	0	0	0	0	0	0	152,247	152,247	0	0	0
00-1102399	WEST FARGO	ND		09/11/2015		7,497,971	0	0	0	0	0	0	46,286	46,286	0	0	0
00-1102402	LEHI	UT		08/17/2015		3,269,449	0	0	0	0	0	0	78,538	78,538	0	0	0
00-1102405	MORRISVILLE	NC		10/01/2015		9,659,535	0	0	0	0	0	0	49,932	49,932	0	0	0
00-1102412	MADISON	WI		09/29/2015		7,337,755	0	0	0	0	0	0	46,486	46,486	0	0	0
00-1102420	COLUMBUS	OH		11/19/2015		6,491,826	0	0	0	0	0	0	36,512	36,512	0	0	0
00-1102421	COLUMBUS	OH		11/19/2015		1,239,286	0	0	0	0	0	0	12,743	12,743	0	0	0
00-1102423	MOORE	OK		11/18/2015		17,575,325	0	0	0	0	0	0	96,806	96,806	0	0	0
00-1102425	DALLAS	TX		04/04/2016		11,537,316	0	0	0	0	0	0	58,782	58,782	0	0	0
00-1102426	DALLAS	TX		11/25/2015		13,716,667	0	0	0	0	0	0	72,427	72,427	0	0	0
00-1102427	FOLSOM	PA		10/23/2015		9,520,106	0	0	0	0	0	0	130,734	130,734	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
00-1102428	COLUMBUS	OH	S	11/05/2015		13,049,933	0	0	0	0	0	0	172,715	172,715	0	0	0
00-1102431	CHANDLER	AZ		09/30/2015		23,505,084	0	0	0	0	0	0	125,931	125,931	0	0	0
00-1102432	JURUPA VALLEY	CA		10/08/2015		31,952,925	0	0	0	0	0	0	153,120	153,120	0	0	0
00-1102434	VANCOUVER	WA		10/13/2015		16,018,256	0	0	0	0	0	0	143,161	143,161	0	0	0
00-1102435	AURORA	CO		10/09/2015		4,502,960	0	0	0	0	0	0	38,569	38,569	0	0	0
00-1102440	AMERICAN FORK	UT		10/08/2015		6,386,899	0	0	0	0	0	0	86,542	86,542	0	0	0
00-1102441	SOMERVILLE	MA		12/18/2015		14,520,818	0	0	0	0	0	0	116,570	116,570	0	0	0
00-1102442	SAN DIEGO	CA		10/19/2015		3,353,813	0	0	0	0	0	0	30,007	30,007	0	0	0
00-1102448	BELLINGHAM	MA		10/01/2015		10,757,385	0	0	0	0	0	0	68,622	68,622	0	0	0
00-1102449	SALEM	OR		03/07/2016		8,182,609	0	0	0	0	0	0	50,334	50,334	0	0	0
00-1102451	MADISON	WI		12/11/2015		10,166,882	0	0	0	0	0	0	58,390	58,390	0	0	0
00-1102454	GRANDVIEW HEIGHTS	OH	S	12/01/2015		15,860,421	0	0	0	0	0	0	327,589	327,589	0	0	0
00-1102458	GARDEN GROVE	CA		12/08/2015		13,390,867	0	0	0	0	0	0	53,300	53,300	0	0	0
00-1102476	BOULDER	CO		02/08/2016		6,362,422	0	0	0	0	0	0	80,941	80,941	0	0	0
00-1102477	MILPITAS	CA		12/14/2015		18,747,838	0	0	0	0	0	0	136,691	136,691	0	0	0
00-1102478	MILPITAS	CA		12/14/2015		15,339,140	0	0	0	0	0	0	111,838	111,838	0	0	0
00-1102479	MURRAY	UT		12/10/2015		4,640,326	0	0	0	0	0	0	37,569	37,569	0	0	0
00-1102481	CABIN JOHN	MD		02/10/2016		8,792,346	0	0	0	0	0	0	70,342	70,342	0	0	0
00-1102488	MALDEN	MA		04/01/2016		34,497,914	0	0	0	0	0	0	220,904	220,904	0	0	0
00-1102489	ST CHARLES	MO		08/17/2016		13,360,286	0	0	0	0	0	0	85,747	85,747	0	0	0
00-1102490	LOUISVILLE	KY		03/09/2016		15,415,275	0	0	0	0	0	0	129,044	129,044	0	0	0
00-1102491	MERIDIAN	ID		02/01/2016		10,205,103	0	0	0	0	0	0	87,170	87,170	0	0	0
00-1102493	RANCHO CUCAMONGA	CA		02/01/2016		5,243,986	0	0	0	0	0	0	66,471	66,471	0	0	0
00-1102504	PORTLAND	OR		01/20/2016		19,937,860	0	0	0	0	0	0	117,527	117,527	0	0	0
00-1102509	COVINGTON	KY		10/12/2018		7,393,575	0	0	0	0	0	0	34,973	34,973	0	0	0
00-1102510	RALEIGH	NC		01/28/2016		13,940,627	0	0	0	0	0	0	62,674	62,674	0	0	0
00-1102511	WINSTON-SALEM	NC		02/01/2016		20,118,881	0	0	0	0	0	0	169,951	169,951	0	0	0
00-1102513	OCEANSIDE	CA		03/28/2016		3,467,428	0	0	0	0	0	0	21,389	21,389	0	0	0
00-1102520	MCCANDLESS	PA		04/29/2016		65,553,692	0	0	0	0	0	0	336,945	336,945	0	0	0
00-1102541	GARDEN GROVE	CA		03/29/2016		7,078,643	0	0	0	0	0	0	63,915	63,915	0	0	0
00-1102543	ROCHESTER	MN		04/05/2016		11,137,036	0	0	0	0	0	0	73,226	73,226	0	0	0
00-1102545	WESTERVILLE	OH		03/17/2016		6,616,494	0	0	0	0	0	0	39,084	39,084	0	0	0
00-1102551	BENTONVILLE	AR		04/21/2016		25,123,821	0	0	0	0	0	0	321,094	321,094	0	0	0
00-1102552	BOSTON	MA		04/05/2016		28,287,093	0	0	0	0	0	0	164,823	164,823	0	0	0
00-1102553	LEXINGTON	SC		09/01/2016		4,808,710	0	0	0	0	0	0	41,623	41,623	0	0	0
00-1102557	ROWLAND HEIGHTS	CA		06/30/2016		22,862,797	0	0	0	0	0	0	146,988	146,988	0	0	0
00-1102559	ORANGE	CA		06/30/2016		2,530,446	0	0	0	0	0	0	16,269	16,269	0	0	0
00-1102560	ANAHEIM	CA		06/30/2016		5,238,466	0	0	0	0	0	0	33,679	33,679	0	0	0
00-1102562	WESTMINSTER	CA		06/30/2016		13,584,497	0	0	0	0	0	0	87,336	87,336	0	0	0
00-1102564	COSTA MESA	CA		06/30/2016		13,184,953	0	0	0	0	0	0	84,768	84,768	0	0	0
00-1102567	LAGUNA HILLS	CA		06/30/2016		7,014,217	0	0	0	0	0	0	45,095	45,095	0	0	0
00-1102570	EVERETT	WA		05/03/2016		15,447,167	0	0	0	0	0	0	130,218	130,218	0	0	0
00-1102572	SEATTLE	WA		08/29/2016		11,339,151	0	0	0	0	0	0	64,761	64,761	0	0	0
00-1102574	ATLANTA	GA		07/26/2016		17,451,227	0	0	0	0	0	0	90,873	90,873	0	0	0
00-1102612	EDISON	NJ		08/04/2016		12,450,770	0	0	0	0	0	0	160,222	160,222	0	0	0
00-1102614	ROGERS	AR		09/01/2016		20,011,607	0	0	0	0	0	0	253,080	253,080	0	0	0
00-1102617	CONCORD	NH		06/23/2016		11,220,304	0	0	0	0	0	0	70,549	70,549	0	0	0
00-1102619	MADISON	WI		08/10/2016		6,946,374	0	0	0	0	0	0	41,494	41,494	0	0	0
00-1102630	EVERETT	WA		09/15/2016		2,856,394	0	0	0	0	0	0	60,875	60,875	0	0	0
00-1102631	GASTONIA	NC		11/22/2016		6,689,866	0	0	0	0	0	0	54,448	54,448	0	0	0
00-1102635	WESTPORT	CT		09/26/2016		13,118,584	0	0	0	0	0	0	83,893	83,893	0	0	0
00-1102636	OVIEDO	FL		08/08/2016		11,626,383	0	0	0	0	0	0	103,181	103,181	0	0	0
00-1102641	SAN ANTONIO	TX		08/08/2016		8,292,347	0	0	0	0	0	0	73,592	73,592	0	0	0
00-1102643	HILLSBORO	OR		11/07/2016		9,477,585	0	0	0	0	0	0	83,117	83,117	0	0	0
00-1102648	COLUMBUS	OH		10/11/2016		10,365,641	0	0	0	0	0	0	54,330	54,330	0	0	0
00-1102649	BEXLEY	OH		11/23/2016		5,924,799	0	0	0	0	0	0	49,662	49,662	0	0	0
00-1102653	CERRITOS	CA		09/23/2016		5,995,842	0	0	0	0	0	0	52,637	52,637	0	0	0
00-1102655	MOUNTAIN VIEW	CA		11/14/2016		16,145,473	0	0	0	0	0	0	101,507	101,507	0	0	0
00-1102656	EL SEGUNDO	CA		12/15/2016		10,393,892	0	0	0	0	0	0	89,340	89,340	0	0	0
00-1102660	WILDOMAR	CA		05/23/2017		10,899,095	0	0	0	0	0	0	86,997	86,997	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
00-1102665	GLASTONBURY	CT		10/20/2016		17,295,152	0	0	0	0	0	0	108,279	108,279	0	0	0
00-1102672	AMERICAN CANYON	CA		10/12/2018		6,252,027	0	0	0	0	0	0	55,180	55,180	0	0	0
00-1102679	ANN ARBOR	MI		12/09/2016		4,569,058	0	0	0	0	0	0	26,400	26,400	0	0	0
00-1102683	CHAPEL HILL	NC		01/30/2017		50,134,351	0	0	0	0	0	0	367,042	367,042	0	0	0
00-1102687	SANTA CLARA	CA		09/19/2018		20,222,776	0	0	0	0	0	0	94,443	94,443	0	0	0
00-1102689	MACON	GA		02/06/2017		10,285,077	0	0	0	0	0	0	56,482	56,482	0	0	0
00-1102692	GRANDVIEW HEIGHTS	OH	S	02/01/2017		31,886,034	0	0	0	0	0	0	320,746	320,746	0	0	0
00-1102693	WEST CHESTER	PA		03/06/2017		34,631,825	0	0	0	0	0	0	175,746	175,746	0	0	0
00-1102700	BERKELEY	CA		02/17/2017		11,153,447	0	0	0	0	0	0	51,626	51,626	0	0	0
00-1102704	SEATTLE	WA		04/06/2017		4,268,064	0	0	0	0	0	0	29,936	29,936	0	0	0
00-1102707	SEATTLE	WA		04/11/2017		9,717,874	0	0	0	0	0	0	46,200	46,200	0	0	0
00-1102712	VALENCIA	CA		05/15/2017		3,480,159	0	0	0	0	0	0	19,542	19,542	0	0	0
00-1102719	KENT	WA		04/13/2017		7,788,413	0	0	0	0	0	0	150,913	150,913	0	0	0
00-1102720	BILLERICA	MA		05/01/2017		2,748,078	0	0	0	0	0	0	21,341	21,341	0	0	0
00-1102721	BROOKLYN	NY		06/01/2017		12,376,613	0	0	0	0	0	0	215,449	215,449	0	0	0
00-1102727	CHARLESTON	SC		05/22/2017		14,937,822	0	0	0	0	0	0	172,256	172,256	0	0	0
00-1102728	GREENVILLE	SC		10/12/2018		4,105,592	0	0	0	0	0	0	30,535	30,535	0	0	0
00-1102734	WASHINGTON	DC		05/31/2017		47,569,969	0	0	0	0	0	0	247,141	247,141	0	0	0
00-1102740	MEMPHIS	TN		08/16/2017		13,136,629	0	0	0	0	0	0	119,510	119,510	0	0	0
00-1102742	LAWRENCE	KS		09/08/2017		22,533,198	0	0	0	0	0	0	102,955	102,955	0	0	0
00-1102753	ENCINITAS	CA		06/23/2017		5,923,298	0	0	0	0	0	0	29,815	29,815	0	0	0
00-1102754	SAN DIEGO	CA		07/18/2017		9,188,501	0	0	0	0	0	0	51,286	51,286	0	0	0
00-1102756	MADISON	WI		07/10/2017		10,501,109	0	0	0	0	0	0	56,469	56,469	0	0	0
00-1102757	BALTIMORE	MD		08/08/2017		10,352,381	0	0	0	0	0	0	81,810	81,810	0	0	0
00-1102761	RICHMOND	VA		07/19/2017		12,157,817	0	0	0	0	0	0	68,871	68,871	0	0	0
00-1102762	ODESSA	FL		07/14/2017		11,690,908	0	0	0	0	0	0	80,145	80,145	0	0	0
00-1102764	MYRTLE BEACH	SC		07/07/2017		15,093,997	0	0	0	0	0	0	82,758	82,758	0	0	0
00-1102766	PLACENTIA	CA		07/27/2017		3,636,359	0	0	0	0	0	0	18,426	18,426	0	0	0
00-1102767	KALAMAZOO	MI		07/20/2017		6,185,491	0	0	0	0	0	0	83,574	83,574	0	0	0
00-1102768	PLACENTIA	CA		07/27/2017		6,602,861	0	0	0	0	0	0	33,458	33,458	0	0	0
00-1102772	NORTHBROOK	IL		08/10/2017		21,141,418	0	0	0	0	0	0	246,828	246,828	0	0	0
00-1102773	IRMO	SC		07/26/2017		9,467,310	0	0	0	0	0	0	74,579	74,579	0	0	0
00-1102774	VERNON	CA		06/29/2017		14,152,455	0	0	0	0	0	0	83,108	83,108	0	0	0
00-1102779	FAIRFAX	VA		08/25/2017		7,633,555	0	0	0	0	0	0	74,560	74,560	0	0	0
00-1102786	MARYSVILLE	WA		01/10/2018		20,840,668	0	0	0	0	0	0	225,523	225,523	0	0	0
00-1102789	EAST RUTHERFORD	NJ		09/18/2017		11,867,144	0	0	0	0	0	0	182,818	182,818	0	0	0
00-1102792	WOODSTOCK	GA		10/12/2017		20,525,854	0	0	0	0	0	0	100,029	100,029	0	0	0
00-1102794	TULSA	OK		10/30/2017		10,247,204	0	0	0	0	0	0	116,662	116,662	0	0	0
00-1102796	OVERLAND PARK	KS		11/07/2017		24,211,152	0	0	0	0	0	0	248,153	248,153	0	0	0
00-1102797	REDMOND	WA		09/08/2017		8,752,254	0	0	0	0	0	0	160,770	160,770	0	0	0
00-1102798	WALTHAM	MA		11/29/2017		14,716,515	0	0	0	0	0	0	72,473	72,473	0	0	0
00-1102799	EUGENE	OR		10/26/2017		4,386,938	0	0	0	0	0	0	24,216	24,216	0	0	0
00-1102800	FORT MILL	SC		09/22/2017		8,007,530	0	0	0	0	0	0	64,477	64,477	0	0	0
00-1102803	NASHVILLE	TN		11/27/2017		12,527,955	0	0	0	0	0	0	99,385	99,385	0	0	0
00-1102806	PHILADELPHIA	PA		11/14/2017		15,000,000	0	0	0	0	0	0	65,749	65,749	0	0	0
00-1102808	WILLIAMSVILLE	NY		12/01/2017		7,850,768	0	0	0	0	0	0	57,962	57,962	0	0	0
00-1102809	CHICAGO	IL		11/01/2017		38,461,855	0	0	0	0	0	0	192,992	192,992	0	0	0
00-1102814	BEDFORD	NH		03/15/2018		14,870,729	0	0	0	0	0	0	97,981	97,981	0	0	0
00-1102823	PORTSMOUTH	NH		12/22/2017		10,631,284	0	0	0	0	0	0	50,288	50,288	0	0	0
00-1102825	NAPLES	FL		12/05/2017		9,005,925	0	0	0	0	0	0	68,817	68,817	0	0	0
00-1102827	BURIEN	WA		12/18/2017		9,415,374	0	0	0	0	0	0	107,744	107,744	0	0	0
00-1102828	MODESTO	CA		02/01/2018		3,621,603	0	0	0	0	0	0	26,833	26,833	0	0	0
00-1102829	MODESTO	CA		02/01/2018		3,168,903	0	0	0	0	0	0	23,479	23,479	0	0	0
00-1102830	SAN DIEGO	CA		02/23/2018		7,045,223	0	0	0	0	0	0	39,805	39,805	0	0	0
00-1102832	MONROE	WA		01/04/2018		15,143,368	0	0	0	0	0	0	113,683	113,683	0	0	0
00-1102833	BEAVERTON	OR		03/05/2018		9,763,422	0	0	0	0	0	0	66,295	66,295	0	0	0
00-1102834	ATLANTA	GA		06/22/2018		3,318,595	0	0	0	0	0	0	20,114	20,114	0	0	0
00-1102837	KENT	WA		03/06/2018		40,299,604	0	0	0	0	0	0	217,338	217,338	0	0	0
00-1102839	JACKSONVILLE	FL		01/09/2018		29,238,506	0	0	0	0	0	0	161,340	161,340	0	0	0
00-1102840	TONAWANDA	NY		02/07/2018		5,570,926	0	0	0	0	0	0	30,864	30,864	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
00-1102841	RALEIGH	NC		01/31/2018		11,818,591	0	0	0	0	0	0	55,554	55,554	0	0	0
00-1102848	JERICHO	NY		07/17/2018		22,472,943	0	0	0	0	0	0	102,130	102,130	0	0	0
00-1102852	BALA CYNWYD	PA		04/06/2018		13,107,170	0	0	0	0	0	0	142,362	142,362	0	0	0
00-1102855	SAN DIEGO	CA		03/09/2018		3,499,715	0	0	0	0	0	0	16,909	16,909	0	0	0
00-1102856	CAMBRIDGE	MA		05/23/2018		11,466,203	0	0	0	0	0	0	56,461	56,461	0	0	0
00-1102857	NEW YORK	NY		04/12/2018		36,413,537	0	0	0	0	0	0	160,245	160,245	0	0	0
00-1102858	INDIANAPOLIS	IN		04/25/2018		15,556,254	0	0	0	0	0	0	72,732	72,732	0	0	0
00-1102863	ONTARIO	CA		10/12/2018		4,028,021	0	0	0	0	0	0	20,586	20,586	0	0	0
00-1102866	NORWALK	CA		05/10/2018		13,711,917	0	0	0	0	0	0	99,351	99,351	0	0	0
00-1102867	SEATTLE	WA		04/11/2018		8,094,856	0	0	0	0	0	0	41,627	41,627	0	0	0
00-1102871	SALEM	OR		07/16/2018		8,875,571	0	0	0	0	0	0	42,360	42,360	0	0	0
00-1102872	CHICAGO	IL		04/13/2018		8,840,039	0	0	0	0	0	0	88,905	88,905	0	0	0
00-1102874	HOLLAND	MI		05/15/2018		7,367,925	0	0	0	0	0	0	125,838	125,838	0	0	0
00-1102875	BURLINGTON	KY		06/11/2018		11,782,132	0	0	0	0	0	0	122,163	122,163	0	0	0
00-1102876	GOLETA	CA		05/17/2018		18,447,769	0	0	0	0	0	0	196,676	196,676	0	0	0
00-1102879	MARLTON	NJ		06/26/2018		18,553,264	0	0	0	0	0	0	129,007	129,007	0	0	0
00-1102880	NORTH HOLLYWOOD	CA		06/22/2018		7,373,326	0	0	0	0	0	0	35,717	35,717	0	0	0
00-1102882	HILL AIR FORCE BASE	UT		07/06/2018		13,895,912	0	0	0	0	0	0	90,337	90,337	0	0	0
00-1102883	DALLAS	TX		05/29/2018		6,630,376	0	0	0	0	0	0	48,100	48,100	0	0	0
00-1102887	COLORADO SPRINGS	CO		06/29/2018		25,886,740	0	0	0	0	0	0	135,044	135,044	0	0	0
00-1102888	WARMINSTER	PA		06/25/2018		13,248,863	0	0	0	0	0	0	138,375	138,375	0	0	0
00-1102892	SALT LAKE CITY	UT		06/26/2018		32,619,943	0	0	0	0	0	0	188,207	188,207	0	0	0
00-1102893	INDIANAPOLIS	IN		08/14/2018		6,510,768	0	0	0	0	0	0	40,751	40,751	0	0	0
00-1102894	MOORESVILLE	NC		07/06/2018		12,452,289	0	0	0	0	0	0	86,902	86,902	0	0	0
00-1102901	MECHANICSBURG	PA		12/17/2018		19,364,228	0	0	0	0	0	0	86,998	86,998	0	0	0
00-1102902	BURLINGTON	MA		08/06/2018		27,702,421	0	0	0	0	0	0	190,760	190,760	0	0	0
00-1102908	SUWANEE	GA		10/02/2018		25,130,189	0	0	0	0	0	0	105,642	105,642	0	0	0
00-1102909	MARLTON	NJ		09/06/2018		7,390,783	0	0	0	0	0	0	51,673	51,673	0	0	0
00-1102911	TAMPA	FL		09/05/2018		23,640,267	0	0	0	0	0	0	115,657	115,657	0	0	0
00-1102913	STOUGHTON	MA		09/20/2018		11,941,614	0	0	0	0	0	0	67,869	67,869	0	0	0
00-1102914	PATCHOGUE	NY		10/12/2018		13,900,345	0	0	0	0	0	0	95,770	95,770	0	0	0
00-1102917	PORTLAND	OR		09/27/2018		15,034,821	0	0	0	0	0	0	76,415	76,415	0	0	0
00-1102918	DENVER	CO		08/31/2018		15,847,733	0	0	0	0	0	0	95,587	95,587	0	0	0
00-1102919	CULVER CITY	CA		09/21/2018		6,387,103	0	0	0	0	0	0	30,904	30,904	0	0	0
00-1102926	CERRITOS	CA		02/01/2019		7,704,176	0	0	0	0	0	0	37,320	37,320	0	0	0
00-1102927	SANTA ANA	CA		02/01/2019		9,511,328	0	0	0	0	0	0	46,074	46,074	0	0	0
00-1102928	LAKE FOREST	CA		03/18/2019		5,724,138	0	0	0	0	0	0	27,530	27,530	0	0	0
00-1102930	REDONDO BEACH	CA		06/12/2019		6,709,934	0	0	0	0	0	0	31,773	31,773	0	0	0
00-1102931	BUENA PARK	CA		10/23/2018		17,034,270	0	0	0	0	0	0	84,089	84,089	0	0	0
00-1102933	DOYLESTOWN	PA		12/19/2018		3,943,609	0	0	0	0	0	0	37,542	37,542	0	0	0
00-1102934	MONTGOMERYVILLE	PA		12/19/2018		3,512,985	0	0	0	0	0	0	33,443	33,443	0	0	0
00-1102936	SENECA	SC		12/21/2018		6,849,703	0	0	0	0	0	0	42,057	42,057	0	0	0
00-1102942	NEW YORK	NY		12/12/2018		18,070,768	0	0	0	0	0	0	85,498	85,498	0	0	0
00-1102945	COCONUT CREEK	FL		02/28/2019		14,296,954	0	0	0	0	0	0	68,235	68,235	0	0	0
00-1102950	RICHMOND	VA		01/17/2019		16,854,560	0	0	0	0	0	0	108,585	108,585	0	0	0
00-1102953	ORLANDO	FL		03/18/2019		22,669,923	0	0	0	0	0	0	148,901	148,901	0	0	0
00-1102956	WALL TOWNSHIP	NJ		02/28/2019		16,135,823	0	0	0	0	0	0	108,058	108,058	0	0	0
00-1102963	MIDLAND	TX		07/31/2019		27,601,243	0	0	0	0	0	0	270,483	270,483	0	0	0
00-1102965	COLORADO SPRINGS	CO		02/28/2019		30,497,655	0	0	0	0	0	0	145,790	145,790	0	0	0
00-1102969	AMERICAN FORK	UT		02/26/2019		18,238,823	0	0	0	0	0	0	122,296	122,296	0	0	0
00-1102971	ATLANTA	GA		04/12/2019		20,655,798	0	0	0	0	0	0	138,131	138,131	0	0	0
00-1102972	TAYLORTOWN	NC		04/11/2019		9,220,138	0	0	0	0	0	0	59,786	59,786	0	0	0
00-1102979	WINTER PARK	FL		05/15/2019		17,494,840	0	0	0	0	0	0	80,339	80,339	0	0	0
00-1102980	LAKE WYLIE	SC		06/14/2019		23,832,605	0	0	0	0	0	0	101,857	101,857	0	0	0
00-1102986	PINEY FLATS	TN		05/29/2019		18,752,590	0	0	0	0	0	0	89,838	89,838	0	0	0
00-1102987	LONG BEACH	CA		04/19/2019		14,713,618	0	0	0	0	0	0	101,066	101,066	0	0	0
00-1102990	BOSTON	MA		06/06/2019		4,367,211	0	0	0	0	0	0	68,698	68,698	0	0	0
00-1102993	DELTONA	FL		08/16/2019		5,986,305	0	0	0	0	0	0	39,633	39,633	0	0	0
00-1102994	TAMPA	FL		06/07/2019		20,109,860	0	0	0	0	0	0	124,073	124,073	0	0	0
00-1103001	VANCOUVER	WA		06/13/2019		1,865,089	0	0	0	0	0	0	14,911	14,911	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
00-1103004	TAYLORTOWN	NC		08/06/2019		3,692,475	0	0	0	0	0	0	24,347	24,347	0	0	0
00-1103006	FREDERICK	MD		11/12/2019		27,143,256	0	0	0	0	0	0	177,615	177,615	0	0	0
00-1103007	LOVELAND	OH		07/31/2019		10,546,419	0	0	0	0	0	0	51,243	51,243	0	0	0
00-1103010	LAKE FOREST	CA		06/17/2019		4,877,396	0	0	0	0	0	0	24,284	24,284	0	0	0
00-1103012	RANDOLPH	MA		07/01/2019		5,074,013	0	0	0	0	0	0	24,699	24,699	0	0	0
00-1103024	WOOD_DALE	IL		08/29/2019		7,952,452	0	0	0	0	0	0	40,490	40,490	0	0	0
00-1103025	SARATOGA SPRINGS	UT		07/17/2019		14,353,290	0	0	0	0	0	0	95,693	95,693	0	0	0
00-1103026	WAYNE	PA		07/01/2019		23,830,435	0	0	0	0	0	0	126,890	126,890	0	0	0
00-1103029	CHARLOTTE	NC		01/27/2020		20,273,576	0	0	0	0	0	0	102,914	102,914	0	0	0
00-1103039	SURPRISE	AZ		08/27/2019		10,906,667	0	0	0	0	0	0	94,199	94,199	0	0	0
00-1103041	PACE	FL		09/12/2019		13,953,453	0	0	0	0	0	0	71,964	71,964	0	0	0
00-1103043	CHATTANOOGA	TN		09/18/2019		3,831,671	0	0	0	0	0	0	37,097	37,097	0	0	0
00-1103044	SANDY	OR		10/15/2019		10,567,745	0	0	0	0	0	0	54,154	54,154	0	0	0
00-1103047	CORAL GABLES	FL		09/09/2019		9,245,613	0	0	0	0	0	0	91,103	91,103	0	0	0
00-1103051	WARRENVILLE	IL		11/14/2019		8,591,665	0	0	0	0	0	0	182,557	182,557	0	0	0
00-1103052	SALT LAKE CITY	UT		12/13/2019		5,205,063	0	0	0	0	0	0	26,462	26,462	0	0	0
00-1103057	SCOTTSDALE	AZ	S	12/13/2019		52,026,084	0	0	0	0	0	0	440,167	440,167	0	0	0
00-1103058	KIRKLAND	WA		12/19/2019		6,732,465	0	0	0	0	0	0	103,680	103,680	0	0	0
00-1103062	SOUTH BRUNSWICK	NJ		12/04/2019		17,350,000	0	0	0	0	0	0	57,609	57,609	0	0	0
00-1103063	HAYWARD	CA		11/18/2019		6,000,000	0	0	0	0	0	0	29,924	29,924	0	0	0
00-1103064	KENT	WA		11/18/2019		4,000,000	0	0	0	0	0	0	19,949	19,949	0	0	0
00-1103067	INDIANAPOLIS	IN		02/06/2020		17,386,891	0	0	0	0	0	0	149,721	149,721	0	0	0
00-1103071	MOUNT PLEASANT	SC		12/12/2019		14,200,000	0	0	0	0	0	0	44,372	44,372	0	0	0
00-1103074	ST PAUL	MN		11/08/2019		6,821,577	0	0	0	0	0	0	49,135	49,135	0	0	0
00-1103075	CLAYTON	NC		11/20/2019		24,989,458	0	0	0	0	0	0	130,246	130,246	0	0	0
00-1103077	PHILADELPHIA	PA		11/02/2020		10,000,000	0	0	0	0	0	0	46,533	46,533	0	0	0
00-1103078	PHILADELPHIA	PA		11/18/2019		3,429,082	0	0	0	0	0	0	73,800	73,800	0	0	0
00-1103079	SEATTLE	WA		01/28/2020		17,453,787	0	0	0	0	0	0	61,880	61,880	0	0	0
00-1103080	SAN DIEGO	CA		12/16/2019		10,250,000	0	0	0	0	0	0	36,466	36,466	0	0	0
00-1103083	ZEELAND	MI		10/30/2019		870,305	0	0	0	0	0	0	3,764	3,764	0	0	0
00-1103085	TAMPA	FL		10/17/2019		30,166,961	0	0	0	0	0	0	166,145	166,145	0	0	0
00-1103086	TALLMADGE TOWNSHIP	MI		12/06/2019		11,081,379	0	0	0	0	0	0	56,796	56,796	0	0	0
00-1103095	CERRITOS	CA		01/29/2020		6,624,370	0	0	0	0	0	0	53,523	53,523	0	0	0
00-1103100	NEWPORT NEWS	VA		11/21/2019		13,721,587	0	0	0	0	0	0	71,044	71,044	0	0	0
00-1103108	PHILADELPHIA	PA		02/14/2020		13,769,076	0	0	0	0	0	0	71,171	71,171	0	0	0
00-1103110	CHERRY HILL	NJ		10/05/2020		9,780,348	0	0	0	0	0	0	48,289	48,289	0	0	0
00-1103112	NEW YORK	NY		01/30/2020		24,099,959	0	0	0	0	0	0	127,197	127,197	0	0	0
00-1103125	CHARLOTTE	NC		03/04/2020		19,205,857	0	0	0	0	0	0	118,572	118,572	0	0	0
00-1103128	CARY	NC		03/11/2020		6,314,769	0	0	0	0	0	0	34,441	34,441	0	0	0
00-1103133	WEST CHESTER	PA		03/18/2020		4,857,536	0	0	0	0	0	0	22,410	22,410	0	0	0
00-1103138	OGDEN	UT		04/29/2020		6,915,747	0	0	0	0	0	0	54,488	54,488	0	0	0
00-1103139	HUNTINGTON	NY		05/01/2020		7,739,704	0	0	0	0	0	0	42,298	42,298	0	0	0
00-1103147	POOLER	GA		11/24/2020		11,559,934	0	0	0	0	0	0	112,162	112,162	0	0	0
00-1103153	PORT ST LUCIE	FL		06/18/2020		1,991,875	0	0	0	0	0	0	19,602	19,602	0	0	0
00-1103159	WESLEY CHAPEL	FL		04/23/2020		50,237,284	0	0	0	0	0	0	285,788	285,788	0	0	0
00-1103160	WEST SACRAMENTO	CA		05/27/2020		9,219,451	0	0	0	0	0	0	48,163	48,163	0	0	0
00-1103168	SCOTTSDALE	AZ		06/15/2020		21,178,956	0	0	0	0	0	0	103,954	103,954	0	0	0
00-1103174	ALPHARETTA	GA		06/30/2020		12,789,157	0	0	0	0	0	0	120,252	120,252	0	0	0
00-1103180	MELVILLE	NY		09/01/2020		13,120,983	0	0	0	0	0	0	77,863	77,863	0	0	0
00-1103183	JURUPA VALLEY	CA		08/31/2020		5,847,454	0	0	0	0	0	0	31,243	31,243	0	0	0
00-1103187	LOUISVILLE	KY		11/23/2020		16,530,265	0	0	0	0	0	0	158,092	158,092	0	0	0
00-1103192	ROCKVILLE	MD		08/26/2021		8,059,157	0	0	0	0	0	0	41,232	41,232	0	0	0
00-1103199	HUNTSVILLE	AL		11/23/2020		15,573,486	0	0	0	0	0	0	108,755	108,755	0	0	0
00-1103201	SHOREWOOD HILLS	WI		12/09/2020		22,338,217	0	0	0	0	0	0	121,205	121,205	0	0	0
00-1103206	WEST COLUMBIA	SC		12/10/2020		10,200,758	0	0	0	0	0	0	83,236	83,236	0	0	0
00-1103211	CINCINNATI	OH		12/16/2020		2,928,178	0	0	0	0	0	0	19,969	19,969	0	0	0
00-1103220	CHAPEL HILL	NC		12/15/2020		8,800,000	0	0	0	0	0	0	71,784	71,784	0	0	0
00-1103226	GREENFIELD	WI		02/18/2021		5,882,150	0	0	0	0	0	0	39,929	39,929	0	0	0
00-1103231	FAIRFIELD	NJ		02/12/2021		9,835,174	0	0	0	0	0	0	55,679	55,679	0	0	0
00-1103236	WESTWOOD	NJ		03/08/2021		4,029,692	0	0	0	0	0	0	26,777	26,777	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
00-1103244	ROCKVILLE	MD		05/19/2021		3,242,750	0	0	0	0	0	0	29,007	29,007	0	0	0
00-1103260	HUNTINGTON BEACH	CA		05/18/2021		11,127,409	0	0	0	0	0	0	61,918	61,918	0	0	0
00-1103265	CAPE CORAL	FL		08/12/2021		7,202,853	0	0	0	0	0	0	47,532	47,532	0	0	0
00-1103275	BRISTOL	TN		06/24/2021		8,926,392	0	0	0	0	0	0	44,654	44,654	0	0	0
00-1103278	JEFFERSONVILLE	IN		08/26/2021		2,973,546	0	0	0	0	0	0	26,676	26,676	0	0	0
00-1103282	LEHI	UT		06/03/2021		5,439,137	0	0	0	0	0	0	36,900	36,900	0	0	0
00-1103301	MESA	AZ		08/05/2021		7,938,744	0	0	0	0	0	0	61,781	61,781	0	0	0
00-1103302	AUSTIN	TX		07/21/2021		9,929,564	0	0	0	0	0	0	53,270	53,270	0	0	0
00-1103304	DRAPER	UT		09/03/2021		8,969,546	0	0	0	0	0	0	45,976	45,976	0	0	0
00-1103306	DELANCO	NJ		09/01/2021		12,434,269	0	0	0	0	0	0	66,207	66,207	0	0	0
00-1103313	NASHVILLE	TN		09/01/2021		22,884,502	0	0	0	0	0	0	116,413	116,413	0	0	0
00-1103335	CINCINNATI	OH		11/23/2021		7,700,000	0	0	0	0	0	0	38,601	38,601	0	0	0
00-1103336	CINCINNATI	OH		11/23/2021		6,100,000	0	0	0	0	0	0	30,580	30,580	0	0	0
00-1103337	CINCINNATI	OH		11/23/2021		15,000,000	0	0	0	0	0	0	75,196	75,196	0	0	0
00-1103339	DES MOINES	IA		08/31/2021		9,950,127	0	0	0	0	0	0	50,273	50,273	0	0	0
00-1103340	GARDEN CITY	NY		11/19/2021		14,000,000	0	0	0	0	0	0	94,404	94,404	0	0	0
00-1103341	GARDEN CITY	NY		11/19/2021		11,000,000	0	0	0	0	0	0	75,210	75,210	0	0	0
00-1103342	ORLANDO	FL		09/09/2021		15,503,807	0	0	0	0	0	0	145,163	145,163	0	0	0
00-1103346	GRAND RAPIDS	MI		10/06/2021		7,486,950	0	0	0	0	0	0	39,380	39,380	0	0	0
00-1103353	BOISE	ID		10/28/2021		10,725,182	0	0	0	0	0	0	74,799	74,799	0	0	0
00-1103374	WASHINGTON	DC		12/17/2021		12,000,000	0	0	0	0	0	0	41,307	41,307	0	0	0
00-1103377	LINCOLN	NE		11/30/2021		12,800,000	0	0	0	0	0	0	65,724	65,724	0	0	0
00-1103378	OWATANNA	MN		11/02/2021		6,500,000	0	0	0	0	0	0	43,467	43,467	0	0	0
0299999. Mortgages with partial repayments						4,002,983,263	0	0	0	0	0	0	29,120,994	29,120,994	0	0	0
00-1103400	JOHN ISLANDS	SC		03/03/2022	03/29/2022	0	0	0	0	0	0	0	11,000,000	11,000,000	0	0	0
00-1103403	SANDY	UT		03/15/2022	03/29/2022	0	0	0	0	0	0	0	10,000,000	10,000,000	0	0	0
0399999. Mortgages disposed						0	0	0	0	0	0	0	21,000,000	21,000,000	0	0	0
0599999 - Totals						4,142,497,061	0	0	0	305,378	305,378	0	189,940,170	189,940,169	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Ares Capital Europe V	Wilmington	DE	Ares Management		06/09/2021	2		3,288,732		18,136,488	4.340
	Ares Private Credit Solutions II (Sub Debt)	Wilmington	DE	Ares Management		11/16/2021	2		679,944		3,386,824	0.130
	GSO Capital Opportunities Fund III	Wilmington	DE	Blackstone		06/03/2016	2		94,534		3,095,862	0.150
	HPS Specialty Loan Fund V, L.P.	New York	NY	HPS Investment Partners		01/25/2021	2		71,307		9,460,000	0.830
	HPS Specialty Loan Fund V-L, L.P.	New York	NY	HPS Investment Partners		01/25/2021	2		34,101		4,200,000	0.500
	Newstone Capital Partners III, L.P.	Wilmington	DE	Newstone Capital Partners		09/20/2016	2		2,443		586,514	1.220
	Newstone Capital Partners IV, L.P.	Dallas	TX	Newstone Capital Partners		06/02/2019	2		810,116		6,146,181	1.170
	Oaktree Opportunities Fund XI, L.P.	Grand Cayman	CYM	Oaktree Capital Management		01/15/2021	3		1,995,000		7,307,032	0.090
	TCW Direct Lending VIII LLC	New York	NY	TCW Group		01/31/2022	2	4,331,501			22,668,499	1.080
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Vista Equity Partners		05/10/2017	2		9,536		1,020,676	0.390
	Vista Credit Opportunities Fund II-B, L.P.	San Francisco	CA	Vista Equity Partners		06/01/2016	2		7,767		1,721,693	6.120
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								4,331,501	6,993,480	0	77,729,769	XXX
	Advent Global Technology II, L.P.	Grand Cayman	CYM	Advent International		02/22/2022	3	331,156			2,968,844	0.360
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.	Wilmington	DE	AlpInvest		10/11/2021	3		722,341		4,073,331	0.390
	AlpInvest Seed Fund, L.P.	Wilmington	DE	AlpInvest		01/28/2022	3	1,346,633			7,653,367	5.140
	Ampersand 2020, L.P.	Boston	MA	Ampersand Capital		11/12/2020	3		94,470		746,023	0.170
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN	Brookfield Asset Management		03/20/2020	3		271,656		2,146,535	0.670
	Blackstone Infrastructure Partners	New York	NY	Blackstone		03/14/2019	3		361,515		24,712	0.090
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY	Blackstone		04/13/2020	3		1,697		460,778	0.010
	Brookfield Infrastructure Fund IV	Toronto	CAN	Brookfield Asset Management		11/05/2019	3		263,030		2,959,000	0.040
	Clearlake Capital Partners V, L.P.	Santa Monica	CA	Clearlake Capital		12/05/2017	3		153,645		543,557	0.060
	Dyal Capital Partners IV	New York	NY	Dyal Capital		06/11/2018	3		37,739		4,329,941	0.070
	EETF Sidecar I, L.P.	New York	NY	EnCap Investments		04/21/2021	3		123,554		1,202,040	2.470
	EnCap Energy Transition Co-Investment Fund I-A, L.P.	New York	NY	EnCap Investments		04/21/2021	3		70,875		1,302,298	4.470
	EnCap Energy Transition Fund I-A, L.P.	Houston	TX	EnCap Investments		04/21/2021	3		230,173		3,679,991	1.630
	EQT Infrastructure V	Stockholm	SWE	EQT Partners		08/13/2021	3		935,465		6,119,735	0.150
	FP Solar Finance LP	New York	NY	Fundamental Advisors		07/30/2020	3		11,512,200		3,487,800	19.130
	Fundamental Partners IV LP	Wilmington	DE	Fundamental Advisors		12/11/2020	3		2,040,000		6,264,500	2.070
	Global Infrastructure Partners IV, L.P.	New York	NY	Global Infrastructure Partners		10/23/2019	3		3,733,046		5,042,709	0.050
	GTCR Fund XIII	New York	NY	GTCR		09/07/2021	3		190,250		2,041,000	0.030
	H.I.G. Europe Middle Market LBO Fund, L.P.	Grand Cayman	CYM	H.I.G. Capital		06/18/2021	3		76,746		3,372,958	0.190
	ICG Europe Fund VIII SCSp	St Helier	JEY	Intermediate Capital Group		09/24/2021	2		521,038		6,598,856	0.100
	L Catterton IX Offshore, L.P.	Greenwich	CT	Catterton Partners		05/22/2020	3		137,454		482,562	0.020
	Landmark Equity Partners XVI, L.P.	Wilmington	DE	Landmark Partners		12/06/2018	3		397,686		4,336,326	0.170
	LMR Fund Limited	Grand Cayman	CYM	LMR Partners LLC		06/25/2021	4		9,000,000			0.130
	Mercato Partners Traverse IV QP, L.P.	Salt Lake City	UT	Mercato Partners		04/16/2021	3		67,000		1,456,333	0.920
	Navis Asia Fund VIII, L.P.	Grand Cayman	CYM	Navis		06/11/2021	3		155,000		635,000	0.130
	Owl Rock Diversified Lending Insurance Fund L.P.	New York	NY	Owl Rock Capital Corporation		12/20/2021	2		738,462		6,170,769	23.080
	Parallax Fund, LP	San Francisco	CA	Parallax Volatility Advisers, L.P.		06/25/2021	9		9,000,000			0.240
	Peppertree Capital Fund IX, LP	Chagrin Falls	OH	Peppertree Capital Management		03/24/2022	3	1,500,000			23,500,000	2.060
	Peppertree Capital Fund VIII QP, LP	Chagrin Falls	OH	Peppertree Capital Management		01/27/2020	3		666,000		774,000	0.910
	PPC III LP	Dover	DE	Pritzker Private Capital		09/21/2021	3		15,392		2,374,702	0.190
	TCW Rescue Financing Fund LP	Los Angeles	CA	TCW Group		10/13/2021	3		1,606,502		8,715,064	1.200
	Tenor Opportunity Fund, L.P.	New York	NY	Tenor Opportunity Associates, LLC		06/25/2021	9		7,000,000			0.340
	TPG Healthcare Partners, L.P.	Fort Worth	TX	TPG Capital		10/01/2019	3		113,447		501,277	0.040
	TPG Partners VIII, L.P.	Fort Worth	TX	TPG Capital		10/01/2019	3		46,129		257,863	0.010
	Veritas Capital Fund VII	New York	NY	Veritas Capital		04/15/2020	3		25,479		1,546,567	0.080
	Veritas Capital Vantage Fund, L.P.	Wilmington	DE	Veritas Capital		07/01/2021	3		22,121		3,070,971	0.280
	Whitehorse Liquidity Partners III LP	Wilmington	DE	Whitehorse Liquidity		10/30/2019	3		66,975		1,265,613	0.310
	Whitehorse Liquidity Partners IV LP	Wilmington	DE	Whitehorse Liquidity		11/25/2020	3		220,622		3,246,675	0.230
	Whitehorse Liquidity Partners V LP	Wilmington	DE	Whitehorse Liquidity		02/25/2022	3	1,317,707			7,216,165	0.160
	Yukon Capital Partners (IC) Parallel IV, L.P.	Minneapolis	MN	Yukon Partners		12/30/2021	2		709,401		1,696,154	2.560
	Yukon Capital Partners III, L.P.	Minneapolis	MN	Yukon Partners		07/18/2017	2		26,063		1,123,695	1.250
1999999. Joint Venture Interests - Common Stock - Unaffiliated								4,495,496	51,353,173	0	133,387,711	XXX
	Almanac Realty Securities VIII, L.P	Dover	DE	Almanac Realty Investors		12/21/2018			578,409		9,244,779	0.850
	Ares US Real Estate Opportunity Fund III, L.P.	Wilmington	DE	Ares Management		04/15/2021			235,669		2,509,713	0.270

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Bell Institutional Fund VII, LLC	Dover	DE	Bell Partners		10/30/2019			578,129		3,566,663	0.840
	Crow Holdings Realty Partners IX LP	Dover	DE	Crow Holdings Capital Partners		10/14/2020			1,554,024		5,102,551	0.940
	Crow Holdings Retail Fund II, L.P.	Dover	DE	Crow Holdings Capital Partners		10/21/2016			44,819		682,902	2.160
	Dermody Properties Industrial Fund III, LP	Dover	DE	Dermody Properties		06/10/2021			2,112,525		8,451,165	1.500
	DivcoWest Fund V, LP	Dover	DE	Divco West, LLC		06/23/2017			81,096		999,900	0.320
	DivcoWest Fund VI-A, LP	Dover	DE	Divco West, LLC		11/06/2020			355,427		3,473,672	0.220
	Embrey Horizontal Living Fund I, LP	Dover	DE	Embrey Partners, Ltd		02/18/2022		2,543			8,000,000	4.910
	FrontRange Co-GP Property Fund, LP	Dover	DE	FrontRange Co-GP Property Fund		04/30/2021			9,983		3,600,000	1.420
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Harrison Street		03/12/2019			76,923		1,512,835	0.770
	Harrison Street Real Estate Partners VIII, L.P.	Dover	DE	Harrison Street		03/29/2021			253,820		4,192,313	0.500
	HSREP VIII Co-Investment, L.P.	Dover	DE	Harrison Street		08/11/2021			1,169,498		3,363,870	0.990
	Madison Realty Capital Debt Fund V LP	Dover	DE	Madison Realty Capital		03/27/2020			(2,964,293)		8,532,499	0.870
	Oak Street Real Estate Capital Net Lease Property Fund, LP	Dover	DE	Oak Street Real Estate Capital, LLC		04/06/2021			18,124,274			1.800
	PCCP Credit IX, LP	Dover	DE	PCCP		03/28/2017			1,750,000		7,597,800	1.400
	PCCP Equity IX, LP	Dover	DE	PCCP		03/31/2017			3,892,293		22,104,805	2.080
	PCCP Equity VII	Dover	DE	PCCP		05/10/2016			32,355		1,602,570	1.250
	Related Real Estate Fund III, LP	Dover	DE	Related Real Estate		08/27/2020			301,553		3,825,081	0.260
	US Regional Logistics Program III, L.P.	Dover	DE	US RLP GP, LLC		01/27/2021			8,125,899		39,812,500	16.250
	US Regional Logistics Program, L.P.	Dover	DE	US RLP GP, LLC		10/18/2016			266,667		9,443,496	6.670
	Waterton Residential Property Venture XIV, L.P	Dover	DE	Waterton Residential		12/10/2020			97,474		3,796,855	0.430
2199999. Joint Venture Interests - Real Estate - Unaffiliated								2,543	36,676,544	0	151,415,969	XXX
	NB Specialty Finance Fund II, LP	Wilmington	DE	Neuberger Berman		12/20/2021	3		293,376		12,450,000	1.500
2599999. Joint Venture Interests - Other - Unaffiliated								0	293,376	0	12,450,000	XXX
	Smart Collateralized Loan_5500003459	ESSEX JCT	VT	Nationwide Life and Annuity Insurance Company		12/14/2018						
2999999. Collateral Loans - Unaffiliated								0	0	0	0	XXX
4899999. Total - Unaffiliated								8,829,540	95,316,573	0	374,983,449	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								8,829,540	95,316,573	0	374,983,449	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Ares Private Credit Solutions, L.P.	Wilmington	DE	Distribution	06/23/2017	03/08/2022	200,615					0		200,615	200,615			0	
	GSO Capital Opportunities Fund III	Wilmington	DE	Distribution	06/03/2016	03/30/2022	283,486					0		283,486	283,486			0	
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Distribution	06/03/2016	03/18/2022	2,216,681					0		2,216,681	2,216,681			0	
	HPS Specialty Loan Fund V, L.P.	New York	NY	Distribution	01/25/2021	03/02/2022	1,540,000					0		1,540,000	1,540,000			0	
	ICG SDP Fund 3B	Grand Duchy	LUX	Distribution	03/22/2018	03/31/2022	419,621					0		419,621	419,621			0	
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Distribution	05/10/2017	03/02/2022	31,281					0		31,281	31,281			0	

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SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Vista Credit Opportunities Fund II-B, L.P.	San Francisco	CA	Distribution	06/01/2016	02/14/2022	3,022,802					0		3,022,802	3,022,802			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							7,714,486	0	0	0	0	0	0	7,714,486	7,714,486	0	0	0	0
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.	Wilmington	DE	Distribution	10/11/2021	03/31/2022	404					0		404	404			0	
	Ampersand 2020, L.P.	Boston	MA	Distribution	11/12/2020	02/24/2022	70,667					0		70,667	70,667			0	
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN	Distribution	03/20/2020	03/23/2022	3,058					0		3,058	3,058			0	
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY	Distribution	04/13/2020	03/31/2022	1,697					0		1,697	1,697			0	
	Clearlake Capital Partners V, L.P.	Santa Monica	CA	Distribution	12/05/2017	03/30/2022	16,676					0		16,676	16,676			0	
	Dyal Capital Partners III, L.P.	New York	NY	Distribution	09/30/2016	01/27/2022	77,433					0		77,433	77,433			0	
	Dyal Capital Partners IV	New York	NY	Distribution	06/11/2018	01/28/2022	133,130					0		133,130	133,130			0	
	EQT Infrastructure V	Stockholm	SWE	Distribution	08/13/2021	03/01/2022	54,793					0		54,793	54,793			0	
	H.I.G. Europe Middle Market LBO Fund, L.P.	Grand Cayman	CYM	Distribution	06/18/2021	02/16/2022	641					0		641	641			0	
	ICG Europe Fund VII, L.P.	St Helier	JEY	Distribution	08/24/2018	03/18/2022	78,751					0		78,751	74,418	(4,333)		(4,333)	
	ICG Europe Fund VIII SCSp	St Helier	JEY	Distribution	09/24/2021	02/16/2022	35,958					0		35,958	34,785	(1,173)		(1,173)	
	KH Aggregator LP	Wilmington	DE	Distribution	11/25/2020	01/28/2022	2,470					0		2,470	2,470			0	
	TCW Rescue Financing Fund LP	Los Angeles	CA	Distribution	10/13/2021	02/14/2022	529,391					0		529,391	529,391			0	
	Whitehorse Liquidity Partners III LP	Wilmington	DE	Distribution	10/30/2019	03/30/2022	172,718					0		172,718	172,718			0	
	Whitehorse Liquidity Partners IV LP	Wilmington	DE	Distribution	11/25/2020	03/25/2022	148,650					0		148,650	148,650			0	
	Whitehorse Liquidity Partners V LP	Wilmington	DE	Distribution	02/25/2022	03/31/2022	522,791					0		522,791	522,791			0	
	Yukon Capital Partners (IC) Parallel IV, L.P.	Minneapolis	MN	Distribution	12/30/2021	02/16/2022	766,840					0		766,840	766,840			0	
	Yukon Capital Partners III, L.P.	Minneapolis	MN	Distribution	07/18/2017	02/11/2022	364,545					0		364,545	364,545			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							2,980,613	0	0	0	0	0	0	2,980,613	2,975,107	(5,506)	0	(5,506)	0
	AEW Core Property Trust (U.S.), Inc.	Baltimore	MD	Distribution	02/21/2019	02/09/2022	13,708,484					0		13,708,484	13,708,484			0	
	Crow Holdings Realty Partners IX LP	Dover	DE	Distribution	10/14/2020	03/31/2022	621,669					0		621,669	621,669			0	
	Crow Holdings Realty Partners VII	Wilmington	DE	Distribution	05/01/2015	02/24/2022	239,718					0		239,718	239,718			0	
	Crow Holdings Retail Fund II, L.P.	Dover	DE	Distribution	10/21/2016	03/24/2022	23,407					0		23,407	23,407			0	
	Dermody Properties Industrial Co-Invest Fund II, LP	Dover	DE	Distribution	08/28/2020	03/04/2022	437,046					0		437,046	437,046			0	
	DivcoWest Fund V, LP	Dover	DE	Distribution	06/23/2017	01/11/2022	255,893					0		255,893	255,893			0	
	FrontRange Co-GP Property Fund, LP	Dover	DE	Distribution	04/30/2021	01/31/2022	72,061					0		72,061	72,061			0	
	GEM Realty Fund VI, L.P.	Wilmington	DE	Distribution	04/15/2016	03/29/2022	657,711					0		657,711	657,711			0	
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Distribution	03/12/2019	03/31/2022	378,896					0		378,896	378,896			0	
	HSREP VII Co-Investment, L.P.	New York	NY	Distribution	05/02/2019	01/14/2022	116,704					0		116,704	116,704			0	
	Madison Realty Capital Debt Fund IV LP	Dover	DE	Distribution	04/22/2019	03/18/2022	81,355					0		81,355	81,355			0	
	Oak Street Real Estate Capital Net Lease Property Fund, LP	Dover	DE	Distribution	04/06/2021	03/15/2022	124,274					0		124,274	124,274			0	
	PCCP Credit IX, LP	Dover	DE	Distribution	03/28/2017	03/24/2022	572,600					0		572,600	572,600			0	
	PCCP Credit X, LP	Dover	DE	Distribution	08/17/2021	03/31/2022	4,237,742					0		4,237,742	4,237,742			0	
	PCCP Equity VII	Dover	DE	Distribution	05/10/2016	03/25/2022	452,535					0		452,535	452,535			0	
	Related Real Estate Fund III, LP	Dover	DE	Distribution	08/27/2020	03/28/2022	275,185					0		275,185	275,185			0	
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Distribution	11/03/2017	02/18/2022	45,247					0		45,247	45,247			0	
	Waterton Residential Property Venture XIV, L.P	Dover	DE	Distribution	12/10/2020	01/04/2022	2,689					0		2,689	2,689			0	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							22,303,216	0	0	0	0	0	0	22,303,216	22,303,216	0	0	0	0
	NB Specialty Finance Fund II, LP	Wilmington	DE	Distribution	12/20/2021	03/11/2022	25,232					0		25,232	25,232			0	
	Pretium Residential Credit Fund II, LP	New York	NY	Distribution	04/20/2021	03/25/2022	148,840					0		148,840	148,840			0	
2599999. Joint Venture Interests - Other - Unaffiliated							174,072	0	0	0	0	0	0	174,072	174,072	0	0	0	0
	Smart Collateralized Loan_5500003459	ESSEX JCT		Distribution	12/14/2018	03/31/2022	478,270					0		478,270	478,270			0	
2999999. Collateral Loans - Unaffiliated							478,270	0	0	0	0	0	0	478,270	478,270	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
4899999. Total - Unaffiliated							33,650,657	0	0	0	0	0	0	33,650,657	33,645,151	(5,506)	0	(5,506)	0
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							33,650,657	0	0	0	0	0	0	33,650,657	33,645,151	(5,506)	0	(5,506)	0

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
455780-DJ-2	Indonesia (Republic of) AID Sr Nt 3.550% 03/31/32		03/22/2022	Citigroup		1,244,788	1,250,000	0	2.B FE
0109999999. Subtotal - Bonds - U.S. Governments						1,244,788	1,250,000	0	XXX
000000-00-0	Romania Unsecured Nt 3.000% 02/27/27	D	01/19/2022	HSBC Securities USA Inc		2,981,730	3,000,000	0	2.C FE
168863-CF-3	Republic of Chile Sr Nt 3.240% 02/06/28	D	01/25/2022	JP Morgan Securities LLC		5,190,000	5,000,000	76,950	1.F FE
168863-DY-1	Republic of Chile Sr Unsecured Nt 4.340% 03/07/42	D	03/02/2022	BNP Paribas Securities Corp		3,996,800	4,000,000	0	1.F FE
698299-BF-0	Republic of Panama Sr Nt 3.875% 03/17/28	D	01/14/2022	Bank of America BISD Dealer		3,157,500	3,000,000	39,396	2.B FE
698299-BH-6	Republic of Panama Sr Nt 4.500% 04/16/50	D	02/08/2022	Barclays Capital Inc		2,724,546	2,727,273	38,864	2.B FE
91087B-AR-1	United Mexican States Sr Nt 3.500% 02/12/34	D	01/04/2022	Bank of America BISD Dealer		3,699,763	3,720,000	0	2.B FE
91087B-AS-9	United Mexican States Sr Nt 4.400% 02/12/52	D	01/05/2022	Bank of America BISD Dealer		2,936,297	2,947,912	0	2.B FE
917288-BK-7	Republica Orient Uruguay Sr Nt 4.375% 01/23/31	C	03/15/2022	Citigroup		2,700,000	2,500,000	16,406	2.C FE
0309999999. Subtotal - Bonds - All Other Governments						27,386,636	26,895,185	171,616	XXX
13032U-D9-6	CA St Hlth Faxs Fing Auth Rev Txbl Social Bonds 4.353% 06/01/41		03/30/2022	Raymond James USA Ltd		4,000,000	4,000,000	0	1.D FE
432308-T8-7	Hillsborough Cnty Fl Aviation Txbl Tampa Intl Arpt - Ser A 3.174% 10/01/32		02/24/2022	Bank of America BISD Dealer		3,932,500	3,932,500	0	1.E FE
432308-T9-5	Hillsborough Cnty Fl Aviation Txbl Tampa Intl Arpt - Ser A 3.274% 10/01/33		02/24/2022	Bank of America BISD Dealer		8,725,000	8,725,000	0	1.E FE
54445C-AK-9	Los Angeles CA Dep of Arpt Rev Txbl Green Bond Rent Car Ser A 4.242% 05/15/48		03/03/2022	Bank of America BISD Dealer		6,250,000	6,250,000	0	1.E FE
79625G-FQ-1	San Antonio TX El & Gas Rev Txbl 4.365% 02/01/42		03/30/2022	Wells Fargo Securities LLC		10,000,000	10,000,000	0	1.D FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						32,907,500	32,907,500	0	XXX
001807-AE-6	AMSR Trust RMBS 2020-SFR3 E1 2.556% 09/17/37		03/11/2022	Citigroup		402,270	426,000	423	2.A FE
001807-AF-3	AMSR Trust RMBS 2020-SFR3 E2 2.756% 09/17/37		03/11/2022	Citigroup		718,542	762,000	817	2.C FE
01882Y-AD-8	Alliant Energy Finance Sr Nt 3.600% 03/01/32		02/23/2022	Various		13,014,274	13,032,353	0	2.B FE
02406P-BB-5	American Axle & Mfg Inc Sr Nt 5.000% 10/01/29		03/08/2022	MarketAxess		1,008,660	1,087,500	30,259	4.B FE
02666T-AF-4	American Homes 4 Rent Sr Nt 4.300% 04/15/52		03/31/2022	JP Morgan Securities LLC		11,668,440	12,000,000	0	2.C FE
031162-BZ-2	Amgen Inc Sr Nt 4.400% 05/01/45		02/23/2022	Citigroup		8,893,125	8,500,000	118,433	2.A FE
031162-DF-4	Amgen Inc Sr Nt 4.200% 02/22/52		02/17/2022	Citigroup		4,967,128	4,995,000	0	2.A FE
03674X-AS-5	Antero Resources Corp Sr Nt 5.375% 03/01/30		03/10/2022	Various		2,974,100	2,900,000	5,030	3.C FE
03690A-AF-3	Antero Midstream Part/Fl Sr Nt 5.750% 01/15/28		03/29/2022	Various		4,795,091	4,730,000	41,967	3.C FE
05453G-AC-9	Axalta Coating Systems Sr Nt 3.375% 02/15/29		03/28/2022	Barclays Capital Inc		603,610	700,000	2,953	4.A FE
06051G-KL-2	Bank of America Corp Sub Nt Fix to Float 3.846% 03/08/37		03/03/2022	Bank of America BISD Dealer		600,000	600,000	0	1.F FE
071734-AP-2	Bausch Health Cos Inc. Sr Nt 6.125% 02/01/27		03/09/2022	Barclays Capital Inc		3,357,203	3,335,000	13,704	3.B FE
09261W-AA-2	Blackrock DLF IX CLO Ser 2020-IX Cl A-1 1.508% 07/21/30		02/28/2022	Direct		1,025,836	1,025,836	0	1.A FE
100743-AM-5	Boston Gas Company Sr Nt 3.757% 03/16/32		03/11/2022	Bank of America BISD Dealer		2,100,000	2,100,000	0	2.A FE
1248EP-CN-1	CCO Holdings LLC Sr Nt 4.500% 05/01/32		03/28/2022	Various		3,591,945	3,952,000	71,574	3.C FE
12610#-AG-8	CBRE US Core Partners LP Sr Nt 2.680% 01/07/32		01/06/2022	JP Morgan Securities LLC		18,000,000	18,000,000	0	2.B Z
131347-CM-6	Calpine Corp 1st Lein HY Nt 4.500% 02/15/28		02/11/2022	Bank of America BISD Dealer		243,425	250,000	0	3.A FE
14040H-CN-3	Capital One Financial Corp Sr Nt 3.273% 03/01/30		03/01/2022	Morgan Stanley & Co LLC		7,850,000	7,850,000	0	2.A FE
14317V-AQ-3	Carlyle Global Mrkt Strat CLO Ser 2019-4A Cl A11R 1.451% 04/15/35		01/31/2022	JP Morgan Securities LLC		13,000,000	13,000,000	0	1.A FE
14317V-AW-0	Carlyle Global Mrkt Strat CLO Ser 2019-4A Cl BR 2.281% 04/15/35		01/31/2022	JP Morgan Securities LLC		2,750,000	2,750,000	0	1.F FE
163851-AF-5	Chemours Co Sr Nt 5.750% 11/15/28		03/25/2022	Various		1,279,950	1,310,000	24,286	4.A FE
18685@-AA-0	Cliffwater Corporate Lending F Sr Sec Nt Series A 4.100% 03/28/27		03/29/2022	Direct		32,000,000	32,000,000	0	2.A Z
22303X-AA-3	Covert Mergeco Sr Nt 4.875% 12/01/29		01/05/2022	Various		12,814,313	12,660,000	84,004	4.B FE
23345M-AB-3	DT Midstream Inc Sr Nt 4.375% 06/15/31		03/11/2022	Barclays Capital Inc		1,599,000	1,640,000	17,937	3.A FE
233853-AM-2	Daimler Trucks Finance NA Sr Nt 3.650% 04/07/27		03/31/2022	JP Morgan Securities LLC		2,994,030	3,000,000	0	2.A FE
235825-AG-1	DANA Inc Sr Nt 5.625% 06/15/28		03/25/2022	Bank of America BISD Dealer		136,489	138,000	2,243	3.B FE
24702R-AM-3	Dell Inc Sr Nt 5.400% 09/10/40		03/29/2022	Goldman Sachs & Company		2,684,850	2,660,000	8,379	3.A FE
251799-AA-0	Devon Energy Corp Sr Nt 7.950% 04/15/32		02/23/2022	Citigroup		2,419,331	1,791,000	51,176	2.C FE
25470X-AW-5	Dish DBS Corp Sr Nt 5.875% 11/15/24		03/28/2022	Various		563,274	567,500	11,651	4.C FE
26442C-BG-8	Duke Energy Corporation 1st Mtg Bd 2.850% 03/15/32		03/01/2022	Wells Fargo Securities LLC		2,348,567	2,350,000	0	1.F FE
26442C-BH-6	Duke Energy Corporation 1st Mtg Bd 3.550% 03/15/52		03/01/2022	Wells Fargo Securities LLC		3,588,732	3,600,000	0	1.F FE
26885B-AC-4	EQM Midstream Partners Sr Nt 5.500% 07/15/28		03/28/2022	Various		3,474,281	3,557,500	32,715	3.C FE
26885B-AH-3	EQM Midstream Partners Sr Nt 6.500% 07/01/27		03/22/2022	Citigroup		111,263	108,000	1,619	3.C FE
28414H-AG-8	Elanco Animal Health Inc Sr Nt 6.400% 08/28/28		03/10/2022	Various		1,410,072	1,305,000	3,712	3.C FE
292480-AM-2	Energy Midstream Partner Sr Nt 4.150% 09/15/29		02/09/2022	Bank of America BISD Dealer		638,983	612,000	10,300	2.C FE
29261A-AB-6	Encompass Health Corp Sr Nt 4.750% 02/01/30		03/25/2022	Citigroup		904,493	950,000	6,511	4.A FE
29273R-AP-4	Energy Transfer Partners Sr Nt 6.050% 06/01/41		02/09/2022	Various		19,399,261	16,432,000	183,129	2.C FE
29336T-AC-4	EnLink Midstream Partners LP Sr Nt 5.625% 01/15/28		03/11/2022	Various		2,835,854	2,770,000	25,771	3.A FE
29366M-AA-6	Entergy Arkansas LLC 1st Mtg Bd 4.200% 04/01/49		03/02/2022	Wells Fargo Securities LLC		5,293,750	5,000,000	89,250	1.F FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
29444U-BU-9	Equinix Inc Sr Nt 3.900% 04/15/32		03/31/2022	Bank of America BISD Dealer		9,350,556	9,400,000	0	2.B FE
30037E-AA-1	Evergy Missouri West Inc 1st Lien 3.750% 03/15/32		03/10/2022	MUFG Securities Inc		4,885,550	4,890,000	0	1.G FE
30161N-BC-4	Exelon Corp Sr Nt 3.350% 03/15/32		03/02/2022	JP Morgan Securities LLC		1,224,167	1,225,000	0	2.B FE
30161N-BF-7	Exelon Corp Sr Nt 4.100% 03/15/52		03/02/2022	JP Morgan Securities LLC		1,848,705	1,850,000	0	2.B FE
314211-A*-4	Federated Hermes Inc Sr Nt 3.290% 03/17/32		03/17/2022	PNC Capital Markets LLC		10,000,000	10,000,000	0	1.G Z
314382-AA-0	Fells Point Funding Tr Sr Nt 3.046% 01/31/27		02/02/2022	Credit Suisse Securities LLC		14,000,000	14,000,000	0	2.C FE
33767J-AJ-1	Firstkey Homes RMBS Ser 2020-SFR2 Cl E 2.668% 10/19/37		02/02/2022	Wells Fargo Securities LLC		195,594	200,000	44	2.C FE
35906A-BF-4	Frontier Communications 1st Lien 5.000% 05/01/28		03/25/2022	RBC Capital Markets LLC		665,000	700,000	14,389	4.A FE
361448-BJ-1	GATX Corp Sr Nt 3.500% 06/01/32		03/02/2022	Various		3,498,488	3,500,000	0	2.B FE
36264E-AG-9	GS Mortgage-Backed Securities RMBS Ser 2022-NQM1 Cl A4 4.000% 05/25/62		03/03/2022	Goldman Sachs & Company		5,155,002	5,051,000	22,449	1.A FE
36264E-BB-9	GS Mortgage-Backed Securities RMBS Ser 2022-NQM1 Cl A16 4.000% 05/25/62		03/03/2022	Goldman Sachs & Company		1,469,801	1,448,000	6,436	1.A FE
381758-AC-1	Golub Capital Partners Private Sr Nt Ser C 3.770% 02/24/27		02/24/2022	Goldman Sachs & Company		14,000,000	14,000,000	0	2.B PL
38218J-AA-4	Goodgreen Trust ABS Ser 2022-1A Cl A 3.840% 10/15/56		03/15/2022	Deutsche Bank Capital		17,985,677	18,000,000	116	1.A FE
404119-CE-7	HCA Inc Sr Sec Nt 3.375% 03/15/29		03/03/2022	Various		1,745,677	1,750,000	0	2.C FE
404119-CF-4	HCA Inc Sr Nt 3.625% 03/15/32		03/03/2022	Various		6,916,474	6,950,000	0	2.C FE
404119-CG-2	HCA Inc Sr Nt 4.625% 03/15/52		03/02/2022	Citigroup		8,991,180	9,000,000	0	2.C FE
40434L-AF-2	HP Inc Sr Nt 1.450% 06/17/26		01/24/2022	Tax Free Exchange		7,986,446	8,000,000	11,922	2.B FE
40434L-AJ-4	HP Inc Sr Nt 2.650% 06/17/31		01/24/2022	Tax Free Exchange		37,826,987	37,757,000	102,835	2.B FE
428104-AA-1	Hess Midstream Operation Sr Nt 5.125% 06/15/28		03/11/2022	Various		4,068,425	4,015,000	50,447	3.A FE
442851-BH-3	Howard University Sr Nt Ser 22A 5.209% 10/01/52		03/08/2022	JP Morgan Securities LLC		12,500,000	12,500,000	0	2.C FE
459200-KP-5	International Bus Machs Corp Sr Nt 3.430% 02/09/52		02/02/2022	HSBC Securities USA Inc		4,999,050	5,000,000	0	1.G FE
461127-G*-7	Intertek Finance Plc Sr Nt 2.470% 03/15/29		03/01/2022	Bank of America BISD Dealer		7,000,000	7,000,000	0	2.A Z
461127-G@-5	Intertek Finance Plc Sr Nt 2.540% 03/15/30		03/01/2022	Bank of America BISD Dealer		3,000,000	3,000,000	0	2.A Z
48263@-AA-7	KDM Holding Sr Nt 3.560% 03/31/32		03/31/2022	BNP Paribas Securities Corp		15,000,000	15,000,000	0	2.B Z
501797-AW-4	L Brands Inc Sr Nt 6.625% 10/01/30		03/01/2022	Citigroup		2,042,869	1,885,000	52,728	3.B FE
529537-AA-0	LXP Industrial Trust Sr Nt 2.375% 10/01/31		01/10/2022	Various		2,814,000	3,000,000	26,125	2.B FE
532716-AK-3	Limited Brands Inc Sr Nt 6.950% 03/01/33		03/14/2022	Various		753,385	725,000	1,278	4.A FE
55336V-BP-4	MPLX LP Sr Nt 5.200% 12/01/47		02/24/2022	Various		12,298,551	11,450,000	141,678	2.B FE
55336V-BQ-2	MPLX LP Sr Nt 2.650% 08/15/30		02/22/2022	Goldman Sachs & Company		18,832,800	20,000,000	13,250	2.B FE
55336V-BT-6	MPLX LP Sr Nt 4.950% 03/14/52		03/10/2022	Citigroup		11,382,930	11,500,000	0	2.B FE
55903V-AL-7	Magallanes Inc Sr Nt 4.279% 03/15/32		03/09/2022	JP Morgan Securities LLC		25,710,000	25,710,000	0	2.C FE
55903V-AN-3	Magallanes Inc Sr Nt 5.050% 03/15/42		03/09/2022	Goldman Sachs & Company		16,670,000	16,670,000	0	2.C FE
55903V-AQ-6	Magallanes Inc Sr Nt 5.141% 03/15/52		03/09/2022	JP Morgan Securities LLC		32,465,000	32,465,000	0	2.C FE
565849-AE-6	Marathon Oil Corp Nt 6.600% 10/01/37		02/25/2022	Barclays Capital Inc		12,408,750	10,000,000	271,150	2.C FE
58940B-AE-6	Mercury Financial Credit Card LBASS Ser 2022 Cl 1A 2.500% 09/21/26		02/08/2022	Credit Suisse Securities LLC		7,906,279	8,000,000	0	1.F FE
629377-CR-1	NRG Energy Inc Sr Nt 3.625% 02/15/31		03/25/2022	Citigroup		610,750	700,000	3,101	3.B FE
62955V-AB-2	New York Mortgage Trust RMBS Ser 2022-CP1 Cl A2 3.012% 07/25/61		01/12/2022	Credit Suisse Securities LLC		3,839,999	3,840,000	13,814	1.C FE
62955V-AC-0	New York Mortgage Trust RMBS Ser 2022-CP1 Cl M1 3.215% 07/25/61		01/12/2022	Credit Suisse Securities LLC		271,999	272,000	1,044	1.F FE
65409Q-BD-3	Nielsen Finance LLC/Co Sr Nt 5.625% 10/01/28		03/04/2022	JP Morgan Securities LLC		69,897	72,500	1,779	4.B FE
674003-C@-5	Oaktree Capital Management, L. Sr Nt 3.060% 01/12/37		01/12/2022	JP Morgan Securities LLC		10,000,000	10,000,000	0	1.G FE
68389X-BF-1	Oracle Corp Sr Nt 4.125% 05/15/45		02/18/2022	Various		2,486,442	2,562,130	23,510	2.A FE
68389X-BV-6	Oracle Corp Sr Nt 2.950% 04/01/30		01/27/2022	Various		2,355,600	2,400,000	23,600	2.A FE
70163#-AA-0	Parliament Funding (Owl Rock) Nt 2.964% 07/15/30		03/21/2022	Direct		800,000	800,000	0	2.B PL
000000-00-0	Parliament Funding III LLC Nt 3.023% 12/01/33		03/29/2022	Direct		1,595,077	1,595,077	0	2.B Z
74980E-AQ-1	RRAM CLO Ser 2019-7A Cl A1AB 1.471% 01/15/37		02/02/2022	Mizuho Securities USA Inc		20,500,000	20,500,000	0	1.A FE
74980E-AS-7	RR LTD CLO Ser 2019-7A Cl A2B 1.992% 01/15/37		02/02/2022	Mizuho Securities USA Inc		24,350,000	24,350,000	0	1.C FE
76131V-AB-9	Retail PPTYS Of America Sr Nt 4.750% 09/15/30		01/07/2022	Wells Fargo Securities LLC		2,115,785	1,937,000	29,647	2.C FE
77678#-AA-3	Rosales Solar Holding LLC Sr Sec Nt PIK 4.190% 12/31/49		02/09/2022	Interest Capitalization		918,436	918,436	0	2.C PL
78409V-AV-6	S&P Global Inc Sr Nt 3.625% 05/01/24		03/03/2022	Tax Free Exchange		3,570,312	3,500,000	0	1.G FE
78409V-AW-4	S&P Global Inc Sr Nt 4.750% 02/15/25		03/03/2022	Tax Free Exchange		1,582,444	1,500,000	0	1.G FE
78409V-AX-2	S&P Global Inc Sr Nt 4.000% 03/01/26		03/02/2022	Tax Free Exchange		4,883,691	4,955,000	1,023	2.B FE
78409V-AY-0	S&P Global Inc Sr Nt 4.750% 08/01/28		03/03/2022	Tax Free Exchange		17,791,639	17,600,000	76,633	1.G FE
78409V-AZ-7	S&P Global Inc Sr Nt 4.250% 05/01/29		03/03/2022	Tax Free Exchange		23,341,935	22,000,000	316,861	1.G FE
78473H-AJ-5	SPGN TFLM Mortgage Trust CMBS Ser 2022-TFLM Cl C 2.979% 02/15/39		02/09/2022	Barclays Capital Inc		1,270,000	1,270,000	0	1.G FE
78473H-AL-0	SPGN TFLM Mortgage Trust CMBS Ser 2022-TFLM Cl D 3.829% 02/15/39		02/09/2022	Barclays Capital Inc		5,730,000	5,730,000	0	2.C FE
797440-CC-6	San Diego Gas & Elec Co 1st Lien 3.700% 03/15/52		03/07/2022	RBC Capital Markets LLC		17,899,740	18,000,000	0	1.F FE
816851-BH-1	Sempra Energy Sr Nt 3.800% 02/01/38		01/28/2022	Morgan Stanley & Co LLC		210,094	200,000	0	2.B FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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816851-BJ-7	Sempra Energy Sr Nt 4.000% 02/01/48		02/11/2022	Various		1,924,345	1,836,000	12,157	2.B FE
842587-CX-3	Southern Co Sr Nt 4.400% 07/01/46		01/25/2022	Goldman Sachs & Company		6,758,460	6,026,000	19,149	2.B FE
845467-AS-8	Southwestern Energy Sr Nt 5.375% 03/15/30		03/09/2022	Citigroup		1,422,269	1,377,500	39,283	3.B FE
86765B-AH-2	Energy Transfer Partners Co Gtd Nt 6.850% 02/15/40		02/22/2022	Robert W Baird & Co Inc		2,969,800	2,500,000	4,281	2.C FE
86765B-AP-4	Energy Transfer Partners Sr Nt 5.300% 04/01/44		02/03/2022	Various		6,523,980	6,000,000	111,300	2.C FE
86765L-AT-4	Sunoco Finance Corp Sr Nt 4.500% 05/15/29		03/25/2022	Various		3,050,147	3,231,250	49,417	3.B FE
87612B-BQ-4	Targa Resources Partners Sr Nt 5.500% 03/01/30		03/24/2022	Various		8,119,131	7,775,000	29,157	2.C FE
87612B-BS-0	Targa Resources Partners Sr Nt 4.875% 02/01/31		02/23/2022	JP Morgan Securities LLC		10,844,363	10,415,000	25,682	2.C FE
87612B-BU-5	Targa Resources Partners Sr Nt 4.000% 01/15/32		02/23/2022	JP Morgan Securities LLC		16,486,962	16,585,000	63,879	2.C FE
87612B-BU-5	Targa Resources Partners Sr Nt 4.000% 01/15/32		02/02/2022	Various		3,789,287	3,798,000	7,174	2.C FE
87612G-AB-7	Targa Resources Corp Sr Nt 4.950% 04/15/52		03/23/2022	Bank of America BISD Dealer		3,476,655	3,500,000	0	2.C FE
879369-AG-1	Teleflex Inc Sr Nt 4.250% 06/01/28		03/22/2022	Various		245,333	250,000	2,804	3.B FE
89214P-DD-8	Townebank/Portsmouth VA Fix to Float 3.125% 02/15/32		02/02/2022	Piper Sandler Companies		9,375,000	9,375,000	0	2.A FE
893647-BL-0	Transdigm Group Inc Sr Sub Nt 5.500% 11/15/27		03/28/2022	Credit Suisse Securities LLC		684,250	700,000	14,438	4.C FE
89613J-AE-0	Tricon American Homes Ser 2020-SFR2 CL C 2.032% 11/17/39		03/08/2022	Morgan Stanley & Co LLC		141,728	154,000	78	1.G FE
89613J-AG-5	Tricon American Homes CMBS Ser 2020-SFR2 CL D 2.281% 11/17/39		03/10/2022	Barclays Capital Inc		1,084,678	1,180,000	972	2.C FE
89681L-AA-0	Triton Container Sr Nt 3.250% 03/15/32		01/13/2022	Various		5,593,683	5,600,000	0	2.C FE
897051-AC-2	Tronox Inc Sr Nt 4.625% 03/15/29		03/07/2022	JP Morgan Securities LLC		537,950	580,000	12,965	4.A FE
90932K-AA-7	United Airlines LBASS Ser 2019-2 B PTT 3.500% 11/01/29		01/20/2022	Credit Suisse Securities LLC		1,358,209	1,391,251	11,227	3.A FE
90932L-AH-0	United Airlines Secured Nt 4.625% 04/15/29		01/21/2022	JP Morgan Securities LLC		2,348,250	2,325,000	29,870	3.B FE
92538U-AA-9	Versus Securitization Trust RMBS Ser 22-3 Cl A1 4.130% 02/25/67		03/22/2022	Credit Suisse Securities LLC		5,117,521	5,131,000	13,539	1.A FE
92538U-AB-7	Versus Securitization Trust RMBS Ser 22-3 Cl A2 4.130% 02/25/67		03/22/2022	Credit Suisse Securities LLC		6,777,456	6,821,000	17,998	1.C FE
92538W-AB-3	Versus Securitization Trust RMBS Ser 2022-1 Cl A2 3.032% 01/25/67		02/04/2022	Credit Suisse Securities LLC		1,549,997	1,550,000	4,830	1.C FE
92538W-AC-1	Versus Securitization Trust RMBS Ser 2022-1 Cl A3 3.288% 01/25/67		02/04/2022	Credit Suisse Securities LLC		30,260	30,260	102	1.E FE
92538W-AC-1	Versus Securitization Trust RMBS Ser 2022-1 Cl A3 3.288% 01/25/67		02/04/2022	Credit Suisse Securities LLC		1,357,737	1,357,740	4,588	1.F FE
92552V-AL-4	Viasat Inc 1st Lien 5.625% 04/15/27		03/01/2022	Wells Fargo Securities LLC		725,000	725,000	15,633	3.B FE
92735L-AA-0	Chesapeake Energy Corp Sr Nt 6.750% 04/15/29		03/09/2022	Various		1,911,664	1,812,500	49,596	3.C FE
94106B-AE-1	Waste Connections Inc Sr Nt 3.200% 06/01/32		03/02/2022	JP Morgan Securities LLC		3,472,394	3,475,000	0	2.A FE
988462-AA-5	Yukon IV Sr Nt 6.000% 12/31/31		01/01/2022	Direct		0	684,664	0	1.G Z
D70028-AB-3	Rheinkalk Holding GMBH Sr Nt 2.380% 03/31/34		03/31/2022	BNP Paribas Securities Corp		11,159,000	11,159,000	0	2.B Z
PPEJLA-ZJ-8	ESN Invest LLC Sr Secured Nt Ser A-1 4.314% 12/15/39		01/20/2022	Direct		4,203,799	4,203,799	0	2.B Z
PPESKL-QD-8	ESN Invest LLC Sr Secured Nt Ser A-2 4.977% 03/15/44		01/20/2022	Direct		3,337,306	3,337,306	0	2.B Z
PPETKY-QN-6	CBN Investors LLC (Newark II) Sr Secured Nt Ser A-2 4.977% 03/15/44		01/20/2022	Direct		3,503,208	3,503,208	0	2.B Z
PPEUKN-KX-1	Traffic Investors LLC (Newark Sr Secured Nt Ser A-1 4.314% 12/15/39		01/20/2022	Direct		4,380,031	4,380,031	0	2.B Z
PPEV14-LR-4	Mas RNG Holdings LLC Ser A (Project Peachtree) 3.650% 12/31/39		03/08/2022	Direct		10,805,605	10,805,605	0	2.C Z
PPEVCH-81-5	CBN Investors LLC (Newark II) Sr Secured Nt Ser A-1 4.314% 12/15/39		01/20/2022	Direct		4,412,860	4,412,860	0	2.B Z
PPEW9Z-C6-1	Traffic Investors LLC (Newark Sr Secured Nt Ser A-2 4.977% 03/15/44		01/20/2022	Direct		3,477,156	3,477,156	0	2.B Z
Q39748-AA-4	GIP Titanium Finco Pty Ltd. Sr Nt 2.800% 03/31/36		02/01/2022	SG Americas Securities LLC		15,000,000	15,000,000	0	2.B PL
000000-00-0	Petronas Energy Canada Sr Nt 2.112% 03/23/28	A	03/28/2022	Goldman Sachs & Company		2,551,728	2,744,000	1,127	1.G FE
06368D-H7-2	Bank of Montreal Sub Nt Fix to Float 3.088% 01/10/37	A	01/05/2022	BMO Capital Markets Corp		14,700,000	14,700,000	0	2.A FE
36168Q-AN-4	GFL Environmental Inc Sr Nt 4.750% 06/15/29	A	03/28/2022	Various		2,314,318	2,455,000	29,519	4.C FE
588056-BB-6	Mercer Intl Inc Sr Nt 5.125% 02/01/29		03/25/2022	Various		1,385,851	1,429,250	8,124	4.A FE
68245X-AM-1	1011778 BC / New Red Fin 2nd Lien 4.000% 10/15/30	A	03/25/2022	MarketAxess		314,563	350,000	6,378	4.B FE
000000-00-0	Mdgh Gmtn Rsc LTD Sr Nt 2.500% 11/07/24	D	02/24/2022	JP Morgan Securities LLC		2,012,500	2,000,000	15,417	1.C FE
000000-00-0	Reliance Industries LTD Sr Nt 4.125% 01/28/25	D	01/21/2022	Direct		2,943,364	2,780,000	56,700	2.B FE
000000-00-0	Ooredoo Intl Finance Sr Nt 5.000% 10/19/25	D	02/11/2022	Direct		1,962,000	1,800,000	29,000	1.G FE
000000-00-0	Saudi International Bond Sr Nt 3.250% 10/26/26	D	01/07/2022	Citigroup		3,171,000	3,000,000	20,313	1.F FE
000000-00-0	MDGH GMTN RSC LTD Sr Nt 3.000% 03/28/27	D	03/21/2022	HSBC Securities USA Inc		1,992,716	2,001,000	0	1.C FE
000000-00-0	Equate Petrochemical Sr Nt 2.625% 04/28/28	D	03/29/2022	Direct		2,044,900	2,200,000	24,544	2.B FE
000000-00-0	Petronas Capital LTD Sr Nt 3.500% 04/21/30	D	02/24/2022	Bank of America BISD Dealer		5,147,450	5,000,000	61,736	1.G FE
000000-00-0	MDGH - GMTN BV Sr Nt 2.500% 06/03/31	D	02/28/2022	Bank of America BISD Dealer		889,178	927,000	5,729	1.C FE
000000-00-0	HKT Capital No 6 LTD Sr Nt 3.000% 01/18/32	D	03/30/2022	Direct		2,022,020	2,200,000	13,383	2.B FE
000000-00-0	Israel Electric Corp LTD Unsecured Nt 3.750% 02/22/32	D	03/29/2022	Direct		3,652,147	3,790,000	13,000	2.B FE
000000-00-0	Reliance Industries LTD Sr Nt 6.250% 10/19/40	D	02/28/2022	Direct		3,028,273	2,320,000	53,972	2.B FE
000000-00-0	PT Pertamina Sr Nt 6.500% 05/27/41	D	02/18/2022	Citigroup		2,142,754	1,794,000	27,857	2.B FE
00131L-AK-1	AIA Group LTD Sub Nt 3.200% 09/16/40	D	02/15/2022	Direct		2,210,300	2,300,000	30,871	1.F FE
00131M-AE-3	AIA GROUP LTD Sr Nt 4.500% 03/16/46	D	01/27/2022	Direct		3,572,700	3,000,000	50,250	1.E FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00973R-AF-0	Aker BP ASA Nt 3.750% 01/15/30	D	02/22/2022	Goldman Sachs & Company		3,541,825	3,500,000	14,219	2.C FE
05578Q-AH-6	BPCE SA Sub Nt Fixed to Float 3.648% 01/14/37	D	01/10/2022	Various		8,000,000	8,000,000	0	2.B FE
202712-BS-3	Commonwealth Bank Aust Subordinated Nt 3.784% 03/14/32	D	03/03/2022	Citigroup		5,225,000	5,225,000	0	2.A FE
210314-AB-6	Transmantaro Sr Nt 4.700% 04/16/34	D	03/11/2022	Direct		1,377,000	1,350,000	26,261	2.C FE
232806-A#-6	Infineon Tech AG Sr Nt 3.100% 06/16/31	D	02/01/2022	Stonecastle Securities LLC		1,510,560	1,500,000	5,813	2.B FE
24023N-AA-0	DBS Bank Holdings Sub Nt 4.520% 12/11/28	D	01/20/2022	Direct		2,045,609	1,950,000	10,528	1.F FE
50050H-AN-6	Kookmin Bank Sub Nt 2.500% 11/04/30	D	01/20/2022	Direct		4,789,775	5,000,000	27,778	2.A FE
632525-BB-6	National Australia BankLimited Sub Nt Fix to Float 3.347% 01/12/37	D	01/04/2022	Citigroup		3,900,000	3,900,000	0	2.A FE
69370R-AL-1	PT Pertamina Sr Nt 2.300% 02/09/31	D	01/11/2022	Bank of America BISD Dealer		1,395,938	1,489,000	14,650	2.B FE
870674-AA-6	Sweihan PV Power Co Sec Nt 3.625% 01/31/49	D	02/11/2022	Direct		4,960,500	5,100,000	7,492	2.A FE
87938W-AW-3	Telefonica Emisionies SAU Sr Nt 4.895% 03/06/48	D	01/05/2022	Credit Suisse Securities LLC		5,854,650	5,000,000	82,263	2.C FE
92769X-AR-6	Virgin Media Secured Sr Nt 4.500% 08/15/30	D	03/28/2022	Various		2,624,834	2,822,500	13,788	3.C FE
AS6777-63-3	ICL Group Limited Sr Nt 6.375% 05/31/38	D	02/11/2022	Direct		1,910,400	1,600,000	21,250	2.C FE
BJ4435-57-1	Mdgh Gmtn Rsc LTD Sr Nt Ser GMTN 2.500% 05/21/26	D	03/08/2022	Bank of America BISD Dealer		1,997,996	2,002,000	15,154	1.C FE
D5472#-AN-0	Molkerei Alois Muller GmbH & C Sr Nt Ser K 1.040% 02/23/29	B	02/23/2022	Citigroup		7,914,900	7,914,900	0	2.C Z
PPE5GU-X5-2	Spark Road NEL Finance Pty Ltd Sr Sec Nt 4.930% 12/23/53	B	02/22/2022	Direct		3,441,881	3,441,881	0	2.A Z
PPE9DQ-CV-2	Moto Investments Ltd Sr Nt 3.580% 01/28/34	B	01/27/2022	Direct		30,473,091	30,473,091	0	2.C Z
Q3647#-AC-5	Evolution Mining Finance Pty L Sr Nt 3.060% 02/14/31	D	02/14/2022	JP Morgan Securities LLC		10,000,000	10,000,000	0	2.C PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,008,828,520	998,313,584	3,270,937	XXX
000000-00-0	Fiberlight Incremental DD Term Ln Nt 1 7.500% 08/21/25		02/04/2022	Direct		126,316	126,316	0	4.A Z
000000-00-0	Fiberlight Term Ln Nt 1 8.500% 08/21/25		03/22/2022	Interest Capitalization		13,945	13,945	0	4.A Z
000000-00-0	Oil Changer Inc Term Ln Nt 1 7.750% 02/08/27		03/22/2022	Guggenheim Securities LLC		2,086,452	2,129,032	0	4.C Z
000000-00-0	Oil Changer Inc Delayed Draw Term Ln Nt 1 7.750% 02/08/27		03/22/2022	Guggenheim Securities LLC		372,883	380,493	0	4.C Z
000000-00-0	Patriot Growth Insurance Svcs Delayed Draw Term Ln Nt 1 6.250% 10/14/27		02/01/2022	Direct		24,553	24,553	0	4.A Z
000000-00-0	Lightspeed Solutions LLC Sr Secured Term Ln Nt 1 6.750% 03/01/28		03/01/2022	Guggenheim Securities LLC		1,209,756	1,209,756	0	4.A Z
000000-00-0	Kobalt Music Group Term Ln Nt 1 7.500% 03/16/28		03/16/2022	Direct		1,075,811	1,075,811	0	4.B Z
000000-00-0	Bottomline Technologies Inc Term Ln Nt 1 7.500% 03/25/28		03/25/2022	Guggenheim Securities LLC		2,966,250	3,000,000	0	4.A Z
000000-00-0	Archkey Holdings 1st Lien Term Ln Nt 3 6.256% 06/30/28		01/31/2022	Tax Free Exchange		42,103	42,500	666	4.B FE
000000-00-0	Playon Sports Inc Term Ln Nt 1 7.500% 03/14/29		03/11/2022	Direct		1,632,887	1,632,887	0	4.A Z
023588-AA-0	AmerCareRoyal LLC Term Ln Nt 1 5.457% 11/25/25		02/01/2022	Interest Capitalization		15,401	15,401	0	4.B Z
12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 1 6.733% 10/02/25		03/31/2022	Tax Free Exchange		145,881	145,881	35	4.B PL
12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 5 6.756% 10/02/25		01/26/2022	Direct		(390)	(390)	0	4.B PL
29286J-AC-6	Engineered Components Sys Delayed Draw Term Ln Nt 1 6.500% 08/02/28		02/22/2022	JP Morgan Securities LLC		2,739,431	2,795,338	0	4.C FE
29286J-AC-6	Engineered Components Sys Initial Term Ln Nt 1 6.500% 08/02/28		03/07/2022	Tax Free Exchange		2,739,665	2,795,338	0	4.C FE
36198@-AC-8	TPC Broadband Holdings Delayed Draw Term Ln Nt 6 7.000% 06/01/25		01/12/2022	Direct		145,580	145,580	0	4.B Z
36457W-AC-5	Galway Borrower LLC Delayed Draw Term Ln Nt 3 6.000% 12/22/27		03/02/2022	Direct		58,549	58,549	0	3.B PL
36457W-AD-3	Galway Insurance Hold Inc Term Ln Nt 1 5.354% 09/30/27		03/31/2022	Tax Free Exchange		257,692	257,692	344	3.B PL
404122-BH-5	HCA Inc Term Ln B-14 Nt 1 2.207% 06/30/28		02/03/2022	Bank of America BISD Dealer		4,505,484	4,477,500	0	2.C FE
552462-B#-9	Lytx Delayed Draw Term Ln Nt 1 7.000% 02/28/26		01/31/2022	Tax Free Exchange		125,956	127,103	102	4.C
55392*-AA-8	MBS Services 1st Lien Term Ln Nt 1 5.799% 07/30/24		03/31/2022	Interest Capitalization		3,959	3,959	0	4.B PL
70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 1 6.250% 10/14/27		02/16/2022	Tax Free Exchange		24,553	24,553	64	4.A Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						20,312,717	20,481,797	1,211	XXX
2509999997. Total - Bonds - Part 3						1,090,680,161	1,079,848,066	3,443,764	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,090,680,161	1,079,848,066	3,443,764	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
31340#-00-1	Federal Home Loan Bank Com Cl B		03/24/2022	Direct	27,000.000	2,700,000		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,700,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						2,700,000	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
5989999999. Total - Common Stocks						2,700,000	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						2,700,000	XXX	0	XXX
6009999999 - Totals						1,093,380,161	XXX	3,443,764	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in 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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1G 6.750% 06/15/28		03/01/2022	Paydown		8,025	8,025	8,251	8,097	0	(72)	0	(72)	0	8,025	0	0	0	86	06/15/2028	1.A
0109999999. Subtotal - Bonds - U.S. Governments						8,025	8,025	8,251	8,097	0	(72)	0	(72)	0	8,025	0	0	0	86	XXX	XXX
910860-BF-4	United Mexican States Sr Nt 4.600% 01/23/46	D	01/05/2022	Bank of America BISD Dealer		2,936,820	2,780,000	3,059,390	3,057,295	0	(108)	0	(108)	0	3,057,187	0	(120,367)	(120,367)	58,256	01/23/2046	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						2,936,820	2,780,000	3,059,390	3,057,295	0	(108)	0	(108)	0	3,057,187	0	(120,367)	(120,367)	58,256	XXX	XXX
3128MJ-2Z-2	FHLMC Giant Pool #G08791 3.000% 12/15/47		02/15/2022	Bank of America BISD Dealer		13,421,503	13,298,904	13,479,686	13,476,953	0	2,555	0	2,555	0	13,479,508	0	(58,004)	(58,004)	83,118	12/15/2047	1.A
3128MJ-2Z-2	FHLMC Giant Pool #G08791 3.000% 12/15/47		02/01/2022	Paydown		861,435	861,435	873,145	872,968	0	(11,533)	0	(11,533)	0	861,435	0	0	0	2,946	12/15/2047	1.A
3128MJ-3A-6	FHLMC Gold Pool #G08792 3.500% 12/15/47		02/15/2022	Bank of America BISD Dealer		5,496,392	5,347,660	5,508,090	5,505,171	0	2,387	0	2,387	0	5,507,558	0	(11,166)	(11,166)	38,993	12/15/2047	1.A
3128MJ-3A-6	FHLMC Gold Pool #G08792 3.500% 12/15/47		02/01/2022	Paydown		343,862	343,862	354,178	353,990	0	(10,128)	0	(10,128)	0	343,862	0	0	0	1,419	12/15/2047	1.A
3128S4-BP-1	FHLMC Pool #100046 2.161% 03/15/36		03/01/2022	Paydown		394	394	393	393	0	1	0	1	0	394	0	0	0	1	03/15/2036	1.A
312913-ZE-9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/22		03/01/2022	Paydown		2,156	2,156	2,212	2,158	0	(1)	0	(1)	0	2,156	0	0	0	25	12/15/2022	1.A
312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		03/01/2022	Paydown		665	665	684	666	0	(1)	0	(1)	0	665	0	0	0	8	05/15/2023	1.A
3133T2-YE-4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23		03/01/2022	Paydown		3,901	3,901	3,982	3,904	0	(3)	0	(3)	0	3,901	0	0	0	42	05/15/2023	1.A
3133T6-M4-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		03/01/2022	Paydown		2,585	2,585	2,665	2,603	0	(18)	0	(18)	0	2,585	0	0	0	27	04/15/2026	1.A
3133TE-LG-7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28		03/01/2022	Paydown		709	709	727	717	0	(8)	0	(8)	0	709	0	0	0	7	06/15/2028	1.A
31358N-4F-6	FNMA REMIC Ser 1992-123 Z 7.500% 07/25/22		03/01/2022	Paydown		1,450	1,450	1,457	1,444	0	6	0	6	0	1,450	0	0	0	18	07/25/2022	1.A
31371H-FZ-6	FNMA Pool #252284 6.500% 01/25/29		03/01/2022	Paydown		9,865	9,865	9,812	9,816	0	49	0	49	0	9,865	0	0	0	67	01/25/2029	1.A
3137B3-NA-2	FHLMC REMIC Ser K030 Cl A2 3.250% 04/25/23		03/01/2022	Paydown		11,252	11,252	11,997	11,481	0	(228)	0	(228)	0	11,252	0	0	0	62	04/25/2023	1.A
31381M-V2-8	FNMA Pool #465133 6.040% 05/25/28		03/01/2022	Paydown		14,286	14,286	16,205	15,125	0	(839)	0	(839)	0	14,286	0	0	0	144	05/25/2028	1.A
31381M-VG-7	FNMA DUS Pool #465115 6.470% 05/25/28		03/01/2022	Paydown		5,872	5,872	7,172	6,466	0	(594)	0	(594)	0	5,872	0	0	0	63	05/25/2028	1.A
31381N-FH-1	FNMA DUS Pool #465568 4.900% 11/25/25		03/01/2022	Paydown		5,875	5,875	6,286	6,003	0	(128)	0	(128)	0	5,875	0	0	0	48	11/25/2025	1.A
31381N-X9-9	FNMA Pool #466104 6.340% 10/25/28		03/01/2022	Paydown		15,627	15,627	18,433	16,927	0	(1,300)	0	(1,300)	0	15,627	0	0	0	165	10/25/2028	1.A
31381R-QF-4	FNMA Pool #468554 6.935% 07/25/29		03/01/2022	Paydown		13,702	13,702	16,780	15,226	0	(1,525)	0	(1,525)	0	13,702	0	0	0	172	07/25/2029	1.A
31381R-QU-1	FNMA Pool #468567 6.935% 07/25/29		03/01/2022	Paydown		13,702	13,702	16,780	15,226	0	(1,525)	0	(1,525)	0	13,702	0	0	0	172	07/25/2029	1.A
31381R-VU-5	FNMA Pool #468727 7.040% 07/25/26		03/01/2022	Paydown		7,647	7,647	9,473	8,283	0	(635)	0	(635)	0	7,647	0	0	0	90	07/25/2026	1.A
3138L7-PE-0	FNMA Pool #AM6720 4.150% 10/25/44		03/01/2022	Paydown		92,429	92,429	99,419	97,939	0	(5,510)	0	(5,510)	0	92,429	0	0	0	640	10/25/2044	1.A
3138M6-DN-4	FNMA Pool #AP2808 3.000% 08/25/42		03/01/2022	Paydown		96,145	96,145	100,051	99,497	0	(3,352)	0	(3,352)	0	96,145	0	0	0	382	08/25/2042	1.A
3138WJ-RD-2	FNMA Pool #AS8583 3.500% 01/25/47		03/01/2022	Paydown		1,517,950	1,517,950	1,542,735	1,541,992	0	(24,043)	0	(24,043)	0	1,517,950	0	0	0	8,257	01/25/2047	1.A
31393C-CQ-4	FNMA REMIC Ser 2003-34 Cl ME 5.500% 05/25/33		03/01/2022	Paydown		76,382	76,382	79,867	77,603	0	(1,220)	0	(1,220)	0	76,382	0	0	0	742	05/25/2033	1.A
31393D-TX-9	FNMA REMIC Ser 2003-W10 Cl 1A4 4.505% 06/25/43		03/01/2022	Paydown		6,523	6,523	6,522	6,513	0	9	0	9	0	6,523	0	0	0	45	06/25/2043	1.A
31393E-LF-4	FNMA REMIC Ser 2003-W12 Cl 1A8 4.550% 06/25/43		03/01/2022	Paydown		16,620	16,620	16,288	16,441	0	179	0	179	0	16,620	0	0	0	121	06/25/2043	1.A
31393W-X8-7	FHLMC REMIC Ser 2638 Cl DH 5.000% 07/15/23		03/01/2022	Paydown		45,586	45,586	44,539	45,433	0	153	0	153	0	45,586	0	0	0	376	07/15/2023	1.A
31394D-VB-3	FNMA REMIC Ser 2005-43 Cl GC 5.500% 05/25/35		03/01/2022	Paydown		250,754	250,754	263,919	255,050	0	(4,295)	0	(4,295)	0	250,754	0	0	0	2,531	05/25/2035	1.A
31394E-LC-0	FNMA REMIC Ser 2005-61 Cl LH 5.500% 07/25/35		03/01/2022	Paydown		60,980	60,980	64,029	62,095	0	(1,115)	0	(1,115)	0	60,980	0	0	0	546	07/25/2035	1.A
31394H-ZZ-7	FHLMC REMIC Ser 2672 Cl XB 5.500% 09/15/23		03/01/2022	Paydown		4,350	4,350	4,470	4,361	0	(11)	0	(11)	0	4,350	0	0	0	46	09/15/2023	1.A
31395K-Z2-2	FHLMC REMIC Ser 2926 Cl EW 5.000% 01/15/25		03/01/2022	Paydown		8,750	8,750	8,636	8,718	0	32	0	32	0	8,750	0	0	0	71	01/15/2025	1.A
31395M-TR-0	FHLMC REMIC Ser 2922 Cl QG 5.000% 02/15/35		03/01/2022	Paydown		154,683	154,683	160,870	156,296	0	(1,613)	0	(1,613)	0	154,683	0	0	0	1,344	02/15/2035	1.A
31396F-G3-1	FHLMC REMIC Ser 3068 Cl Z 5.500% 11/15/35		03/01/2022	Paydown		104,489	104,489	108,225	106,469	0	(1,980)	0	(1,980)	0	104,489	0	0	0	1,000	11/15/2035	1.A
31396V-RY-6	FNMA REMIC Ser 2007-36 Cl PH 5.500% 04/25/37		03/01/2022	Paydown		25,048	25,048	26,238	25,505	0	(457)	0	(457)	0	25,048	0	0	0	212	04/25/2037	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in 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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
	FNMA REMIC Ser 2007-88 Cl AE 6.000%																				
31396X-UC-6	09/25/37		03/01/2022	Paydown		13,230	13,230	13,596	13,329	0	(99)	0	(99)	0	13,230	0	0	0	141	09/25/2037	1.A
31405E-6P-5	FNMA Pool #787578 6.000% 07/25/35		03/01/2022	Paydown		1,106	1,106	1,131	1,126	0	(20)	0	(20)	0	1,106	0	0	0	11	07/25/2035	1.A
31409K-Y3-5	FNMA Pool #873830 5.940% 07/25/24		03/01/2022	Paydown		2,599	2,599	2,967	2,684	0	(85)	0	(85)	0	2,599	0	0	0	26	07/25/2024	1.A
				Bank of America BISD																	
3140GP-JZ-2	FNMA Pool #BH1179 4.000% 06/25/47		02/15/2022	Dealer		2,943,123	2,806,315	2,958,689	2,955,366	0	2,559	0	2,559	0	2,957,926	0	(14,803)	(14,803)	23,386	06/25/2047	1.A
3140GP-JZ-2	FNMA Pool #BH1179 4.000% 06/25/47		02/01/2022	Paydown		337,014	337,014	355,313	354,914	0	(17,900)	0	(17,900)	0	337,014	0	0	0	1,814	06/25/2047	1.A
3140Q8-3K-9	FNMA Pool #CA1701 4.000% 05/25/48		03/01/2022	Paydown		642,969	642,969	656,030	655,399	0	(12,430)	0	(12,430)	0	642,969	0	0	0	4,172	05/25/2048	1.A
				Bank of America BISD																	
3140Q9-N2-5	FNMA Pool #CA2208 4.500% 08/25/48		02/15/2022	Dealer		3,192,442	3,018,857	3,138,668	3,137,716	0	2,256	0	2,256	0	3,139,972	0	52,469	52,469	28,302	08/25/2048	1.A
3140Q9-N2-5	FNMA Pool #CA2208 4.500% 08/25/48		02/01/2022	Paydown		290,179	290,179	301,696	301,604	0	(11,425)	0	(11,425)	0	290,179	0	0	0	1,585	08/25/2048	1.A
				Bank of America BISD																	
3140X3-AX-6	FNMA Pool #FM0021 4.000% 03/25/49		02/15/2022	Dealer		5,470,400	5,228,578	5,439,355	5,438,214	0	7,384	0	7,384	0	5,445,598	0	24,802	24,802	43,571	03/25/2049	1.A
3140X3-AX-6	FNMA Pool #FM0021 4.000% 03/25/49		02/01/2022	Paydown		473,988	473,988	493,096	492,993	0	(19,004)	0	(19,004)	0	473,988	0	0	0	2,329	03/25/2049	1.A
31418C-GD-0	FNMA Pool #MA2895 3.000% 02/25/47		03/01/2022	Paydown		565,795	565,795	570,216	570,027	0	(4,232)	0	(4,232)	0	565,795	0	0	0	2,663	02/25/2047	1.A
31418C-P5-7	FNMA Pool #MA3143 3.000% 09/25/47		03/01/2022	Paydown		106,493	106,493	107,325	107,299	0	(807)	0	(807)	0	106,493	0	0	0	455	09/25/2047	1.A
31418C-RD-8	FNMA Pool #MA3183 4.000% 11/25/47		03/01/2022	Paydown		564,058	564,058	573,400	573,009	0	(8,950)	0	(8,950)	0	564,058	0	0	0	3,557	11/25/2047	1.A
31418C-S5-4	FNMA Pool #MA3239 4.000% 01/25/48		03/01/2022	Paydown		688,148	688,148	708,899	708,026	0	(19,879)	0	(19,879)	0	688,148	0	0	0	4,243	01/25/2048	1.A
31418C-XN-9	FNMA Pool #MA3384 4.000% 06/25/48		03/01/2022	Paydown		433,198	433,198	438,986	438,831	0	(5,633)	0	(5,633)	0	433,198	0	0	0	2,695	06/25/2048	1.A
	Massachusetts Educ Fin Rev Txbl Ser A																				
57563R-QK-8	3.775% 07/01/35		01/01/2022	Call 100.0000		1,715,000	1,715,000	1,715,000	1,715,000	0	0	0	0	0	1,715,000	0	0	0	32,371	07/01/2035	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						40,133,311	39,309,765	40,340,332	40,294,969	0	(154,956)	0	(154,956)	0	40,140,013	0	(6,702)	(6,702)	295,221	XXX	XXX
	American Business Fin Svcs Inc RMBS Ser 2002-																				
000759-CR-9	2 Cl M1 3.652% 07/15/33		03/01/2022	Paydown		91,415	91,415	91,394	91,326	0	(1)	0	(1)	0	91,324	0	90	90	340	07/15/2033	3.B FM
	AMF Florence LLC Sr Sec Nt 3.210% 12/31/35			Redemption 100.0000																	
00176@-AA-4			03/31/2022			226,133	226,133	226,133	226,133	0	0	0	0	0	226,133	0	0	0	1,815	12/31/2035	2.C PL
	Amazon.com Inc. Euclid BTS Lease Backed Nt			Redemption 100.0000																	
00184@-AA-4	4.095% 06/30/39		03/31/2022			55,455	55,455	55,455	55,455	0	0	0	0	0	55,455	0	0	0	379	06/30/2039	1.E
	Amazon.com Inc Grand Rapids Secured Nt Series			Redemption 100.0000																	
00225#-AA-3	B 4.095% 09/30/39		03/31/2022			57,261	57,261	57,261	57,261	0	0	0	0	0	57,261	0	0	0	392	09/30/2039	1.E
	Aames Mtg Tr RMBS Ser 2001-3 Cl M1 6.950%																				
00253C-HB-6	11/25/31		03/01/2022	Paydown		106,494	107,934	107,618	107,538	0	(1)	0	(1)	0	107,538	0	(1,043)	(1,043)	1,224	11/25/2031	5.B FM
	Aames Mtg Tr RMBS Ser 2001-4 Cl A4 6.530%																				
00253C-HH-3	04/25/31		03/01/2022	Paydown		4,461	4,461	4,459	4,453	0	8	0	8	0	4,461	0	0	0	52	04/25/2031	1.A FM
	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 4.590%																				
00253C-HS-9	06/25/32		03/01/2022	Paydown		0	2,221	764	764	0	0	0	0	0	764	0	(764)	(764)	16	06/25/2032	1.D FM
00287Y-AP-4	Abbvie Inc Sr Nt 3.200% 11/06/22		02/22/2022	MarketAxess		1,111,187	1,100,000	1,160,577	1,122,900	0	(4,032)	0	(4,032)	0	1,118,867	0	(7,680)	(7,680)	10,560	11/06/2022	2.B FE
00287Y-BM-0	Abbvie Inc Sr Nt 2.300% 11/21/22		02/18/2022	Toronto Dominion		1,461,122	1,450,000	1,497,861	1,471,234	0	(3,500)	0	(3,500)	0	1,467,734	0	(6,613)	(6,613)	8,523	11/21/2022	2.B FE
00802#-AA-4	Aerostar Airport Sr Nt 5.750% 03/22/35		03/22/2022	Various		70,215	70,215	70,215	70,215	0	0	0	0	0	70,215	0	0	0	2,019	03/22/2035	3.A FE
	Countrywide Alternative Ln Tr RMBS Ser 2007-																				
02149H-AW-0	2CB Cl 2A6 5.750% 03/25/37		03/01/2022	Paydown		66,309	69,057	45,229	45,229	0	0	0	0	0	45,229	0	21,079	21,079	628	03/25/2037	1.D FM
	American Airlines Inc Secured Ser AA 3.150%			Redemption 100.0000																	
02377L-AA-2	08/15/33		02/15/2022			135,718	135,718	135,718	135,718	0	0	0	0	0	135,718	0	0	0	2,138	08/15/2033	2.A FE
	American Airlines Inc Secured Ser A 3.500%			Redemption 100.0000																	
02378M-AA-9	08/15/33		02/15/2022			333,866	333,866	334,538	334,430	0	(564)	0	(564)	0	333,866	0	0	0	5,843	08/15/2033	3.A FE
	American Airlines Inc Secured Ser B 3.850%			Redemption 100.0000																	
02379D-AA-8	08/15/29		02/15/2022			839,153	839,153	848,428	846,554	0	(7,401)	0	(7,401)	0	839,153	0	0	0	16,154	08/15/2029	4.B FE
	American Home Mtg Inv Tr RMBS Ser 2005-2 Cl																				
02660T-ER-0	5A1 5.564% 09/25/35		03/01/2022	Paydown		5,012	5,012	4,960	4,976	0	36	0	36	0	5,012	0	0	0	25	09/25/2035	2.B FM
	American Homes 4 Rent LBASS Ser 2014-SFR2 Cl																				
02665U-AA-3	A 3.786% 10/17/36		03/01/2022	Paydown		8,334	8,334	9,004	8,778	0	(444)	0	(444)	0	8,334	0	0	0	49	10/17/2036	1.A FE
	American Honda Finance Sr Nt 2.300%																				
02665W-BH-3	09/09/26		03/29/2022	Various		3,876,400	4,000,000	3,992,880	3,996,459	0	160	0	160	0	3,996,619	0	(120,219)	(120,219)	49,578	09/09/2026	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in 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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
03334@-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.340% 02/15/25		03/15/2022	Redemption 100.0000		35,319	35,319	35,319	35,319	0	0	0	0	0	35,319	0	0	0	374	02/15/2025	1.B
03464R-AA-1	Angel Oak Mortgage Trust RMBS Series 2020-1 Cl A1 2.466% 12/25/59		03/01/2022	Paydown		96,990	96,990	98,233	96,990	0	0	0	0	0	96,990	0	0	0	412	12/25/2059	1.A
036752-AJ-2	Anthem Inc Sr Nt 2.375% 01/15/25		02/22/2022	Jefferies & Company Inc		5,001,050	5,000,000	4,995,600	4,997,390	0	124	0	124	0	4,997,514	0	3,536	3,536	72,240	01/15/2025	2.B FE
04541G-AS-1	Asset Backed Securities Corp RMBS Ser 2000-LB1 Cl AF6 7.615% 03/21/29		03/01/2022	Paydown		8,375	8,375	8,702	8,355	0	20	0	20	0	8,375	0	0	0	112	03/21/2029	1.A FM
04774#-AA-0	Atlanta Falcons Stadium Co LLC Sr Nt Ser A 3.590% 09/01/42		03/01/2022	Redemption 100.0000		126,279	126,279	126,279	126,279	0	0	0	0	0	126,279	0	0	0	2,267	09/01/2042	2.B PL
04774#-AB-8	Atlanta Falcons Stadium Co LLC Sr Sec Nt Ser B 3.590% 09/01/42		03/01/2022	Redemption 100.0000		90,199	90,199	90,199	90,199	0	0	0	0	0	90,199	0	0	0	1,619	09/01/2042	2.B PL
05568B-AA-6	BNSF Trust ABS PTC Ser 2006-1 5.720% 01/15/24		01/15/2022	Redemption 100.0000		137,159	137,159	137,159	137,159	0	0	0	0	0	137,159	0	0	0	3,923	01/15/2024	1.B FE
05595#-AA-4	BSIP LDAC Issuer LLC Sr Sec Nt Brookfield Landmark 5.240% 02/28/34		03/31/2022	Redemption 100.0000		44,000	44,000	44,000	44,000	0	0	0	0	0	44,000	0	0	0	576	02/28/2034	2.B PL
05595#-AB-2	BSIP LDAC Issuer LLC Sr Sec Nt 4.590% 07/31/34		03/31/2022	Redemption 100.0000		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	72	07/31/2034	2.B PL
05604F-AA-3	Bway Mortgage Trust CMBS Ser 2013-1515 Cl A1 2.809% 03/10/33		03/01/2022	Paydown		493,096	493,096	505,948	496,526	0	(3,431)	0	(3,431)	0	493,096	0	0	0	2,373	03/10/2033	1.A
06051G-JB-6	Bank of America Corp Fix to Flt Sr Nt 2.592% 04/29/31		03/03/2022	Morgan Stanley & Co LLC		571,230	600,000	605,070	604,709	0	(91)	0	(91)	0	604,617	0	(33,387)	(33,387)	5,530	04/29/2031	1.F FE
06054A-AV-1	Banc of America Comm Mtg Tr CMBS Ser 2015-UBS7 Cl ASB 3.429% 09/15/48		03/01/2022	Paydown		244,122	244,122	251,443	245,786	0	(1,664)	0	(1,664)	0	244,122	0	0	0	1,411	09/15/2048	1.A
06406F-AD-5	Bank of NY Mellon Corp Sr MTN 2.200% 08/16/23		02/17/2022	RBC Capital Markets LLC		1,109,020	1,100,000	1,156,166	1,128,682	0	(2,775)	0	(2,775)	0	1,125,906	0	(16,886)	(16,886)	12,503	08/16/2023	1.F FE
06406R-AC-1	Bank of NY Mellon Corp Sr MTN 2.661% 05/16/23		02/17/2022	RBC Capital Markets LLC		1,103,256	1,100,000	1,143,274	1,108,980	0	(3,459)	0	(3,459)	0	1,105,521	0	(2,265)	(2,265)	7,806	05/16/2023	1.F FE
06541T-AY-5	BANK CMBS Ser 2020-BN29 Cl A1 0.549% 11/15/53		03/01/2022	Paydown		35,922	35,922	35,922	35,920	0	2	0	2	0	35,922	0	0	0	34	11/15/2053	1.A
08162W-AY-2	Benchmark Mtg Tr CMBS Ser 2020-B19 Cl A1 0.628% 09/15/53		03/01/2022	Paydown		10,564	10,564	10,563	10,563	0	1	0	1	0	10,564	0	0	0	11	09/15/2053	1.A
08163A-AA-1	Benchmark Mtg Tr CMBS Ser 2020-B18 Cl A1 0.875% 07/15/53		03/01/2022	Paydown		31,101	31,101	31,101	31,098	0	3	0	3	0	31,101	0	0	0	47	07/15/2053	1.A
09261W-AN-4	Blackrock DLF IX CLO Ser 2020-1 Cl W 2.500% 07/21/30		01/21/2022	Paydown		49,036	49,036	49,036	49,036	0	0	0	0	0	49,036	0	0	0	313	07/21/2030	4.B FE
10373Q-AE-0	BP Cap Mkts America Sr Nt 4.234% 11/06/28		03/31/2022	Morgan Stanley & Co LLC		1,256,088	1,200,000	1,214,340	1,210,429	0	(354)	0	(354)	0	1,210,076	0	46,012	46,012	20,888	11/06/2028	1.F FE
105667-AB-5	Bravo Mtg Loan Trust RMBS Ser 2006-1 Cl A2 0.697% 07/25/36		02/25/2022	Paydown		78,450	78,450	44,576	44,576	0	33,874	0	33,874	0	78,450	0	0	0	46	07/25/2036	1.A FM
125523-AG-5	Cigna Corp Sr Nt 4.125% 11/15/25		03/31/2022	JP Morgan Securities LLC		1,648,736	1,600,000	1,727,856	1,683,015	0	(5,498)	0	(5,498)	0	1,677,517	0	(28,781)	(28,781)	25,483	11/15/2025	2.A FE
12558M-BM-3	CIT Group Home Eq Loan Tr RMBS Ser 2003-1 Cl M1 5.170% 10/20/32		03/01/2022	Paydown		40,926	40,926	41,169	41,088	0	(162)	0	(162)	0	40,926	0	0	0	305	10/20/2032	1.A FM
12596M-AA-4	Credit Suisse Mortgage Trust RMBS Ser 2019-RPL1 Cl A1 3.650% 07/25/58		03/01/2022	Paydown		589,192	589,192	612,690	607,691	0	(18,500)	0	(18,500)	0	589,192	0	0	0	3,092	07/25/2058	1.A
12665*-AA-9	CVS Caremark CTL Wells Fargo Bk NW 7.870% 10/10/31		03/10/2022	Redemption 100.0000		68,152	68,152	68,152	68,152	0	0	0	0	0	68,152	0	0	0	896	10/10/2031	2.B
126650-BS-8	CVS Health Corp LBASS PTC Nt 7.507% 01/10/32		03/10/2022	Redemption 100.0000		33,206	33,206	42,210	38,510	0	(5,304)	0	(5,304)	0	33,206	0	0	0	416	01/10/2032	2.B FE
126650-CQ-1	CVS Health Corp Sr Nt 4.750% 12/01/22		02/22/2022	Bank of America BISD Dealer		2,440,080	2,400,000	2,603,448	2,464,651	0	(14,407)	0	(14,407)	0	2,450,244	0	(10,164)	(10,164)	26,283	12/01/2022	2.B FE
12665U-AA-2	CVS Health Corp ABS PTC Nt 4.704% 01/10/36		03/10/2022	Redemption 100.0000		47,319	47,319	47,319	47,319	0	0	0	0	0	47,319	0	0	0	371	01/10/2036	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in 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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126673-DQ-2	CWABS Inc RMBS Ser 2004-7 Cl MF1 5.251% 12/25/34		03/01/2022	Paydown		125,968	125,968	125,683	125,683	0	284	0	284	0	125,968	0	0	0	875	12/25/2034	1.A FM
12667F-4S-1	Countrywide Alternative Ln Tr RMBS Ser 2005-7CB Cl 2A7 5.500% 03/25/38		03/01/2022	Paydown		47,077	49,030	47,211	47,211	0	0	0	0	0	47,211	0	(134)	(134)	434	03/25/2038	3.B FM
12667G-FD-0	Countrywide Alternative Ln Tr RMBS Ser 2005-18CB Cl A7 5.500% 05/25/35		03/01/2022	Paydown		16,938	16,938	17,046	16,932	0	5	0	5	0	16,938	0	0	0	149	05/25/2035	1.D FM
12668B-RZ-8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4 5.500% 05/25/36		03/01/2022	Paydown		26,377	25,847	22,184	22,184	0	0	0	0	0	22,184	0	4,192	4,192	262	05/25/2036	1.D FM
126694-E9-5	CWHL Inc RMBS Ser 2006-0A4 Cl A1 1.101% 04/25/46		03/01/2022	Paydown		147,525	147,525	71,090	71,090	0	76,435	0	76,435	0	147,525	0	0	0	221	04/25/2046	4.B FM
12714#-AC-2	CTL Tr CTL Ser A 2019-3 Boston U LDN 3.789% 06/15/35		03/15/2022	Redemption 100.0000		207,055	207,055	207,055	207,055	0	0	0	0	0	207,055	0	0	0	1,309	06/15/2035	1.D
12726@-AA-4	CTL Cap Tr 2019-23 Tr NYU-London 3.228% 07/15/30		03/15/2022	Redemption 100.0000		449,074	449,074	449,074	449,074	0	0	0	0	0	449,074	0	0	0	2,418	07/15/2030	1.D
12739@-AA-9	CED Nevada Virginia Financing Sr Nt 3.770% 12/31/46		01/13/2022	Redemption 0.0000		0	0	0	(61,782)	0	0	0	0	0	0	0	0	0	(464)	12/31/2046	2.C IF
14155#-AB-6	Cardinals Ballpark LLC Sr Nt 5.770% 09/30/27		03/30/2022	Various		141,759	141,759	141,759	141,759	0	0	0	0	0	141,759	0	0	0	4,090	09/30/2027	2.B
14317V-AC-4	Carlyle Global Mrkt Strat CLO Ser 2019-4A Cl A11 1.569% 01/15/33		02/16/2022	Redemption 100.0000		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	66,327	01/15/2033	1.A FE
14448C-AP-9	Carrier Global Corp Sr Nt 2.493% 02/15/27		03/30/2022	Call 92.7550		5,953,943	6,419,000	6,429,144	6,427,504	0	(389)	0	(389)	0	6,427,115	0	0	0	(373,156)	02/15/2027	2.C FE
14888@-AA-4	Catalyst Old River Hydro Sr Sec Nt 4.000% 11/30/29		03/31/2022	Redemption 100.0000		500,804	500,804	500,804	500,804	0	0	0	0	0	500,804	0	0	0	4,363	11/30/2029	2.C PL
149837-AA-4	CBA Small Balance Comm Mtg Tr LBASS Frnch Ln Ser 2006-1A CIA 0.707% 06/25/38		03/25/2022	Paydown		50,203	52,529	20,875	20,875	0	0	0	0	0	20,875	0	29,328	29,328	71	06/25/2038	5.A FE
15189T-AV-9	CenterPoint Energy Inc Sr Nt 4.250% 11/01/28		03/30/2022	Call 109.6845		24,131	22,000	21,912	21,937	0	2	0	2	0	21,939	0	61	61	2,518	11/01/2028	2.B FE
152314-DP-2	Centex Home Equity Loan Tr RMBS Ser 2001-B Cl A5 5.450% 07/25/32		03/01/2022	Paydown		9,078	9,078	9,077	9,058	0	20	0	20	0	9,078	0	0	0	72	07/25/2032	5.B FM
161175-BB-9	Charter Comm Opt 1st Lien Sr Sec Nt 4.464% 07/23/22		02/18/2022	Wells Fargo Securities LLC		1,361,057	1,350,000	1,438,965	1,369,367	0	(7,180)	0	(7,180)	0	1,362,187	0	(1,131)	(1,131)	35,154	07/23/2022	2.C FE
16678R-DU-8	Chevy Chase Mtg Funding Corp RMBS Ser 2005-3A Cl A2 0.687% 07/25/36		03/25/2022	Paydown		30,241	30,241	29,636	29,787	0	453	0	453	0	30,241	0	0	0	38	07/25/2036	1.A FM
17307G-MC-9	Citigroup Mtg Loan Trust RMBS Ser 2004-HYB4 Cl AA 0.787% 12/25/34		03/25/2022	Paydown		1,300	1,300	1,301	1,301	0	(1)	0	(1)	0	1,300	0	0	0	1	12/25/2034	1.A FM
17326Q-AA-1	Citigroup Mortage Ln Trust Inc RMBS Ser 2018-RP1 Cl A1 3.000% 09/25/64		03/01/2022	Paydown		376,425	376,425	386,610	380,667	0	(4,243)	0	(4,243)	0	376,425	0	0	0	1,934	09/25/2064	1.A
17401Q-AS-0	Citizens Bank NA/RI Sr Nt 3.250% 02/14/22		01/14/2022	Call 100.0000		2,000,000	2,000,000	1,998,180	1,999,924	0	22	0	22	0	1,999,947	0	53	53	27,083	02/14/2022	2.A FE
20030N-BW-0	Comcast Corp Sr Nt 2.350% 01/15/27		03/03/2022	Suntrust Robinson Humprey Inc		9,965,700	10,000,000	9,988,000	9,993,860	0	206	0	206	0	9,994,066	0	(28,366)	(28,366)	151,444	01/15/2027	1.G FE
212168-AA-6	Continental Wind Sr Nt 6.000% 02/28/33		02/28/2022	Redemption 100.0000		322,630	322,630	322,630	322,630	0	0	0	0	0	322,630	0	0	0	9,679	02/28/2033	2.B FE
21872#-AA-5	Core Civic of Kansas LLC Sr Secured Nt 4.430% 01/31/40		01/31/2022	Various		85,726	85,726	85,726	85,726	0	0	0	0	0	85,726	0	0	0	949	01/31/2040	1.F PL
22282E-AH-5	Covanta Holding Corp Sr Nt 6.000% 01/01/27		01/04/2022	Credit Suisse Securities LLC		15,881,250	15,400,000	15,292,750	15,328,497	0	136	0	136	0	15,328,633	0	552,617	552,617	472,267	01/01/2027	4.B FE
22357@-AA-9	Cox Tower II PTC CTL 5.409% 01/02/40		03/02/2022	Redemption 100.0000		34,561	34,561	34,561	34,561	0	0	0	0	0	34,561	0	0	0	312	01/02/2040	2.B
225458-XJ-2	CS First Boston Mtg Sec Corp RMBS Ser 2005-6 Cl 1A4 5.375% 07/25/35		03/01/2022	Paydown		3,825	3,825	3,750	3,786	0	38	0	38	0	3,825	0	0	0	31	07/25/2035	1.A FM
22964*-AC-2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 03/31/41		03/31/2022	Redemption 100.0000		64,044	64,044	64,044	64,044	0	0	0	0	0	64,044	0	0	0	616	03/31/2041	2.B PL
233063-AC-0	Deutsche Bank Comm Mtg Trust CMBS Ser 2020-C9 Cl A1 0.800% 09/15/53		03/01/2022	Paydown		13,561	13,561	13,561	13,560	0	1	0	1	0	13,561	0	0	0	19	09/15/2053	1.A

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in 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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
23311V-AB-3	DCP Midstream Operating Sr Nt 4.950% 04/01/22		01/01/2022	Call 100.0000		10,000,000	10,000,000	9,953,500	9,998,576	0	0	0	0	0	9,998,576	0	1,424	1,424	123,750	04/01/2022	3.A FE
233851-DR-2	Daimler Fin NA LLC Sr Nt 3.400% 02/22/22		02/22/2022	Maturity		8,500,000	8,500,000	8,487,250	8,499,373	0	627	0	627	0	8,500,000	0	0	0	144,500	02/22/2022	1.G FE
24582@-AA-2	Delaware Basin Residue, LLC Sr Nt 3.000% 09/30/36		03/31/2022	Redemption 100.0000		498,680	498,680	498,680	(586,753)	0	0	0	0	0	498,680	0	0	0	4,140	09/30/2036	2.B PL
24763L-FN-5	Delta Funding Home Eq Ln Tr RMBS Ser 1999-2 Cl A7F 7.030% 08/15/30		03/01/2022	Paydown		15,133	15,133	15,132	15,105	0	29	0	29	0	15,133	0	0	0	75	08/15/2030	1.A FM
251510-AW-3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS Cl A6 5.470% 09/25/33		03/01/2022	Paydown		2,057	2,057	2,056	2,054	0	2	0	2	0	2,057	0	0	0	15	09/25/2033	1.A FM
251510-FX-6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 Cl A6 5.300% 09/25/35		03/01/2022	Paydown		12,215	14,461	13,568	13,568	0	0	0	0	0	13,568	0	(1,353)	(1,353)	115	09/25/2035	1.D FM
251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl A6 5.240% 12/25/33		03/01/2022	Paydown		3,452	3,452	3,451	3,490	0	(38)	0	(38)	0	3,452	0	0	0	29	12/25/2033	1.A FM
25654#-AA-0	Dodger Tickets LLC 1st Mtg Bd 5.660% 03/31/30		03/31/2022	Redemption 100.0000		98,222	98,222	98,222	98,222	0	0	0	0	0	98,222	0	0	0	5,559	03/31/2030	2.B Z
25746U-DC-0	Dominion Resources Inc Sr Nt 2.450% 01/15/23		02/22/2022	Jefferies & Company Inc		2,516,750	2,500,000	2,612,125	2,547,868	0	(6,835)	0	(6,835)	0	2,541,032	0	(24,282)	(24,282)	37,260	01/15/2023	2.B FE
26138E-AJ-8	Dr Pepper Snapple Group Inc Gtd Sr Nt 7.450% 05/01/38		01/24/2022	Call 160.6750		5,784,300	3,600,000	3,944,160	3,865,772	0	(579)	0	(579)	0	3,865,193	0	(265,193)	(265,193)	2,246,135	05/01/2038	2.B FE
278865-AV-2	Ecolab Inc Sr Nt 2.700% 11/01/26		02/25/2022	Various		10,124,700	10,000,000	9,968,500	9,983,802	0	513	0	513	0	9,984,314	0	140,386	140,386	90,000	11/01/2026	1.G FE
29273R-AP-4	Energy Transfer Partners Sr Nt 6.050% 06/01/41		03/29/2022	NLAIC S/A Pension Risk Tfer		7,575,374	6,432,000	7,580,461	0	0	(5,088)	0	(5,088)	0	7,575,374	0	0	0	127,550	06/01/2041	2.C FE
29364D-AU-4	Entergy Arkansas Inc 1st Mtg Bd 3.500% 04/01/26		02/23/2022	Wells Fargo Securities LLC		5,174,650	5,000,000	5,443,300	5,210,755	0	(7,118)	0	(7,118)	0	5,203,637	0	(28,987)	(28,987)	70,000	04/01/2026	1.F FE
29364D-AV-2	Entergy Arkansas Inc 1st Mtg Bd 4.000% 06/01/28		03/31/2022	BNP Paribas Securities Corp		1,021,060	1,000,000	1,108,790	1,082,017	0	(3,152)	0	(3,152)	0	1,078,865	0	(57,805)	(57,805)	13,667	06/01/2028	1.F FE
29364G-AH-6	Entergy Corp Sr Nt 4.000% 07/15/22		02/18/2022	Barclays Capital Inc		3,222,656	3,200,000	3,402,624	3,242,079	0	(16,579)	0	(16,579)	0	3,225,500	0	(2,844)	(2,844)	77,511	07/15/2022	2.B FE
294754-AS-5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1 3.435% 08/25/32		03/01/2022	Paydown		60,434	60,434	60,434	60,356	0	78	0	78	0	60,434	0	0	0	334	08/25/2032	1.A FM
30260G-AA-4	FIC Funding LLC LBASS Ser 2021-1A Cl A 1.130% 04/15/33		03/17/2022	Paydown		123,695	123,695	123,690	123,691	0	4	0	4	0	123,695	0	0	0	256	04/15/2033	1.A FE
31331F-AX-9	Fedex Corp ABS PTC Ser 1998-1A 6.720% 07/15/23		01/15/2022	Paydown		49,239	49,239	46,697	49,224	0	15	0	15	0	49,239	0	0	0	1,654	07/15/2023	2.A FE
34107@-AA-7	Florida Pipeline Holdings, LLC Sr Nt 2.920% 08/15/38		02/15/2022	Redemption 100.0000		496,486	496,486	496,486	496,486	0	0	0	0	0	496,486	0	0	0	8,457	08/15/2038	2.B PL
341081-FJ-1	Florida Pwr & Lt Co 1st Mtg Bd 2.750% 06/01/23		02/17/2022	KeyCorp		4,535,145	4,500,000	4,539,645	4,509,178	0	(914)	0	(914)	0	4,508,264	0	26,881	26,881	27,844	06/01/2023	1.E FE
35137L-AF-2	Fox Corp Sr Nt 3.666% 01/25/22		01/25/2022	Maturity		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	164,970	01/25/2022	2.B FE
359694-AB-2	Fuller H B Co Sr Nt 4.000% 02/15/27		03/28/2022	Various		1,143,023	1,179,355	1,182,329	1,181,819	0	(111)	0	(111)	0	1,181,709	0	(38,685)	(38,685)	29,444	02/15/2027	3.C FE
36226M-AE-3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5 6.650% 07/20/31		02/01/2022	Paydown		3,453	3,453	3,453	3,441	0	12	0	12	0	3,453	0	0	0	33	07/20/2031	1.A FM
36228F-3Q-7	GS Mortgage Securities Corp RMBS Ser 2004-3 Cl AF5 4.748% 04/25/34		03/01/2022	Paydown		1,333	1,333	1,333	1,330	0	3	0	3	0	1,333	0	0	0	11	04/25/2034	1.A FM
36242D-DE-0	GS Mortgage Securities Corp RMBS Ser 2004-7 Cl AF5 5.687% 06/25/34		03/01/2022	Paydown		181,670	181,670	181,664	181,048	0	622	0	622	0	181,670	0	0	0	1,668	06/25/2034	1.A FM
36262P-AD-3	GS Mortgage-Backed Securities RMBS Ser 2021-PJ10 Cl A4 2.500% 03/25/52		03/01/2022	Paydown		23,550	23,550	23,440	23,441	0	110	0	110	0	23,550	0	0	0	99	03/25/2052	1.A
36263C-AD-1	GS Mortgage-Backed Securities RMBS Ser 2021-PJ9 Cl A4 2.500% 02/26/52		03/01/2022	Paydown		214,927	214,927	216,942	216,908	0	(1,980)	0	(1,980)	0	214,927	0	0	0	932	02/26/2052	1.A
36263V-AB-3	GS Mortgage-Backed Securities RMBS Ser 2021-PJ11 Cl A2 2.500% 04/25/52		01/01/2022	Paydown		30,925	30,925	31,031	31,031	0	(106)	0	(106)	0	30,925	0	0	0	64	04/25/2052	1.A Z
36263V-AB-3	GS Mortgage-Backed Securities RMBS Ser 2021-PJ11 Cl A2 2.500% 04/25/52		03/01/2022	Paydown		66,957	66,957	67,187	67,186	0	(229)	0	(229)	0	66,957	0	0	0	379	04/25/2052	1.A FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in 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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36264E-AG-9	GS Mortgage-Backed Securities RMBS Ser 2022-NQM1 Cl A4 4.000% 05/25/62		03/25/2022	Paydown		143,346	143,346	146,297	0	0	(2,952)	0	(2,952)	0	143,346	0	0	0	478	05/25/2062	1.A Z
36264E-BB-9	GS Mortgage-Backed Securities RMBS Ser 2022-NQM1 Cl A16 4.000% 05/25/62		03/25/2022	Paydown		41,094	41,094	41,712	0	0	(619)	0	(619)	0	41,094	0	0	0	137	05/25/2062	1.A Z
369550-AW-8	General Dynamics Corp Sr Nt 1.875% 08/15/23		02/17/2022	Goldman Sachs & Company		2,005,300	2,000,000	1,920,560	1,979,657	0	1,738	0	1,738	0	1,981,395	0	23,905	23,905	19,479	08/15/2023	1.G FE
369550-AX-6	General Dynamics Corp Sr Nt 2.125% 08/15/26		03/01/2022	Bank of America BISD Dealer		2,007,860	2,000,000	1,912,850	1,955,933	0	1,494	0	1,494	0	1,957,426	0	50,434	50,434	23,375	08/15/2026	1.G FE
38141G-GS-7	Goldman Sachs Group Inc Sr Nt 5.750% 01/24/22		01/24/2022	Maturity		20,000,000	20,000,000	21,737,370	20,024,394	0	(24,394)	0	(24,394)	0	20,000,000	0	0	0	575,000	01/24/2022	2.A FE
38218D-AA-7	Goodgreen Trust LBASS Ser 2019-1A Cl A 3.860% 10/15/54		03/15/2022	Paydown		52,703	52,703	55,518	55,050	0	(2,347)	0	(2,347)	0	52,703	0	0	0	11	10/15/2054	1.C FE
38218G-AA-0	Goodgreen Trust LBASS Ser 2018-1A Cl A 3.930% 10/15/53		03/15/2022	Paydown		24,545	24,545	25,764	25,571	0	(1,026)	0	(1,026)	0	24,545	0	0	0	9	10/15/2053	1.A FE
38218Q-AA-8	Goodgreen Trust LBASS Ser 2017-2A Cl A 3.260% 10/15/53		03/15/2022	Paydown		483,920	483,920	483,869	483,881	0	40	0	40	0	483,920	0	0	0	235	10/15/2053	1.A FE
40434L-AD-7	HP Inc Sr Nt 1.450% 06/17/26		01/24/2022	Tax Free Exchange		7,986,446	8,000,000	7,984,640	7,986,257	0	189	0	189	0	7,986,446	0	0	0	11,922	06/17/2026	2.B FE
40434L-AG-0	HP Inc Sr Nt 2.650% 06/17/31		01/24/2022	Tax Free Exchange		37,826,987	37,757,000	37,829,846	37,827,426	0	(438)	0	(438)	0	37,826,987	0	0	0	102,835	06/17/2031	2.B FE
419838-AA-5	Hawaiian Airlines 1st Lien PTC Ser A Cl 1A 3.900% 01/15/26		01/15/2022	Redemption 100.0000		127,947	127,947	127,623	127,742	0	206	0	206	0	127,947	0	0	0	2,495	01/15/2026	4.B FE
437076-BN-1	Home Depot Inc Sr Nt 2.125% 09/15/26		02/18/2022	Barclays Capital Inc		9,983,500	10,000,000	9,924,150	9,962,264	0	1,114	0	1,114	0	9,963,378	0	20,122	20,122	93,264	09/15/2026	1.F FE
437076-BV-3	Home Depot Inc Sr Nt 3.250% 03/01/22		03/01/2022	Maturity		1,000,000	1,000,000	997,260	999,854	0	146	0	146	0	1,000,000	0	0	0	16,250	03/01/2022	1.F FE
44919*-AC-2	I595 Express LLC Sr Nt 3.310% 12/31/31		03/31/2022	Redemption 100.0000		98,057	98,057	98,057	98,057	0	0	0	0	0	98,057	0	0	0	811	12/31/2031	1.F PL
45254N-GA-9	IMPAC CMB Tr RMBS Ser 2003-11 Cl 2A1 1.297% 10/25/33		03/25/2022	Paydown		1,120	1,120	1,103	1,108	0	13	0	13	0	1,120	0	0	0	2	10/25/2033	1.A FM
45254N-PV-3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2 0.897% 08/25/35		03/25/2022	Paydown		27,211	27,211	26,637	26,637	0	573	0	573	0	27,211	0	0	0	25	08/25/2035	1.A FM
45254T-PM-0	IMPAC Secd Assets CMN Owner Tr RMBS Ser 2004-2 Cl A6 5.069% 08/25/34		03/01/2022	Paydown		2,566	2,566	2,566	2,561	0	5	0	5	0	2,566	0	0	0	19	08/25/2034	1.A FM
45254T-TN-4	IMPAC Secd Assets CMN Owner Tr RMBS Ser 2006-1 Cl 2A1 1.157% 05/25/36		03/25/2022	Paydown		37,795	37,795	37,795	37,795	0	0	0	0	0	37,795	0	0	0	55	05/25/2036	1.A FM
459200-JZ-5	International Bus Machs Corp Sr Nt 3.300% 05/15/26		03/03/2022	Goldman Sachs & Company		4,359,222	4,200,000	4,333,098	4,288,140	0	(3,419)	0	(3,419)	0	4,284,721	0	74,501	74,501	43,120	05/15/2026	1.G FE
46592W-BP-0	JP Morgan Mtg Tr RMBS Ser 2021-12 Cl A15 2.500% 02/25/52		03/01/2022	Paydown		181,962	181,962	181,968	181,961	0	1	0	1	0	181,962	0	0	0	692	02/25/2052	1.A
46592X-BP-8	JP Morgan Mtg Tr RMBS Ser 2021-13 Cl A15 2.500% 04/25/52		03/01/2022	Paydown		208,719	208,719	207,773	207,779	0	940	0	940	0	208,719	0	0	0	857	04/25/2052	1.A
466247-MU-4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3 5.500% 01/25/35		03/01/2022	Paydown		48,329	48,329	48,729	48,248	0	81	0	81	0	48,329	0	0	0	442	01/25/2035	1.A FM
46640J-AS-6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2013-C13 Cl ASB 3.414% 01/15/46		03/01/2022	Paydown		88,720	88,720	91,665	88,925	0	(205)	0	(205)	0	88,720	0	0	0	517	01/15/2046	1.A
46653Q-AC-9	JP Morgan Mtg Tr RMBS Ser 2021-14 Cl A3 2.500% 05/25/52		02/01/2022	Paydown		2,923	2,923	2,908	2,908	0	15	0	15	0	2,923	0	0	0	9	05/25/2052	1.A FE
46653Q-AC-9	JP Morgan Mtg Tr RMBS Ser 2021-14 Cl A3 2.500% 05/25/52		03/01/2022	Paydown		2,165	2,165	2,154	2,154	0	11	0	11	0	2,165	0	0	0	14	05/25/2052	1.A
46654T-BQ-0	JP Morgan Mtg Tr RMBS Ser 2021-15 Cl A15 2.500% 06/25/52		03/01/2022	Paydown		46,132	46,132	45,685	45,685	0	447	0	447	0	46,132	0	0	0	177	06/25/2052	1.B FE
494368-BU-6	Kimberly-Clark Corp Sr Nt 2.750% 02/15/26		02/23/2022	Various		4,075,474	4,000,000	4,182,440	4,084,494	0	(2,897)	0	(2,897)	0	4,081,597	0	(6,123)	(6,123)	57,850	02/15/2026	1.F FE
49446R-AN-9	Kimco Realty Corp Sr Nt 3.400% 11/01/22		03/02/2022	Call 101.2940		3,038,820	3,000,000	2,979,570	2,997,323	0	528	0	528	0	2,997,851	0	2,149	2,149	73,103	11/01/2022	2.A FE
52518R-CD-6	Lehman Structured Sec Corp RMBS Ser 2005-1 Cl A2 0.837% 09/26/45		03/28/2022	Paydown		5,609	6,954	3,401	3,401	0	0	0	0	0	3,401	0	2,208	2,208	15	09/26/2045	6. FM
529537-AA-0	LXP Industrial Trust Sr Nt 2.375% 10/01/31		03/29/2022	NLAIC S/A Pension Risk Tfer		1,173,991	1,250,000	1,172,500	0	0	1,491	0	1,491	0	1,173,991	0	0	0	17,235	10/01/2031	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in 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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
548661-DR-5	Lowes Cos Inc Sr Nt 3.650% 04/05/29		03/31/2022	BNP Paribas Securities Corp		1,013,010	1,000,000	1,079,250	1,062,806	0	(2,084)	0	(2,084)	0	1,060,722	0	(47,712)	(47,712)	18,149	04/05/2029	2.A FE
55396#-AA-0	Mankato Energy Center LLC Sr Sec Nt 2.900% 05/31/39		03/31/2022	Redemption 100.0000		305,647	305,647	305,647	305,647	0	0	0	0	0	305,647	0	0	0	2,216	05/31/2039	2.B PL
576434-A2-0	Master Asset Securitization Tr RMBS Ser 2004-13 Cl 9A3 5.500% 01/25/35		03/01/2022	Paydown		12,234	12,234	12,357	12,234	17	(17)	0	0	0	12,234	0	0	0	161	01/25/2035	5.B FM
576434-A2-0	Master Asset Securitization Tr RMBS Ser 2004-13 Cl 9A3 5.500% 01/25/35		01/01/2022	Paydown		9,172	9,172	9,264	9,172	13	(13)	0	0	0	9,172	0	0	0	42	01/25/2035	6. FM
576434-J5-4	Master Asset Securitization Tr RMBS Ser 2005-2 Cl 4A1 5.500% 03/25/35		03/01/2022	Paydown		14,024	14,024	14,274	13,983	0	41	0	41	0	14,024	0	0	0	128	03/25/2035	1.A FM
576434-N2-6	Master Asset Securitization Tr RMBS Ser 2005-3 Cl 6A1 5.500% 04/25/35		03/01/2022	Paydown		4,977	4,977	4,893	4,927	0	49	0	49	0	4,977	0	0	0	45	04/25/2035	3.B FM
57643M-JM-7	Master Asset Securitization Tr RMBS Ser 2004-11 Cl 5A5 5.750% 12/25/34		02/01/2022	Paydown		16,069	16,069	15,768	15,875	0	194	0	194	0	16,069	0	0	0	121	12/25/2034	1.A FM
59166E-AA-3	Metlife Securitization Trust RMBS Ser 2019-1A Cl A 3.750% 04/25/58		03/01/2022	Paydown		65,627	65,627	66,561	66,228	0	(601)	0	(601)	0	65,627	0	0	0	389	04/25/2058	1.A
59549W-AB-9	Mid State Tr LBASS Ser 11 Cl M1 5.598% 07/15/38		03/15/2022	Paydown		15,019	15,019	15,019	15,019	0	0	0	0	0	15,019	0	0	0	139	07/15/2038	3.B FE
59980Y-AB-1	Mill City Mortgage Trust RMBS Ser 2018-4 Cl A1B 3.496% 04/25/66		03/01/2022	Paydown		1,119,295	1,119,295	1,177,951	1,158,082	0	(38,787)	0	(38,787)	0	1,119,295	0	0	0	6,348	04/25/2066	1.A
59981B-AC-8	Mill City Mortgage Trust RMBS Ser 2019-GS1 Cl A1 2.750% 07/25/59		03/01/2022	Paydown		30,897	30,897	31,043	30,952	0	(55)	0	(55)	0	30,897	0	0	0	149	07/25/2059	1.A
607120-FL-1	Mobile Airport Authority Sr Nt Ser A1 3.180% 05/09/39		02/09/2022	Redemption 100.0000		154,069	154,069	154,069	154,069	0	0	0	0	0	154,069	0	0	0	1,225	05/09/2039	1.F
61763B-AS-3	Morgan Stanley BAML Tr CMBS Ser 2013-C13 Cl ASB 3.557% 11/15/46		03/01/2022	Paydown		397,623	397,623	409,549	398,565	0	(942)	0	(942)	0	397,623	0	0	0	2,441	11/15/2046	1.A
61773*-AA-5	Morongo Transmission LLC Sr Nt 3.320% 07/12/51		03/31/2022	Redemption 100.0000		117,747	117,747	117,747	117,747	0	0	0	0	0	117,747	0	0	0	130	07/12/2051	1.G PL
63080#-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/28		03/18/2022	Call 100.0000		99,991	99,991	99,991	99,991	0	0	0	0	0	99,991	0	0	0	885	09/15/2028	1.B
64352V-EF-4	New Century Home Equity Ln Tr RMBS Ser 2003-5 Cl AI7 4.859% 11/25/33		03/01/2022	Paydown		1,647	1,647	1,646	1,643	0	4	0	4	0	1,647	0	0	0	16	11/25/2033	1.A FM
64828G-AD-2	New Residential Mtg Ln Tr RMBS Ser 2019-6A Cl A1B 3.500% 09/25/59		03/01/2022	Paydown		75,509	75,509	77,243	76,740	0	(1,231)	0	(1,231)	0	75,509	0	0	0	426	09/25/2059	1.A
64828X-AA-1	New Residential Mtg Ln Tr RMBS Ser 2020-RPL1 Cl A1 2.750% 11/25/59		03/01/2022	Paydown		98,755	98,755	104,488	103,240	0	(4,485)	0	(4,485)	0	98,755	0	0	0	432	11/25/2059	1.A
64829G-AA-7	New Residential Mtg Ln Tr RMBS Ser 2016-2A Cl A1 3.750% 11/25/35		03/01/2022	Paydown		35,327	35,327	36,873	36,539	0	(1,211)	0	(1,211)	0	35,327	0	0	0	196	11/25/2035	1.A FE
64830B-AQ-0	New Residential Mtg Ln Tr RMBS Ser 2017-6A Cl B1 3.850% 08/27/57		03/01/2022	Paydown		35,869	35,869	33,897	34,312	0	1,557	0	1,557	0	35,869	0	0	0	231	08/27/2057	1.A
64830D-AB-9	New Residential Mtg Ln Tr RMBS Ser 2019-2A Cl A1 4.250% 12/25/57		03/01/2022	Paydown		319,683	319,683	341,811	336,628	0	(16,944)	0	(16,944)	0	319,683	0	0	0	2,069	12/25/2057	1.A
64830H-AA-2	New Residential Mtg Ln Tr RMBS Ser 2019-RPL2 Cl A1 3.250% 02/25/49		03/01/2022	Paydown		909,691	909,691	922,495	916,562	0	(6,870)	0	(6,870)	0	909,691	0	0	0	4,690	02/25/2049	1.A
64830M-AG-8	New Residential Mtg Ln Tr RMBS Ser 2019-5A A1B 3.500% 08/25/59		03/01/2022	Paydown		670,296	670,296	688,363	679,770	0	(9,473)	0	(9,473)	0	670,296	0	0	0	3,778	08/25/2059	1.A
64830W-AD-3	New Residential Mtg Ln Tr RMBS Ser 2019-4A Cl A1B 3.500% 12/25/58		03/01/2022	Paydown		1,542,863	1,542,863	1,588,186	1,576,787	0	(33,924)	0	(33,924)	0	1,542,863	0	0	0	8,707	12/25/2058	1.A
64952W-CH-4	New York Life Global Fdg Sec Nt 2.350% 07/14/26		03/29/2022	Goldman Sachs & Company		18,189,344	18,600,000	18,611,098	18,605,345	0	(156)	0	(156)	0	18,605,189	0	(415,845)	(415,845)	300,805	07/14/2026	1.A FE
653240-AA-9	Newtown CTL Ser 2002 6.082% 05/15/23		03/15/2022	Redemption 100.0000		52,550	52,550	52,548	52,549	0	0	0	0	0	52,550	0	0	0	534	05/15/2023	1.D
65341K-BG-0	Nextgear Floorplan Mast Ow Tr LBASS Ser 2019-1A Cl A2 3.210% 02/15/24		02/15/2022	Paydown		1,276,100	1,276,100	1,200,082	1,270,874	0	5,226	0	5,226	0	1,276,100	0	0	0	6,827	02/15/2024	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in 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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
65342Q-AL-6	NextEra Energy Operating Sr Nt 3.875% 10/15/26		03/22/2022	Various		977,533	990,000	990,000	990,000	0	0	0	0	0	990,000	0	(12,467)	(12,467)	14,723	10/15/2026	3.A FE
65535V-CN-6	Nomura Asset Sec Corp RMBS Ser 2004-AP1 Cl A6 4.755% 03/25/34		03/01/2022	Paydown		166	166	166	166	0	0	0	0	0	166	0	0	0	2	03/25/2034	1.A FM
65535V-DC-9	Nomura Asset Sec Corp RMBS Ser 2004-AP2 Cl A6 5.603% 07/25/34		03/01/2022	Paydown		3,697	3,697	3,667	3,675	0	22	0	22	0	3,697	0	0	0	20	07/25/2034	1.A FM
65535V-GH-5	Nomura Asset Sec Corp RMBS Ser 2004-AP3 Cl A6 5.293% 10/25/34		03/01/2022	Paydown		129	129	129	128	0	0	0	0	0	129	0	0	0	1	10/25/2034	1.A FM
665772-CK-3	Northern States Pwr Co MN 1st Mtg Bd 2.600% 05/15/23		02/17/2022	KeyCorp		6,043,200	6,000,000	6,005,580	6,000,869	0	(142)	0	(142)	0	6,000,727	0	42,473	42,473	42,033	05/15/2023	1.F FE
674599-CR-4	Occidental Petroleum Corp Sr Nt 3.200% 08/15/26		03/09/2022	Call 100.2500		9,273,125	9,250,000	9,269,259	9,263,023	0	(498)	0	(498)	0	9,262,524	0	(12,524)	(12,524)	190,858	08/15/2026	3.B FE
674599-CS-2	Occidental Petroleum Corp Sr Nt 3.500% 08/15/29		03/09/2022	Call 100.2500		1,353,375	1,350,000	1,343,331	1,344,726	0	111	0	111	0	1,344,837	0	5,163	5,163	30,150	08/15/2029	3.B FE
67575N-BW-2	Ocwen Master Adv Rec Tr LBASS Ser 2020-T1 Cl AT1 1.278% 08/15/52		01/15/2022	Paydown		806,526	806,526	806,525	806,526	0	1	0	1	0	806,526	0	0	0	859	08/15/2052	1.A FE
67575N-BX-0	Ocwen Master Adv Rec Tr LBASS Ser 2020-T1 Cl BT1 1.774% 08/15/52		01/15/2022	Paydown		6,316	6,316	6,316	6,316	0	0	0	0	0	6,316	0	0	0	9	08/15/2052	1.C FE
67575N-BY-8	Ocwen Master Adv Rec Tr LBASS Ser 2020-T1 Cl CT1 2.320% 08/15/52		01/15/2022	Paydown		5,053	5,053	5,053	5,053	0	0	0	0	0	5,053	0	0	0	10	08/15/2052	1.F FE
68389X-BF-1	Oracle Corp Sr Nt 4.125% 05/15/45		03/29/2022	NLAIC S/A Pension Risk Tfer		516,433	562,130	516,302	0	0	131	0	131	0	516,433	0	0	0	8,631	05/15/2045	2.A FE
68389X-BV-6	Oracle Corp Sr Nt 2.950% 04/01/30		03/29/2022	NLAIC S/A Pension Risk Tfer		1,399,121	1,425,000	1,398,638	0	0	483	0	483	0	1,399,121	0	0	0	20,785	04/01/2030	2.A FE
713448-CG-1	Pepsico Inc Sr Nt 2.750% 03/01/23		02/17/2022	MarketAxess		4,059,960	4,000,000	3,996,160	3,999,498	0	61	0	61	0	3,999,559	0	60,401	60,401	52,250	03/01/2023	1.E FE
713448-DN-5	Pepsico Inc Sr Nt 2.375% 10/06/26		02/23/2022	Goldman Sachs & Company		2,339,418	2,320,000	2,260,667	2,289,519	0	908	0	908	0	2,290,427	0	48,991	48,991	21,275	10/06/2026	1.E FE
737446-AP-9	Post Holdings Inc Sr Nt 5.500% 12/15/29		03/29/2022	NLAIC S/A Pension Risk Tfer		205,348	198,000	205,645	205,614	0	(266)	0	(266)	0	205,348	0	0	0	3,146	12/15/2029	4.B FE
73943#-AD-5	Prairie Breeze Sr Nt Cl B 3.550% 05/01/39		03/31/2022	Redemption 100.0000		29,502	29,502	29,502	29,502	0	0	0	0	0	29,502	0	0	0	248	05/01/2039	2.C PL
74042C-AA-6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-1 PTP 1.645% 03/22/38		03/22/2022	Paydown		11,314	11,314	7,679	8,864	0	2,450	0	2,450	0	11,314	0	0	0	31	03/22/2038	1.F FE
74042H-AC-1	Preferred Term Sec Ltd LBASS XIX Nt Cl B PTP 1.426% 12/22/35		03/22/2022	Paydown		11,470	11,470	11,471	11,470	0	(1)	0	(1)	0	11,470	0	0	0	23	12/22/2035	2.A PL
74922P-AC-8	Residential Accredit Loans Inc RMBS Ser 2007-QA2 Cl A3 0.607% 02/25/37		03/25/2022	Paydown		32,770	32,138	21,504	21,504	0	0	0	0	0	21,504	0	11,266	11,266	20	02/25/2037	1.A FM
74980E-AC-2	RR LTD CLO Ser 2019-7A Cl A1A 1.589% 01/15/33		02/14/2022	Redemption 100.0000		20,500,000	20,500,000	20,487,700	20,491,091	0	8,909	0	8,909	0	20,500,000	0	0	0	104,192	01/15/2033	1.A FE
74980E-AG-3	RR LTD CLO Ser 2019-7A Cl A2 2.239% 01/15/33		02/14/2022	Redemption 100.0000		24,350,000	24,350,000	24,358,700	24,356,902	0	(6,902)	0	(6,902)	0	24,350,000	0	0	0	177,397	01/15/2033	1.C FE
751277-AQ-7	Ralston-Purina Group Deb 8.625% 02/15/22		02/15/2022	Maturity		2,000,000	2,000,000	2,771,120	2,007,963	0	(7,963)	0	(7,963)	0	2,000,000	0	0	0	86,250	02/15/2022	1.E FE
760759-AM-2	Republic Services Inc Sr Nt 4.750% 05/15/23		02/17/2022	Barclays Capital Inc		1,179,691	1,146,444	1,269,389	1,201,403	0	(7,033)	0	(7,033)	0	1,194,369	0	(14,679)	(14,679)	14,673	05/15/2023	2.B FE
76114H-AK-1	Residential Asset Sec Tr RMBS Ser 2007-A5 Cl 2A3 6.000% 05/25/37		03/01/2022	Paydown		3,141	2,758	2,512	2,512	0	0	0	0	0	2,512	0	629	629	38	05/25/2037	5.B FM
78402C-AA-1	SC Commercial Mtg Pass Through CTL Ser 2003-1 7.053% 11/10/28		03/01/2022	Redemption 100.0000		33,158	33,158	34,672	33,468	0	(309)	0	(309)	0	33,158	0	0	0	384	11/10/2028	2.B
78409V-AV-6	S&P Global Inc Sr Nt 3.625% 05/01/24		03/21/2022	Call 103.6100		3,626,350	3,500,000	3,570,312	0	0	0	0	0	0	3,570,312	0	(70,312)	(70,312)	175,000	05/01/2024	1.G FE
78409V-AX-2	S&P Global Inc Sr Nt 4.000% 03/01/26		03/24/2022	Call 106.1040		5,257,453	4,955,000	4,883,691	0	0	950	0	950	0	4,884,641	0	70,359	70,359	315,138	03/01/2026	2.B FE
78472J-AA-1	SPS Servicer Advance Rec Tf LBASS Ser 2020-T1 Cl AT1 1.280% 11/15/52		03/15/2022	Paydown		416,978	416,978	416,965	416,973	0	6	0	6	0	416,978	0	0	0	962	11/15/2052	1.A FE
805564-PB-1	Saxon Asset Securities Tr RMBS Ser 2003-3 Cl AF6 4.324% 12/25/33		03/01/2022	Paydown		1,411	1,411	1,411	1,411	0	0	0	0	0	1,411	0	0	0	7	12/25/2033	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in 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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
816851-BJ-7	Sempra Energy Sr Nt 4.000% 02/01/48		03/29/2022	NLAIC S/A Pension Risk Tfer		771,075	757,000	771,110	0	0	(36)	0	(36)	0	771,075	0	0	0	4,878	02/01/2048	2.B FE
827048-AU-3	Silgan Holdings Inc Sr Nt 4.750% 03/15/25		03/28/2022	Call 100.0000		20,540,000	20,540,000	19,834,188	20,163,635	0	25,562	0	25,562	0	20,189,197	0	350,803	350,803	523,057	03/15/2025	3.C FE
82967N-BL-1	Sirius XM Radio Inc Sr Nt 3.125% 09/01/26		03/23/2022	Wells Fargo Securities LLC		3,048,750	3,252,000	3,252,000	3,252,000	0	0	0	0	0	3,252,000	0	(203,250)	(203,250)	61,822	09/01/2026	3.C FE
842434-CQ-3	Southern CA Gas Co 1st Mtg 2.600% 06/15/26		03/29/2022	Barclays Capital Inc		3,994,835	4,100,000	4,210,700	4,153,027	0	(2,779)	0	(2,779)	0	4,150,248	0	(155,413)	(155,413)	31,388	06/15/2026	1.D FE
84859M-AA-5	Spirit Air LBASS PTC Ser 2017-1 PTT B 3.800% 02/15/26		02/15/2022	Redemption 100.0000		447,533	447,533	456,471	454,909	0	(7,376)	0	(7,376)	0	447,533	0	0	0	8,503	02/15/2026	3.C FE
857477-BL-6	State Street Corp Sr Nt Fixed to Float 2.825% 03/30/23		02/17/2022	Wells Fargo Securities LLC		3,406,596	3,400,000	3,510,738	3,419,197	0	(11,344)	0	(11,344)	0	3,407,853	0	(1,257)	(1,257)	37,886	03/30/2023	1.F FE
857477-BL-6	State Street Corp Sr Nt Fixed to Float 2.825% 03/30/23		03/30/2022	Call 100.0000		1,850,000	1,850,000	1,910,253	1,860,445	0	(10,445)	0	(10,445)	0	1,850,000	0	0	0	26,131	03/30/2023	1.F FE
863579-CD-8	Structured Adj Rate Mtg Ln RMBS Ser 2004-14 Cl 3A1 2.462% 10/25/34		03/01/2022	Paydown		12,116	12,116	12,220	12,173	0	(21)	0	(21)	0	12,152	0	(36)	(36)	52	10/25/2034	1.A FM
86765B-AJ-8	Energy Transfer Partners Co Gtd Nt 4.650% 02/15/22		02/15/2022	Maturity		4,000,000	4,000,000	3,997,920	3,999,971	0	29	0	29	0	4,000,000	0	0	0	93,000	02/15/2022	2.C FE
86765B-AP-4	Energy Transfer Partners Sr Nt 5.300% 04/01/44		03/29/2022	NLAIC S/A Pension Risk Tfer		2,174,112	2,000,000	2,174,660	0	0	(548)	0	(548)	0	2,174,112	0	0	0	52,411	04/01/2044	2.C FE
87612B-BT-8	Targa Resources Partners Sr Nt 4.000% 01/15/32		02/02/2022	Tax Free Exchange		3,789,287	3,798,000	3,788,776	3,789,227	0	60	0	60	0	3,789,287	0	0	0	83,134	01/15/2032	3.A FE
87612B-BU-5	Targa Resources Partners Sr Nt 4.000% 01/15/32		03/29/2022	NLAIC S/A Pension Risk Tfer		815,131	815,000	815,133	0	0	(2)	0	(2)	0	815,131	0	0	0	6,701	01/15/2032	2.C FE
880349-AT-2	Tenneco Automotive Inc 1st Lien 5.125% 04/15/29		02/23/2022	Credit Suisse Securities LLC		3,541,335	3,489,000	3,485,581	3,486,002	0	50	0	50	0	3,486,053	0	55,283	55,283	64,571	04/15/2029	3.C FE
883556-BZ-4	Thermo Fisher Scientific Inc Sr Nt 2.600% 10/01/29		03/31/2022	Various		6,782,620	7,000,000	6,990,270	6,992,217	0	191	0	191	0	6,992,408	0	(209,788)	(209,788)	32,067	10/01/2029	2.A FE
89173F-AA-8	Towd Point Mortgage Tr RMBS Ser 2017-1 Cl A1 2.750% 10/25/56		03/01/2022	Paydown		329,495	329,495	323,420	327,288	0	2,207	0	2,207	0	329,495	0	0	0	1,545	10/25/2056	1.A
89173U-AA-5	Towd Point Mortgage Tr RMBS Ser 2017-4 Cl A1 2.750% 06/25/57		03/01/2022	Paydown		47,697	47,697	49,533	48,954	0	(1,257)	0	(1,257)	0	47,697	0	0	0	201	06/25/2057	1.A
89175V-AA-1	Towd Point Mortgage Tr RMBS Ser 2018-2 Cl A1 3.250% 03/25/58		03/01/2022	Paydown		158,840	158,840	169,655	165,674	0	(6,833)	0	(6,833)	0	158,840	0	0	0	864	03/25/2058	1.A
89178B-AA-2	Towd Point Mortgage Tr RMBS Ser 2019-4 Cl A1 2.900% 07/25/59		03/01/2022	Paydown		20,700	20,700	22,007	21,665	0	(965)	0	(965)	0	20,700	0	0	0	92	07/25/2059	1.A
89236T-HD-0	Toyota Motor Credit Corp MT Nt 0.450% 07/22/22		02/17/2022	MarketAxess		2,596,308	2,600,000	2,598,388	2,599,549	0	115	0	115	0	2,599,664	0	(3,356)	(3,356)	6,825	07/22/2022	1.E FE
89681L-AA-0	Triton Container Sr Nt 3.250% 03/15/32		03/29/2022	NLAIC S/A Pension Risk Tfer		3,995,491	4,000,000	3,995,491	0	0	0	0	0	0	3,995,491	0	0	0	25,278	03/15/2032	2.C FE
90783R-AA-2	Union Pacific RR PTC Ser 2002-1 6.061% 01/17/23		01/17/2022	Redemption 100.0000		284,396	284,396	327,644	284,900	0	(505)	0	(505)	0	284,396	0	0	0	8,619	01/17/2023	1.D FE
90783T-AA-8	Union Pacific RR PTC Ser 2004-1 5.404% 07/02/25		01/02/2022	Redemption 100.0000		36,420	36,420	36,420	36,420	0	0	0	0	0	36,420	0	0	0	984	07/02/2025	1.D FE
90783X-AA-9	Union Pacific RR PTC Ser 2007-3 6.176% 01/02/31		01/02/2022	Redemption 100.0000		33,673	33,673	33,673	33,673	0	0	0	0	0	33,673	0	0	0	1,040	01/02/2031	1.D FE
90931C-AA-6	United Air Lines LBASS EETC Ser 2019-1 Cl AA 4.150% 08/25/31		02/25/2022	Redemption 100.0000		582,280	582,280	597,997	596,330	0	(14,050)	0	(14,050)	0	582,280	0	0	0	12,082	08/25/2031	1.F FE
90931E-AA-2	United Air Lines LBASS EETC Ser 2019-1 Cl A PTT 4.550% 02/25/33		02/25/2022	Redemption 100.0000		191,804	191,804	193,624	193,496	0	(1,692)	0	(1,692)	0	191,804	0	0	0	4,364	02/25/2033	2.B FE
90931G-AA-7	United Airlines Inc 2020-1 A PPT 5.875% 10/15/27		01/15/2022	Redemption 100.0000		508,122	508,122	566,300	563,883	0	(55,761)	0	(55,761)	0	508,122	0	0	0	7,463	10/15/2027	1.G FE
90931V-AA-4	United Air Lines PTC Ser 2018-1 A 3.700% 09/01/31		03/01/2022	Redemption 100.0000		495,652	495,652	495,652	495,652	0	0	0	0	0	495,652	0	0	0	9,170	09/01/2031	2.B FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in 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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
90932N-AA-1	United Airlines LBASS PTC Ser 2018-1 Cl B 4.600% 09/01/27		03/01/2022	Redemption 100.0000		619,812	619,812	619,812	619,812	0	0	0	0	0	619,812	0	0	0	14,256	09/01/2027	3.A FE
90932V-AA-3	United Air PTC Ser 2020-1 Cl B PTT 4.875% 01/15/26		01/15/2022	Redemption 100.0000		119,000	119,000	125,660	125,249	0	(6,249)	0	(6,249)	0	119,000	0	0	0	1,450	01/15/2026	2.C FE
91741@-AA-9	US Govt Ft Collins Tr GSA CTL APHIS Ls 5.400% 12/15/26		03/15/2022	Redemption 100.0000		70,512	70,512	70,512	70,512	0	0	0	0	0	70,512	0	0	0	636	12/15/2026	1.B
91838*-AA-5	VA Springfield CTL Ls Fin Tr 3.880% 06/21/38		03/21/2022	Redemption 100.0000		162,662	162,662	162,662	162,662	0	0	0	0	0	162,662	0	0	0	1,053	06/21/2038	1.B
91860@-AA-4	VA Sheffield 2021 Lease Financ Sr Nt 2.850% 05/20/41		03/19/2022	Redemption 100.0000		(271)	(271)	(271)	(271)	0	0	0	0	0	(271)	0	0	0	0	05/20/2041	1.D Z
91860@-AA-4	VA Sheffield 2021 Lease Financ Sr Nt 2.850% 05/20/41		03/20/2022	Redemption 100.0000		68,833	68,833	68,833	68,833	0	0	0	0	0	68,833	0	0	0	328	05/20/2041	1.D IF
92538W-AB-3	Versus Securitization Trust RMBS Ser 2022-1 Cl A2 3.032% 01/25/67		03/01/2022	Paydown		33,792	33,792	33,792	0	0	0	0	0	0	33,792	0	0	0	170	01/25/2067	1.C FE
92538W-AC-1	Versus Securitization Trust RMBS Ser 2022-1 Cl A3 3.288% 01/25/67		03/01/2022	Paydown		30,260	30,260	30,260	0	0	0	0	0	0	30,260	0	0	0	165	01/25/2067	1.E Z
92553P-AX-0	Viacom Inc Sr Nt 3.875% 04/01/24		03/18/2022	Call 103.9960		8,319,680	8,000,000	8,076,640	8,019,957	0	(1,778)	0	(1,778)	0	8,018,178	0	(18,178)	(18,178)	463,486	04/01/2024	2.B FE
92837K-AA-9	Visio RMBS Ser 2020-1 Cl A1 1.545% 08/25/55		03/01/2022	Paydown		677,562	677,562	677,552	677,233	0	329	0	329	0	677,562	0	0	0	1,826	08/25/2055	1.A FE
92922F-EB-0	Washington Mutual Mtg RMBS Ser 2003-AR10 Cl A7 2.494% 10/25/33		03/01/2022	Paydown		5,121	5,121	5,046	5,084	0	37	0	37	0	5,121	0	0	0	27	10/25/2033	1.A FM
93934F-CM-2	Washington Mutual MSC Mtg PT RMBS Ser 2005-8 Cl 1A8 5.500% 10/25/35		03/01/2022	Paydown		3,965	4,061	4,094	4,076	0	(1)	0	(1)	0	4,075	0	(110)	(110)	40	10/25/2035	2.B FM
94978#-AU-1	Wells Fargo Bank Northwest NA CTL MWRA Ls Bkd Ln 7.380% 05/15/32		03/15/2022	Redemption 100.0000		13,812	13,812	14,461	14,105	0	(293)	0	(293)	0	13,812	0	0	0	170	05/15/2032	1.B
94978#-BC-0	Wells Fargo Bank Northwest NA CTL 6.599% 11/01/22		03/01/2022	Redemption 100.0000		31,779	31,779	31,779	31,779	0	0	0	0	0	31,779	0	0	0	351	11/01/2022	3.B
94989V-AC-3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NXS3 Cl A3 3.354% 09/15/57		03/01/2022	Paydown		1,130,889	1,130,889	1,142,120	1,132,882	0	(1,993)	0	(1,993)	0	1,130,889	0	0	0	19,116	09/15/2057	1.A
95002X-BA-2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C57 Cl A1 0.903% 08/15/53		03/01/2022	Paydown		46,869	46,869	46,868	46,863	0	5	0	5	0	46,869	0	0	0	73	08/15/2053	1.A
96188#-AA-6	WETT Holdings LLC Sr Sec Nt 4.310% 12/18/24		03/31/2022	Redemption 100.0000		66,667	66,667	66,667	66,667	0	0	0	0	0	66,667	0	0	0	718	12/18/2024	2.B PL
98881@-AA-4	ZC Specialty Ins Co CTL Ser 2002-31 7.338% 12/23/22		01/14/2022	Various		(41,913)	0	0	0	0	(41,913)	0	(41,913)	0	(41,913)	0	0	0	(306)	12/23/2022	2.C
PPEG1A-Y7-3	Nighthawk Solar Funding LLC Sr Nt 3.330% 09/30/44		03/31/2022	Redemption 100.0000		281,006	281,006	281,006	281,006	0	0	0	0	0	281,006	0	0	0	2,339	09/30/2044	2.C PL
PPEJLA-ZJ-8	ESN Invest LLC Sr Secured Nt Ser A-1 4.314% 12/15/39		03/15/2022	Redemption 100.0000		736	736	736	0	0	0	0	0	0	736	0	0	0	3	12/15/2039	2.B Z
PPEUKN-KX-1	Traffic Investors LLC (Newark Sr Secured Nt Ser A-1 4.314% 12/15/39		03/15/2022	Redemption 100.0000		767	767	767	0	0	0	0	0	0	767	0	0	0	4	12/15/2039	2.B Z
PPEVCH-81-5	CBN Investors LLC (Newark II) Sr Secured Nt Ser A-1 4.314% 12/15/39		03/15/2022	Redemption 100.0000		775	775	775	0	0	0	0	0	0	775	0	0	0	4	12/15/2039	2.B Z
03974@-AA-4	GIP Titanium Finco Pty Ltd. Sr Nt 2.800% 03/31/36		03/31/2022	Redemption 100.0000		261,693	261,693	261,693	0	0	0	0	0	0	261,693	0	0	0	1,221	03/31/2036	2.B PL
008911-BK-4	Air Canada 1st Lien 3.875% 08/15/26	A	01/21/2022	Various		3,704,200	3,710,000	3,737,409	3,735,220	0	(361)	0	(361)	0	3,734,859	0	(30,659)	(30,659)	65,342	08/15/2026	3.B FE
00908P-AA-5	Air Canada LBASS EETC Ser 2017-1AA 3.300% 07/15/31	A	01/15/2022	Redemption 100.0000		217,600	217,600	217,600	217,600	0	0	0	0	0	217,600	0	0	0	3,590	07/15/2031	1.G FE
00908P-AB-3	Air Canada LBASS PTT Ser 2017-1A 3.550% 07/15/31	A	01/15/2022	Redemption 100.0000		222,208	222,208	221,079	221,110	0	1,098	0	1,098	0	222,208	0	0	0	3,944	07/15/2031	2.B FE
13645R-AP-9	Canadian Pacific Railway Sr Nt 4.500% 01/15/22		01/15/2022	Maturity		11,000,000	11,000,000	11,205,110	11,000,952	0	(952)	0	(952)	0	11,000,000	0	0	0	247,500	01/15/2022	2.B FE
046353-AR-9	AstraZeneca PLC Sr Nt 3.500% 08/17/23	D	02/18/2022	Toronto Dominion		1,129,535	1,100,000	1,197,856	1,151,488	0	(4,792)	0	(4,792)	0	1,146,696	0	(17,161)	(17,161)	19,892	08/17/2023	1.G FE

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in 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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
055650-DN-5	BP Capital Markets PLC Nt 3.279% 09/19/27	D	03/29/2022	Bank of America BISD Dealer		1,505,760	1,500,000	1,579,365	1,559,073	0	(2,361)	0	(2,361)	0	1,556,712	0	(50,952)	(50,952)	26,232	09/19/2027	1.F FE
055780-AH-6	BPCE SA Sub Nt Fixed to Float 3.648% 01/14/37	D	03/29/2022	NLAIC S/A Pension Risk Tfer		3,325,000	3,325,000	3,325,000	0	0	0	0	0	0	3,325,000	0	0	0	25,270	01/14/2037	2.B FE
11042C-AA-8	British Airways PTC Ser 2021-1 A PPT 2.900% 09/15/35	C	03/15/2022	Redemption 100.0000		7,980	7,980	7,980	7,980	0	0	0	0	0	7,980	0	0	0	58	09/15/2035	1.F FE
11042T-AA-1	British Airways Plc EETC 3.800% 09/20/31	C	03/20/2022	Redemption 100.0000		149,434	149,434	149,434	149,434	0	0	0	0	0	149,434	0	0	0	1,420	09/20/2031	1.F FE
11043X-AA-1	British Airways Plc EETC 3.300% 06/15/34	C	03/15/2022	Redemption 100.0000		55,259	55,259	55,259	55,259	0	0	0	0	0	55,259	0	0	0	456	06/15/2034	1.F FE
225401-AB-4	Credit Suisse Group Sr Nt 3.574% 01/09/23	D	01/09/2022	Call 100.0000		200,000	200,000	207,404	200,112	0	(112)	0	(112)	0	200,000	0	0	0	3,574	01/09/2023	2.A FE
40052V-AB-0	Grupo Bimbo SAB De CV Co Gtd Nt 4.500% 01/25/22	C	01/25/2022	Various		4,200,000	4,200,000	4,281,300	4,200,646	0	(646)	0	(646)	0	4,200,000	0	0	0	94,500	01/25/2022	2.B FE
44962L-AB-3	IHS Markit Ltd Sr Nt 4.750% 02/15/25	D	03/03/2022	Tax Free Exchange		1,578,882	1,500,000	1,642,395	1,583,536	0	(4,655)	0	(4,655)	0	1,578,882	0	0	0	39,188	02/15/2025	3.A FE
44962L-AC-1	IHS Markit Ltd Sr Nt 4.000% 03/01/26	D	03/02/2022	Tax Free Exchange		4,883,691	4,955,000	4,823,152	4,880,974	0	2,717	0	2,717	0	4,883,691	0	0	0	100,123	03/01/2026	3.A FE
44962L-AF-4	IHS Markit Ltd Sr Nt 4.750% 08/01/28	D	03/03/2022	Tax Free Exchange		17,791,639	17,600,000	17,864,891	17,796,291	0	(4,652)	0	(4,652)	0	17,791,639	0	0	0	494,633	08/01/2028	3.A FE
44962L-AH-0	IHS Markit Ltd Sr Nt 3.625% 05/01/24	D	03/03/2022	Tax Free Exchange		3,527,316	3,500,000	3,555,820	3,529,475	0	(2,159)	0	(2,159)	0	3,527,316	0	0	0	42,997	05/01/2024	3.A FE
44962L-AJ-6	IHS Markit Ltd Sr Nt 4.250% 05/01/29	D	03/03/2022	Tax Free Exchange		23,341,935	22,000,000	23,751,618	23,371,029	0	(29,094)	0	(29,094)	0	23,341,935	0	0	0	316,861	05/01/2029	3.A FE
82481L-AC-3	Shire Acq Inv Ireland DA Sr Nt 2.875% 09/23/23	D	02/18/2022	Citigroup		1,034,127	1,020,000	1,085,392	1,054,054	0	(3,184)	0	(3,184)	0	1,050,870	0	(16,743)	(16,743)	12,219	09/23/2023	2.B FE
82481L-AC-3	Shire Acq Inv Ireland DA Sr Nt 2.875% 09/23/23	D	03/24/2022	Various		1,636,216	1,620,000	1,724,379	1,674,579	0	(7,894)	0	(7,894)	0	1,666,685	0	(46,685)	(46,685)	39,633	09/23/2023	2.B FE
82620K-AL-7	Siemens Financieringsmat Nt 2.350% 10/15/26	D	03/18/2022	Barclays Capital Inc		24,325,795	25,000,000	24,928,250	24,963,982	0	1,523	0	1,523	0	24,965,506	0	(639,711)	(639,711)	252,858	10/15/2026	1.E FE
88165F-AG-7	Teva Pharm Fin BV Sr Nt 2.950% 12/18/22	C	03/22/2022	Various		872,550	875,000	873,268	874,810	0	33	0	33	0	874,844	0	(2,294)	(2,294)	5,347	12/18/2022	3.C FE
00458*-AF-6	AquaSure Finance Pty Ltd Sr Sec Nt 4.320% 01/12/34	D	01/12/2022	Redemption 100.0000		312,930	312,930	312,930	312,930	0	0	0	0	0	312,930	0	0	0	6,759	01/12/2034	1.G FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						532,652,459	527,634,396	535,743,162	499,603,193	30	(353,101)	0	(353,071)	0	531,116,669	0	(1,007,491)	(1,007,491)	9,949,086	XXX	XXX
000000-00-0	Aceto Corp 1st Lien Term Ln Nt 1 6.500% 04/29/25		03/31/2022	Redemption 100.0000		7,500	7,500	7,350	7,354	0	146	0	146	0	7,500	0	0	0	164	04/29/2025	4.A Z
000000-00-0	Retail Services WIS Corp Intial Term Ln Nt 1 7.756% 05/20/25		03/31/2022	Redemption 100.0000		35,105	35,105	34,438	34,470	0	635	0	635	0	35,105	0	0	0	768	05/20/2025	4.B Z
000000-00-0	Seal for Life Industries LLC Term Ln Nt 1 8.000% 06/23/25		03/31/2022	Redemption 100.0000		5,000	5,000	4,900	4,901	0	99	0	99	0	5,000	0	0	0	123	06/23/2025	4.B Z
000000-00-0	Pye Barker Company 1st Lien Term Ln Nt 1 6.500% 11/26/25		03/31/2022	Redemption 100.0000		5,243	5,243	5,243	5,243	0	0	0	0	0	5,243	0	0	0	82	11/26/2025	4.B Z
000000-00-0	Patriot Growth Insurance Svcs Delayed Draw Term Ln Nt 1 6.250% 10/14/27		02/16/2022	Tax Free Exchange		24,553	24,553	24,553	0	0	0	0	0	0	24,553	0	0	0	64	10/14/2027	4.A Z
000000-00-0	Harvey Tool Co LLC New Term Ln Nt 1 6.250% 10/21/27		03/31/2022	Redemption 100.0000		4,112	4,112	4,112	4,112	0	0	0	0	0	4,112	0	0	0	68	10/21/2027	3.A PL
000000-00-0	Boats Group LLC Term Ln Nt 1 8.000% 11/02/27		03/31/2022	Redemption 100.0000		5,000	5,000	4,875	4,878	0	122	0	122	0	5,000	0	0	0	164	11/02/2027	5.B Z
000000-00-0	Archkey Holdings 1st Lien Term Ln Nt 1 6.000% 06/30/28		01/31/2022	Tax Free Exchange		42,103	42,500	42,075	42,099	0	4	0	4	0	42,103	0	0	0	1,332	06/30/2028	4.B FE
000000-00-0	Archkey Holdings 1st Lien Term Ln Nt 3 6.256% 06/30/28		03/31/2022	Redemption 100.0000		42,500	42,500	42,103	0	0	397	0	397	0	42,500	0	0	0	418	06/30/2028	4.B FE
000000-00-0	CPI Buyer LLC Delayed Draw Term Ln Nt 1 6.506% 11/01/28		03/31/2022	Redemption 100.0000		175	175	175	175	0	0	0	0	0	175	0	0	0	4	11/01/2028	4.B Z
00435U-AB-4	Worldwide Express Inc Initial Term Ln Nt 1 5.000% 07/23/28		03/31/2022	Redemption 100.0000		28,325	28,325	28,086	28,097	0	228	0	228	0	28,325	0	0	0	358	07/23/2028	4.C FE
02358@-AA-0	AmerCareRoyal LLC Term Ln Nt 1 5.457% 11/25/25		02/28/2022	Redemption 100.0000		54,057	54,057	52,983	52,952	0	743	0	743	0	54,057	0	0	0	839	11/25/2025	4.B PL
029227-A*-6	American Renal Holdings Inc Term Ln Nt 1 7.250% 01/25/27		03/31/2022	Redemption 100.0000		12,500	12,500	12,188	12,227	0	273	0	273	0	12,500	0	0	0	232	01/25/2027	4.B PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in 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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05462@-AA-6	AxiomSL Group Term Loan Nt 1 7.006% 12/03/27		03/31/2022	Redemption 100.0000		8,292	8,292	8,209	8,213	0	79	0	79	0	8,292	0	0	0	147	12/03/2027	4.B IF
05613@-AA-4	TVG-BHG Incremental Term Ln Nt 1 5.678% 12/19/24		03/31/2022	Redemption 100.0000		238	238	238	238	0	0	0	0	0	238	0	0	0	11	12/19/2024	5.B GI
09788H-AN-1	Advanced Infusion Solutions Last Out Term Ln Nt 1 5.606% 06/27/24		03/31/2022	Redemption 100.0000		22,033	22,033	21,581	21,779	0	254	0	254	0	22,033	0	0	0	367	06/27/2024	4.A PL
12745#-AA-9	Spectrum Auto (CC SAG Acq) New Term Ln Nt 1 6.756% 10/02/25		03/31/2022	Redemption 100.0000		5,313	5,313	5,233	5,241	0	71	0	71	0	5,313	0	0	0	86	10/02/2025	4.C
12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 3 6.500% 10/02/25		03/31/2022	Redemption 100.0000		130	130	130	130	0	0	0	0	0	130	0	0	0	2	10/02/2025	4.B PL
12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 3 6.500% 10/02/25		03/31/2022	Tax Free Exchange		51,602	51,602	51,602	51,602	0	0	0	0	0	51,602	0	0	0	839	10/02/2025	4.B PL
12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 2 6.733% 10/02/25		03/31/2022	Redemption 100.0000		316	316	316	316	0	0	0	0	0	316	0	0	0	8	10/02/2025	4.B PL
12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 2 6.733% 10/02/25		03/31/2022	Tax Free Exchange		94,280	94,280	94,280	94,280	0	0	0	0	0	94,280	0	0	0	1,567	10/02/2025	4.B PL
12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 5 6.756% 10/02/25		03/31/2022	Redemption 100.0000		80	80	80	0	0	0	0	0	0	80	0	0	0	1	10/02/2025	4.B PL
14078@-AA-4	Capstone Logistics Acq 1st Lien Term Ln Nt 1 5.750% 12/15/24		03/31/2022	Redemption 100.0000		12,505	12,505	12,389	12,417	0	88	0	88	0	12,505	0	0	0	180	12/15/2024	3.A IF
14078@-AB-2	Capstone Logistics Acq Delayed Draw Term Ln Nt 1 5.750% 12/15/24		03/31/2022	Redemption 100.0000		728	728	728	728	0	0	0	0	0	728	0	0	0	13	12/15/2024	4.B PL
14173@-AA-8	CarePathrx Midco Inc Term Ln Nt 1 7.207% 05/14/25		03/31/2022	Redemption 100.0000		7,207	7,207	7,027	7,079	0	129	0	129	0	7,207	0	0	0	149	05/14/2025	4.A PL
14852D-AC-5	Castle US Holding Corp Term Ln Nt 1 4.756% 01/31/27		01/21/2022	Bank of America BISD Dealer		1,915,724	1,926,349	1,934,860	1,932,923	0	(60)	0	(60)	0	1,932,863	0	(17,139)	(17,139)	4,465	01/31/2027	4.C FE
14880B-AH-4	Catalent Pharma Solutions Inc Term Ln B-3 Nt 1 2.500% 05/17/26		03/31/2022	Redemption 100.0000		12,124	12,124	12,130	12,128	0	(4)	0	(4)	0	12,124	0	0	0	83	05/17/2026	3.A FE
28414B-AF-3	Elanco Animal Health Inc Term Ln Nt 1 1.981% 08/01/27		03/31/2022	Redemption 100.0000		122,683	122,683	123,273	123,165	0	(482)	0	(482)	0	122,683	0	0	0	316	08/01/2027	3.A FE
29279U-AB-2	Endure Digital Inc Term Ln Nt 1 4.524% 02/10/28		03/31/2022	Redemption 100.0000		27,500	27,500	27,363	27,374	0	126	0	126	0	27,500	0	0	0	360	02/10/2028	4.B FE
29286J-AC-6	Engineered Components Sys Initial Term Ln Nt 1 6.500% 08/02/28		03/31/2022	Redemption 100.0000		30,469	30,469	29,860	23,029	0	591	0	591	0	30,469	0	0	0	567	08/02/2028	4.C FE
29286J-AC-6	Engineered Components Sys Delayed Draw Term Ln Nt 1 6.500% 08/02/28		03/07/2022	Tax Free Exchange		2,739,665	2,795,338	2,739,431	0	0	234	0	234	0	2,739,665	0	0	0	6,561	08/02/2028	4.C FE
36198@-AA-2	TPC Broadband Holdings Term Ln Nt 1 7.500% 06/01/25		03/31/2022	Redemption 100.0000		8,268	8,268	8,268	8,268	0	0	0	0	0	8,268	0	0	0	145	06/01/2025	4.B PL
36198@-AC-8	TPC Broadband Holdings Delayed Draw Term Ln Nt 1 7.500% 06/01/25		03/31/2022	Redemption 100.0000		2,851	2,851	2,820	2,825	0	26	0	26	0	2,851	0	0	0	58	06/01/2025	4.B Z
36457W-AC-5	Galway Borrower LLC Delayed Draw Term Ln Nt 3 6.000% 12/22/27		03/31/2022	Redemption 100.0000		146	146	146	0	0	0	0	0	0	146	0	0	0	1	12/22/2027	3.B PL
36457W-AD-3	Galway Insurance Hold Inc Term Ln Nt 1 5.354% 09/30/27		03/31/2022	Redemption 100.0000		10,011	10,011	10,011	10,011	0	0	0	0	0	10,011	0	0	0	152	09/30/2027	3.B PL
36457W-AD-3	Galway Insurance Hold Inc Term Ln Nt 2 6.256% 09/30/27		03/31/2022	Tax Free Exchange		257,692	257,692	257,692	257,692	0	0	0	0	0	257,692	0	0	0	4,553	09/30/2027	3.B PL
38362*-AA-0	GovCIO Buyer Com Term Ln Nt 1 6.506% 08/18/27		03/31/2022	Redemption 100.0000		5,772	5,772	5,772	5,772	0	0	0	0	0	5,772	0	0	0	47	08/18/2027	4.A PL
40178@-AA-8	Guidehouse Inc Term Ln Nt 1 5.949% 10/16/28		03/31/2022	Redemption 100.0000		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	117	10/16/2028	4.A Z
404122-BH-5	HCA Inc Term Ln B-14 Nt 1 2.207% 06/30/28		03/31/2022	Redemption 100.0000		12,500	12,500	12,570	1,250	0	(70)	0	(70)	0	12,500	0	0	0	39	06/30/2028	2.C FE
41755@-AA-7	Harvest Hill Beverage Company New Term Ln A-1 7.000% 08/28/26		03/22/2022	Redemption 100.0000		60,000	60,000	58,500	58,784	0	1,216	0	1,216	0	60,000	0	0	0	0	08/28/2026	4.A PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in 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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
44958Q-A*-3	IG Investments Holdings LLC Term Ln Nt 1 7.006% 09/22/27		03/31/2022	Redemption 100.0000		3,368	3,368	3,300	3,303	0	65	0	65	0	3,368	0	0	0	57	09/22/2027	4.A Z
44989*-AA-1	IQNavigator Inc 1st Lien TL Nt 1 5.981% 08/20/24		03/31/2022	Redemption 100.0000		12,313	12,313	12,129	12,224	0	89	0	89	0	12,313	0	0	0	271	08/20/2024	4.B IF
452526-A#-3	Immucor Inc 1st Lien Term Ln Nt 1 6.756% 07/02/25		03/31/2022	Redemption 100.0000		11,358	11,358	11,130	11,190	0	167	0	167	0	11,358	0	0	0	192	07/02/2025	3.C PL
45778E-AG-9	Innophos Holdings Term Ln Nt 1 4.102% 02/07/27		03/31/2022	Redemption 100.0000		32,500	32,500	32,337	32,376	0	124	0	124	0	32,500	0	0	0	316	02/07/2027	4.A FE
552462-B#-9	Lytx Delayed Draw Term Ln Nt 1 7.000% 02/28/26		03/31/2022	Redemption 100.0000		636	636	630	314	0	5	0	5	0	636	0	0	0	10	02/28/2026	4.C
552462-B#-9	Lytx Delayed Draw Term Ln Nt 2 7.250% 02/28/26		01/31/2022	Tax Free Exchange		125,956	127,103	125,832	125,930	0	25	0	25	0	125,956	0	0	0	1,005	02/28/2026	4.C
552462-B#-9	Lytx Delayed Draw Term Ln Nt 3 7.750% 02/28/26		03/31/2022	Redemption 100.0000		642	642	642	642	0	0	0	0	0	642	0	0	0	14	02/28/2026	4.C
552462-B@-1	Lytx Term Ln Nt 1 7.750% 02/28/26		03/31/2022	Redemption 100.0000		3,673	3,673	3,605	3,622	0	50	0	50	0	3,673	0	0	0	71	02/28/2026	4.C
55392*-AA-8	MBS Services 1st Lien Term Ln Nt 1 5.799% 07/30/24		03/31/2022	Redemption 100.0000		2,606	2,606	2,554	2,577	0	29	0	29	0	2,606	0	0	0	52	07/30/2024	4.B PL
60367*-AA-9	Community Brands Incremental DD Term Ln Nt 1 4.457% 12/02/22		02/24/2022	Redemption 100.0000		1,571,696	1,571,696	1,571,696	1,571,696	0	0	0	0	0	1,571,696	0	0	0	12,006	12/02/2022	3.C PL
60367*-AB-7	Community Brands Incremental Term Ln Nt 2 4.457% 12/02/22		02/24/2022	Redemption 100.0000		8,125,559	8,125,559	8,084,931	8,116,810	0	8,749	0	8,749	0	8,125,559	0	0	0	62,070	12/02/2022	3.C PL
70466@-AA-6	Peach State Labs Inc Sr Sec Term Ln Nt 1 8.000% 01/01/23		03/31/2022	Redemption 100.0000		29,616	29,616	29,491	29,586	0	30	0	30	0	29,616	0	0	0	592	01/01/2023	3.B FE
72584D-AF-1	Yum Brands New Term Ln B Nt 1 2.147% 03/15/28		03/31/2022	Redemption 100.0000		5,696	5,696	5,721	5,718	0	(22)	0	(22)	0	5,696	0	0	0	26	03/15/2028	2.C FE
76168J-AS-5	Zurn Water Solutions Inc 1st Lien Term Ln Nt 1 2.750% 09/15/28		03/31/2022	Redemption 100.0000		9,050	9,050	9,061	9,061	0	(11)	0	(11)	0	9,050	0	0	0	62	09/15/2028	3.C FE
78431@-AA-1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1 6.000% 12/13/23		03/31/2022	Redemption 100.0000		2,836	2,836	2,801	2,821	0	16	0	16	0	2,836	0	0	0	43	12/13/2023	3.C Z
81727P-AB-2	Sensata Technologies New #2 1st Lien Term Ln B Nt 1 2.199% 09/20/26		03/31/2022	Redemption 100.0000		13,700	13,700	13,719	13,713	0	(13)	0	(13)	0	13,700	0	0	0	85	09/20/2026	2.C FE
82449#-AA-1	Shields Health Solutions LLC Term Ln Nt 1 6.750% 03/30/27		03/31/2022	Redemption 100.0000		3,085	3,085	3,024	3,030	0	55	0	55	0	3,085	0	0	0	50	03/30/2027	4.B PL
83549#-AA-8	Sonny's Enterprises LLC Term Ln Nt 1 7.750% 08/31/26		03/31/2022	Redemption 100.0000		9,909	9,909	9,710	9,748	0	161	0	161	0	9,909	0	0	0	226	08/31/2026	4.C
83549#-AB-6	Sonny's Enterprises LLC Delayed Draw Term Ln Nt 2 7.750% 08/31/26		01/31/2022	Redemption 100.0000		60,976	60,976	60,976	60,976	0	0	0	0	0	60,976	0	0	0	420	08/31/2026	4.B IF
83549#-AB-6	Sonny's Enterprises LLC Delayed Draw Term Ln Nt 1 8.000% 08/31/26		03/31/2022	Redemption 100.0000		1,524	1,524	1,524	1,524	0	0	0	0	0	1,524	0	0	0	36	08/31/2026	4.B IF
88233F-AK-6	Vistra Operations Co LLC Incremental Term Ln Nt 1 2.207% 12/31/25		03/31/2022	Redemption 100.0000		64,642	64,642	64,177	64,280	0	362	0	362	0	64,642	0	0	0	306	12/31/2025	2.C FE
88632N-AP-5	Tibco Software Inc New Term Ln B #3 Nt 1 3.992% 07/03/26		02/28/2022	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	158	07/03/2026	4.B FE
90347B-AH-1	Axalta Coating Systems New Term Ln B Nt 1 2.983% 06/01/24		03/31/2022	Redemption 100.0000		27,191	27,191	27,257	27,212	0	(21)	0	(21)	0	27,191	0	0	0	134	06/01/2024	3.A FE
90385K-AK-7	Ultimate Software Group Inc New Incremental Term Ln Nt 1 3.750% 05/03/26		03/31/2022	Redemption 100.0000		10,200	10,200	10,207	10,207	0	(7)	0	(7)	0	10,200	0	0	0	205	05/03/2026	4.C Z
L7574*-AA-6	Surgical Specialists LLC Delayed Draw Term Ln Nt 1 7.000% 01/28/28		03/31/2022	Redemption 100.0000		1,898	1,898	1,850	1,855	0	43	0	43	0	1,898	0	0	0	38	01/28/2028	4.C
L7574*-AB-4	Surgical Specialists LLC Term Ln Nt 1 7.000% 01/28/28		03/31/2022	Redemption 100.0000		783	783	763	765	0	18	0	18	0	783	0	0	0	16	01/28/2028	4.C
68371Y-AJ-2	Open Text Corp Term Ln Nt 1 2.195% 05/30/25	A	03/31/2022	Redemption 100.0000		13,108	13,108	13,150	13,132	0	(25)	0	(25)	0	13,108	0	0	0	62	05/30/2025	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in 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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
02034#-AA-0	MISYS (Almonde Inc) Term Ln Nt 1 3.799% 04/28/24	D	02/28/2022	Redemption 100.0000		3,620	3,620	3,620	3,620	0	0	0	0	0	3,620	0	0	0	55	04/28/2024	4.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						15,854,943	15,922,785	15,825,927	13,032,184	0	14,734	0	14,734	0	15,872,082	0	(17,139)	(17,139)	104,028	XXX	XXX
2509999997. Total - Bonds - Part 4						591,585,558	585,654,971	594,977,062	555,995,738	30	(493,503)	0	(493,473)	0	590,193,976	0	(1,151,699)	(1,151,699)	10,406,677	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						591,585,558	585,654,971	594,977,062	555,995,738	30	(493,503)	0	(493,473)	0	590,193,976	0	(1,151,699)	(1,151,699)	10,406,677	XXX	XXX
23281#-12-4	Cyprium Parallel Invs V LP Pfrd Units		03/03/2022	Redemption 100.0000	6,036.000	603,646	0.00	603,646	671,381	(110,935)	0	0	(110,935)	0	603,646	0	0	0	0		2.A PL
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						603,646	XXX	603,646	671,381	(110,935)	0	0	(110,935)	0	603,646	0	0	0	0	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						603,646	XXX	603,646	671,381	(110,935)	0	0	(110,935)	0	603,646	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						603,646	XXX	603,646	671,381	(110,935)	0	0	(110,935)	0	603,646	0	0	0	0	XXX	XXX
31340#-00-1	Federal Home Loan Bank Com Cl B		02/23/2022	Direct	9,900.000	990,000		990,000	990,000	0	0	0	0	0	990,000	0	0	0	0		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						990,000	XXX	990,000	990,000	0	0	0	0	0	990,000	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						990,000	XXX	990,000	990,000	0	0	0	0	0	990,000	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						990,000	XXX	990,000	990,000	0	0	0	0	0	990,000	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						1,593,646	XXX	1,593,646	1,661,381	(110,935)	0	0	(110,935)	0	1,593,646	0	0	0	0	XXX	XXX
6009999999 - Totals						593,179,204	XXX	596,570,708	557,657,119	(110,905)	(493,503)	0	(604,408)	0	591,787,622	0	(1,151,699)	(1,151,699)	10,406,677	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2019	04/01/2022	33,829	9,107,709	269.23	261,158	0		0		1,511,060	0	0	(21,583)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2019	04/01/2022	211	57,403	272.53	1,392	0		0		8,713	0	0	(115)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/05/2019	04/01/2022	57,220	21,603,513	377.55	716,398	0		0		805,624	0	0	(59,261)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/05/2019	04/01/2022	33,760	12,737,797	377.31	425,707	0		0		483,414	0	0	(35,215)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/05/2019	04/01/2022	36,982	13,954,226	377.32	466,349	0		0		529,195	0	0	(38,577)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/05/2019	04/04/2022	34,333	12,938,765	376.86	439,463	0		1,208		507,072	0	0	(36,253)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2019	04/08/2022	4,927	1,390,139	282.15	49,401	0		318		242,970	0	0	(4,083)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2019	04/08/2022	10,694	3,002,540	280.76	113,892	0		732		542,249	0	0	(9,413)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2019	04/08/2022	25,913	7,269,740	280.54	278,587	0		1,791		1,319,621	0	0	(23,024)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2019	04/05/2022	9,765	2,749,726	281.59	100,127	0		369		487,047	0	0	(8,298)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2019	04/04/2022	13,160	3,715,788	282.35	130,451	0		361		646,394	0	0	(10,821)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2019	04/01/2022	4,754	1,321,388	277.94	56,807	0		0		254,482	0	0	(4,725)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2019	04/01/2022	15,332	4,290,917	279.86	168,995	0		0		791,267	0	0	(14,057)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2019	04/01/2022	11,735	3,297,420	280.99	123,219	0		0		592,356	0	0	(10,249)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2019	04/01/2022	1,204	455,058	377.93	13,582	0		0		16,495	0	0	(1,132)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2019	04/04/2022	1,144	433,478	379.03	12,454	0		35		14,409	0	0	(1,035)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2019	04/05/2022	29,717	11,183,944	376.35	353,334	0		1,304		454,045	0	0	(29,336)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2019	04/08/2022	81,240	30,591,588	376.56	961,877	0		6,194		1,224,144	0	0	(79,640)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2019	04/08/2022	45,455	17,174,853	377.84	516,373	0		3,325		626,759	0	0	(42,754)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2019	04/08/2022	46,908	17,728,243	377.94	530,994	0		3,419		642,093	0	0	(43,965)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2019	04/11/2022	51,160	19,206,423	375.42	628,754	0		5,768		829,200	0	0	(51,915)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2019	04/12/2022	54,406	20,371,313	374.43	690,415	0		6,961		935,665	0	0	(56,954)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/16/2019	04/13/2022	19,522	5,195,299	266.13	150,707	0		1,658		932,393	0	0	(12,432)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/16/2019	04/14/2022	35,285	9,320,459	264.15	298,509	0		3,554		1,755,102	0	0	(24,602)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/16/2019	04/14/2022	25,960	6,883,262	265.15	209,756	0		2,497		1,265,319	0	0	(17,288)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/16/2019	04/04/2022	49,004	13,132,649	267.99	344,500	0		955		2,249,661	0	0	(28,655)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/16/2019	04/05/2022	20,805	5,599,812	269.16	138,352	0		511		930,746	0	0	(11,497)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/16/2019	04/06/2022	12,112	3,222,501	266.05	93,508	0		431		579,535	0	0	(7,764)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/16/2019	04/07/2022	31,813	8,477,322	266.47	240,828	0		1,332		1,508,756	0	0	(19,976)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/16/2019	04/08/2022	30,903	8,308,022	268.84	209,215	0		1,349		1,392,344	0	0	(17,338)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/16/2019	04/08/2022	616	165,237	268.32	4,274	0		28		28,066	0	0	(354)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/16/2019	04/11/2022	44,282	11,779,503	266.01	343,187	0		3,151		2,120,417	0	0	(28,363)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/16/2019	04/12/2022	23,249	6,152,745	264.65	192,034	0		1,938		1,144,845	0	0	(15,856)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2019	04/12/2022	4,499	1,695,250	376.8	52,369	0		532		66,713	0	0	(4,352)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2019	04/14/2022	91,366	34,166,248	373.95	1,166,742	0		13,979		1,615,060	0	0	(96,780)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2019	04/14/2022	55,435	20,678,330	373.02	728,969	0		8,734		1,031,460	0	0	(60,467)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2019	04/14/2022	57,673	21,414,421	371.31	799,343	0		9,577		1,171,699	0	0	(66,305)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2019	04/18/2022	35,785	13,344,454	372.91	472,357	0		7,374		669,763	0	0	(39,038)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2019	04/22/2022	127,840	47,853,050	374.32	1,618,454	0		31,096		2,212,378	0	0	(133,267)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/25/2019	04/19/2022	16,798	4,421,688	263.23	166,634	0		2,762		850,976	0	0	(13,809)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/25/2019	04/20/2022	18,482	4,919,351	266.17	161,163	0		2,817		881,962	0	0	(13,344)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/25/2019	04/21/2022	19,756	5,241,190	265.3	179,184	0		3,294		959,899	0	0	(14,822)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/25/2019	04/22/2022	40,484	10,761,049	265.81	359,093	0		6,925		1,946,393	0	0	(29,677)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/26/2019	04/25/2022	37,254	13,956,225	374.62	505,169	0		11,113		633,550	0	0	(41,673)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/26/2019	04/19/2022	929	351,022	377.8	11,382	0		189		12,848	0	0	(944)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/26/2019	04/22/2022	1,050	394,747	376.05	13,615	0		263		16,351	0	0	(1,126)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/26/2019	04/22/2022	52,702	19,701,469	373.83	732,026	0		14,129		937,862	0	0	(60,554)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/26/2019	04/22/2022	30,713	11,510,259	374.77	414,316	0		7,997		517,697	0	0	(34,273)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2019	04/22/2022	7,950	2,234,442	281.07	89,371	0		1,738		400,569	0	0	(7,448)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2019	04/18/2022	9,339	2,618,740	280.4	107,768	0		1,703		476,868	0	0	(9,014)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2019	04/14/2022	19,957	5,570,265	279.11	242,495	0		2,941		1,044,775	0	0	(20,359)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2019	04/11/2022	9,652	2,722,932	282.12	103,124	0		965		476,253	0	0	(8,682)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2019	04/22/2022	23,022	6,424,861	279.07	281,310	0		5,470		1,206,075	0	0	(23,442)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2019	04/04/2022	2,707	760,312	280.9	30,353	0		86		136,870	0	0	(2,572)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2019	04/29/2022	12,780	3,655,703	286.04	116,163	0		2,992		580,431	0	0	(9,618)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2019	04/26/2022	7,175	2,036,602	283.86	71,700	0		1,654		341,495	0	0	(5,953)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2019	04/25/2022	4,855	1,369,037	281.96	52,646	0		1,167		240,331	0	0	(4,375)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2019	04/12/2022	14,827	4,187,869	282.45	156,266	0		1,606		726,722	0	0	(13,144)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2019	05/03/2022	4,623	1,314,964	284.41	45,294	0		1,329		217,506	0	0	(3,736)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2019	04/29/2022	8,753	2,473,793	282.63	92,426	0		2,381		427,350	0	0	(7,653)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2019	04/14/2022	12,900	3,623,251	280.87	145,630	0		1,766		652,629	0	0	(12,226)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2019	05/02/2022	6,082	1,716,152	282.17	65,611	0		1,866		299,744	0	0	(5,417)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2019	04/14/2022	25,082	7,057,939	281.39	276,973	0		3,359		1,255,904	0	0	(23,253)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2019	04/22/2022	7,258	2,041,173	281.23	81,045	0		1,576		364,553	0	0	(6,754)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2019	04/08/2022	1,809	517,394	286.09	16,176	0		106		82,061	0	0	(1,366)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2019	04/29/2022	15,763	4,453,072	282.51	167,306	0		4,310		771,491	0	0	(13,852)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2019	05/05/2022	25,156	6,689,799	265.93	234,456	0		7,300		1,206,222	0	0	(19,323)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2019	05/06/2022	33,495	8,928,534	266.56	303,803	0		9,728		1,584,950	0	0	(25,016)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2019	04/25/2022	47,853	12,791,024	267.3	417,275	0		9,256		2,229,362	0	0	(34,709)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2019	04/26/2022	15,191	4,047,685	266.46	137,627	0		3,177		720,449	0	0	(11,437)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2019	04/27/2022	14,457	3,861,542	267.1	127,369	0		3,055		676,414	0	0	(10,575)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2019	04/28/2022	31,389	8,370,409	266.67	281,870	0		7,014		1,482,033	0	0	(23,381)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2019	04/29/2022	40,025	10,661,846	266.38	364,627	0		9,401		1,901,388	0	0	(30,218)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2019	05/02/2022	58,141	15,478,358	266.22	533,736	0		15,194		2,771,276	0	0	(44,110)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2019	05/03/2022	16,345	4,342,308	265.66	153,810	0		4,516		788,227	0	0	(12,700)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2019	05/04/2022	19,065	5,083,062	266.62	172,155	0		5,207		901,053	0	0	(14,202)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2019	04/14/2022	1,973	747,623	378.86	21,490	0		261		25,196	0	0	(1,806)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2019	04/25/2022	2,825	1,052,044	372.38	38,055	0		844		54,371	0	0	(3,165)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2019	04/26/2022	46,845	17,636,081	376.48	554,172	0		12,793		709,614	0	0	(46,053)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2019	04/29/2022	78,362	29,433,461	375.61	955,230	0		24,628		1,255,145	0	0	(79,163)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2019	04/29/2022	52,174	19,593,799	375.55	637,562	0		16,438		838,806	0	0	(52,837)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2019	04/29/2022	38,704	14,537,316	375.6	472,192	0		12,174		620,324	0	0	(39,132)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2019	05/02/2022	60,693	22,714,475	374.25	773,233	0		22,011		1,054,612	0	0	(63,904)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2019	05/03/2022	48,160	18,033,497	374.45	610,187	0		17,914		827,214	0	0	(50,382)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2019	05/06/2022	60,266	22,542,538	374.05	775,022	0		24,818		1,059,175	0	0	(63,817)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/13/2019	05/06/2022	62,241	23,303,821	374.41	718,266	0		23,127		1,071,539	0	0	(59,470)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/13/2019	05/09/2022	47,441	17,685,086	372.78	577,832	0		20,145		893,943	0	0	(47,711)		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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/13/2019	05/10/2022	48,317	18,023,788	373.03	584,156	0		20,882		898,396	0	0	(48,189)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/13/2019	04/22/2022	2,627	984,701	374.87	29,630	0		580		44,014	0	0	(2,485)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/13/2019	04/25/2022	1,122	428,687	382.19	9,871	0		220		10,655	0	0	(826)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/13/2019	05/06/2022	858	317,809	370.39	11,266	0		363		18,217	0	0	(933)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2019	05/13/2022	54,493	20,345,074	373.35	724,216	0		27,957		995,816	0	0	(59,908)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2019	05/13/2022	51,574	19,364,030	375.46	641,582	0		24,767		834,222	0	0	(53,072)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2019	05/16/2022	39,064	14,627,346	374.45	501,967	0		20,704		671,177	0	0	(41,409)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2019	04/22/2022	604	225,562	373.54	7,892	0		155		10,921	0	0	(666)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2019	04/25/2022	1,227	465,389	379.34	13,311	0		299		15,089	0	0	(1,120)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2019	04/29/2022	714	269,555	377.65	8,208	0		214		9,981	0	0	(688)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2019	04/29/2022	728	268,776	369.38	10,856	0		283		16,185	0	0	(910)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2019	05/10/2022	1,284	482,588	375.9	15,714	0		565		20,202	0	0	(1,303)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2019	05/13/2022	75,423	28,008,911	371.36	1,065,720	0		41,140		1,528,017	0	0	(88,157)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2019	05/18/2022	18,085	4,890,260	270.4	149,204	0		6,451		786,179	0	0	(12,354)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2019	05/19/2022	16,763	4,490,522	267.89	154,718	0		6,826		770,674	0	0	(12,798)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2019	05/20/2022	46,578	12,434,401	266.96	448,078	0		20,161		2,184,693	0	0	(37,031)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2019	04/14/2022	789	205,260	260	10,010	0		124		42,544	0	0	(856)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2019	05/09/2022	40,799	10,923,583	267.74	376,985	0		13,289		1,882,393	0	0	(31,474)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2019	05/10/2022	19,592	5,220,034	266.44	191,804	0		6,933		929,361	0	0	(15,998)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2019	05/11/2022	13,232	3,545,650	267.97	121,201	0		4,489		607,407	0	0	(10,100)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2019	05/12/2022	23,358	6,277,245	268.74	206,952	0		7,849		1,054,231	0	0	(17,230)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2019	05/13/2022	36,207	9,746,500	269.19	314,637	0		12,213		1,617,819	0	0	(26,171)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2019	05/17/2022	19,708	5,309,811	269.43	169,682	0		7,187		875,823	0	0	(14,062)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2019	05/16/2022	1,690	637,132	376.93	18,424	0		764		24,896	0	0	(1,528)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2019	05/17/2022	48,702	18,217,556	374.06	583,453	0		24,713		855,698	0	0	(48,352)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2019	05/20/2022	69,550	25,882,932	372.15	887,455	0		39,931		1,354,227	0	0	(73,343)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2019	05/20/2022	32,873	12,301,514	374.21	392,836	0		17,676		572,746	0	0	(32,466)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2019	05/20/2022	34,480	12,866,631	373.16	426,175	0		19,176		636,709	0	0	(35,221)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2019	05/11/2022	1,552	581,212	374.49	18,283	0		677		26,599	0	0	(1,524)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2019	05/12/2022	2,313	863,597	373.37	28,265	0		1,072		42,221	0	0	(2,353)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2019	05/20/2022	413	154,587	374.13	4,900	0		221		7,232	0	0	(406)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2019	05/23/2022	41,081	15,307,177	372.61	511,869	0		24,464		781,166	0	0	(42,342)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2019	05/24/2022	41,786	15,659,699	374.76	485,970	0		23,651		705,522	0	0	(40,163)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2019	05/27/2022	66,932	25,005,197	373.59	810,549	0		41,567		1,207,755	0	0	(66,803)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2019	05/06/2022	1,236	465,695	376.91	13,258	0		433		18,197	0	0	(1,114)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2019	05/12/2022	1,645	605,374	368.1	23,501	0		895		38,675	0	0	(1,964)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2019	05/24/2022	6,825	1,959,475	287.09	56,793	0		2,772		302,663	0	0	(4,707)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2019	05/20/2022	9,870	2,823,299	286.05	85,916	0		3,891		447,951	0	0	(7,146)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2019	05/27/2022	21,064	5,972,233	283.53	206,286	0		10,608		1,008,854	0	0	(17,048)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2019	05/10/2022	8,747	2,468,468	282.2	89,892	0		3,270		430,761	0	0	(7,547)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2019	05/13/2022	14,034	3,971,941	283.03	139,302	0		5,442		679,375	0	0	(11,662)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2019	05/09/2022	5,661	1,597,413	282.18	58,192	0		2,065		278,896	0	0	(4,890)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2019	05/06/2022	17,739	5,060,433	285.27	158,463	0		5,193		819,173	0	0	(13,354)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2019	05/27/2022	4,167	1,184,047	284.18	39,646	0		2,039		196,851	0	0	(3,277)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2019	05/13/2022	11,349	3,225,596	284.23	106,787	0		4,172		535,778	0	0	(8,940)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2019	05/23/2022	5,676	1,609,872	283.62	55,231	0		2,647		271,391	0	0	(4,581)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2019	05/20/2022	20,537	5,817,268	283.26	202,662	0		9,178		989,326	0	0	(16,857)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2019	05/06/2022	14,145	3,958,611	279.86	160,382	0		5,256		729,689	0	0	(13,515)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2019	05/13/2022	15,567	4,364,236	280.35	173,578	0		6,782		795,305	0	0	(14,532)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2019	05/16/2022	6,039	1,715,012	283.98	57,577	0		2,404		286,621	0	0	(4,807)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2019	05/17/2022	11,254	3,195,669	283.96	107,458	0		4,581		534,326	0	0	(8,963)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2019	05/23/2022	53,188	14,246,435	267.85	589,856	0		28,348		2,447,391	0	0	(49,064)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2019	05/24/2022	23,468	6,321,098	269.35	244,536	0		11,967		1,044,655	0	0	(20,322)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2019	05/25/2022	8,901	2,390,484	268.55	95,958	0		4,780		403,346	0	0	(7,967)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2019	05/26/2022	24,879	6,711,089	269.75	255,258	0		12,939		1,097,398	0	0	(21,173)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2019	05/27/2022	37,636	10,142,458	269.49	390,659	0		20,144		1,669,836	0	0	(32,375)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2019	05/31/2022	48,238	13,123,641	272.06	449,096	0		24,721		2,016,342	0	0	(37,081)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2019	06/01/2022	13,371	3,650,684	273.04	119,265	0		6,668		545,783	0	0	(9,839)		0		03

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JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2019	06/02/2022	21,573	5,876,161	272.39	198,252	0		11,256		894,540	0	0	(16,339)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2019	06/03/2022	25,884	7,082,710	273.63	225,452	0		12,995		1,041,236	0	0	(18,564)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2019	05/20/2022	2,907	1,093,635	376.25	34,880	0		1,584		44,782	0	0	(2,909)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2019	05/27/2022	41,312	15,416,518	373.17	548,628	0		28,290		762,653	0	0	(45,466)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2019	05/27/2022	31,417	11,712,733	372.82	421,925	0		21,757		590,880	0	0	(34,966)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2019	05/31/2022	33,356	12,443,381	373.05	444,966	0		24,494		619,913	0	0	(36,740)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2019	06/03/2022	61,816	23,055,398	372.97	828,330	0		47,745		1,153,885	0	0	(68,207)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2019	05/13/2022	2,284	858,641	375.86	31,480	0		1,243		36,046	0	0	(2,663)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2019	05/24/2022	1,247	472,562	379.02	15,647	0		771		15,878	0	0	(1,310)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2019	06/03/2022	636	241,001	378.73	8,101	0		470		8,319	0	0	(672)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2019	06/03/2022	32,673	12,309,402	376.75	442,387	0		25,687		488,944	0	0	(36,696)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2019	06/03/2022	19,963	7,504,521	375.93	277,080	0		16,089		314,611	0	0	(22,984)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2019	06/06/2022	25,062	9,425,918	376.11	346,351	0		21,010		390,875	0	0	(28,650)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2019	06/07/2022	40,446	15,348,535	379.48	503,556	0		30,981		501,638	0	0	(41,616)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2019	06/10/2022	89,991	34,091,109	378.83	1,145,579	0		73,435		1,172,417	0	0	(94,416)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/19/2019	06/16/2022	35,109	9,691,372	276.04	321,946	0		22,427		1,327,257	0	0	(26,558)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/19/2019	06/17/2022	31,134	8,608,515	276.5	279,893	0		19,736		1,162,660	0	0	(23,068)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/19/2019	06/06/2022	49,078	13,442,099	273.89	490,294	0		29,935		1,961,453	0	0	(40,820)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/19/2019	06/07/2022	24,605	6,774,848	275.34	231,291	0		14,322		947,704	0	0	(19,239)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/19/2019	06/08/2022	17,965	4,952,834	275.69	166,538	0		10,457		685,649	0	0	(13,840)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/19/2019	06/09/2022	26,427	7,333,832	277.51	226,217	0		14,399		960,478	0	0	(18,782)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/19/2019	06/10/2022	27,434	7,533,135	274.59	266,934	0		17,222		1,077,045	0	0	(22,142)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/19/2019	06/13/2022	51,517	14,197,432	275.59	480,649	0		32,249		1,970,994	0	0	(39,760)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/19/2019	06/14/2022	13,275	3,671,107	276.55	118,808	0		8,073		495,140	0	0	(9,819)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/19/2019	06/15/2022	13,225	3,642,746	275.45	124,312	0		8,554		507,789	0	0	(10,264)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/19/2019	06/10/2022	1,430	550,573	385.14	16,054	0		1,036		10,848	0	0	(1,332)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/19/2019	06/10/2022	876	327,883	374.48	13,676	0		882		15,054	0	0	(1,134)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/19/2019	06/10/2022	20,066	7,618,352	379.66	268,085	0		17,296		246,027	0	0	(22,237)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/19/2019	06/13/2022	37,677	14,339,657	380.59	489,430	0		32,839		431,270	0	0	(40,486)		0		03

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JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/19/2019	06/14/2022	29,087	11,084,023	381.07	372,599	0		25,319		320,832	0	0	(30,793)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/19/2019	06/17/2022	75,157	28,589,150	380.39	985,314	0		69,477		876,676	0	0	(81,207)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/19/2019	06/17/2022	33,802	12,984,639	384.14	393,791	0		27,767		286,949	0	0	(32,455)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/19/2019	05/13/2022	780	292,110	374.38	12,086	0		480		13,458	0	0	(1,029)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2019	06/14/2022	419	159,585	381.29	5,993	0		410		4,536	0	0	(499)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2019	06/17/2022	838	319,012	380.91	12,161	0		863		9,383	0	0	(1,009)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2019	06/17/2022	747	298,195	399.11	6,015	0		427		793	0	0	(499)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2019	06/17/2022	37,745	14,531,351	384.99	483,888	0		34,340		295,400	0	0	(40,138)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2019	06/20/2022	31,975	12,350,379	386.25	394,253	0		28,989		222,122	0	0	(32,613)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2019	06/21/2022	27,655	10,627,563	384.29	362,834	0		26,988		233,275	0	0	(29,986)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2019	06/24/2022	39,900	15,430,581	386.73	485,984	0		37,383		266,669	0	0	(40,054)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2019	06/24/2022	26,193	10,099,782	385.59	330,818	0		25,448		196,397	0	0	(27,265)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2019	06/17/2022	21,047	6,138,229	291.64	221,290	0		15,704		837,056	0	0	(18,356)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2019	05/27/2022	11,703	3,313,016	283.09	171,889	0		9,047		565,662	0	0	(14,539)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2019	06/17/2022	5,810	1,707,796	293.96	55,264	0		3,922		217,592	0	0	(4,584)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2019	06/10/2022	9,012	2,615,120	290.19	100,306	0		6,513		371,526	0	0	(8,374)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2019	06/10/2022	12,044	3,517,263	292.04	123,946	0		8,048		474,274	0	0	(10,348)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2019	06/03/2022	4,696	1,345,846	286.61	60,290	0		3,546		210,424	0	0	(5,066)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2019	06/21/2022	8,580	2,514,750	293.09	84,989	0		6,321		328,792	0	0	(7,024)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2019	06/07/2022	8,683	2,536,928	292.16	88,736	0		5,531		340,954	0	0	(7,429)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2019	06/24/2022	8,826	2,633,997	298.43	69,031	0		5,310		291,118	0	0	(5,689)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2019	06/20/2022	11,040	3,241,716	293.63	106,755	0		7,850		417,120	0	0	(8,831)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2019	06/03/2022	19,430	5,572,738	286.81	247,475	0		14,557		866,812	0	0	(20,796)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2019	06/13/2022	5,881	1,736,262	295.24	52,721	0		3,560		212,782	0	0	(4,389)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2019	06/24/2022	4,847	1,439,288	296.96	40,539	0		3,118		166,975	0	0	(3,341)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2019	06/06/2022	5,544	1,615,061	291.33	58,665	0		3,605		222,280	0	0	(4,916)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2019	05/31/2022	5,326	1,515,340	284.51	74,189	0		4,168		249,875	0	0	(6,252)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2019	06/17/2022	571	217,648	380.89	9,148	0		653		6,412	0	0	(763)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2019	06/17/2022	606	232,679	383.87	8,886	0		634		5,276	0	0	(741)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2019	06/21/2022	401	155,623	387.98	5,202	0		389		2,321	0	0	(432)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2019	06/24/2022	33,040	12,696,388	384.27	480,406	0		37,158		280,777	0	0	(39,813)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2019	06/27/2022	35,662	13,756,551	385.75	496,413	0		39,658		265,129	0	0	(41,026)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2019	06/28/2022	25,038	9,676,447	386.47	341,268	0		27,552		173,754	0	0	(28,178)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2019	07/01/2022	64,448	24,884,677	386.12	889,383	0		74,047		466,568	0	0	(73,234)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2019	06/10/2022	213	80,472	378.55	3,629	0		237		2,825	0	0	(305)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2019	06/28/2022	23,570	6,584,914	279.38	223,441	0		18,039		812,186	0	0	(18,449)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2019	06/29/2022	30,510	8,588,881	281.51	263,912	0		21,529		986,440	0	0	(21,771)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2019	06/30/2022	13,637	3,830,438	280.89	121,231	0		9,992		449,285	0	0	(9,992)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2019	07/01/2022	15,513	4,332,717	279.3	147,837	0		12,308		535,691	0	0	(12,173)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2019	06/20/2022	56,605	15,867,637	280.32	512,845	0		37,918		1,897,902	0	0	(42,658)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2019	06/21/2022	16,703	4,658,024	278.88	161,013	0		12,043		584,013	0	0	(13,381)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2019	06/22/2022	18,241	5,075,058	278.22	180,952	0		13,688		649,810	0	0	(15,024)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2019	06/23/2022	23,038	6,433,736	279.27	218,858	0		16,742		796,454	0	0	(18,154)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2019	06/24/2022	22,831	6,393,198	280.02	210,276	0		16,264		772,198	0	0	(17,426)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2019	06/27/2022	46,024	12,832,281	278.82	446,428	0		35,665		1,611,694	0	0	(36,895)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2019	06/17/2022	2,831	1,082,809	382.51	42,377	0		3,055		27,808	0	0	(3,571)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2019	06/17/2022	2,663	1,003,073	376.71	47,157	0		3,400		40,121	0	0	(3,974)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2019	06/24/2022	263	102,608	390.22	3,119	0		244		1,184	0	0	(261)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2019	07/01/2022	35,350	13,728,973	388.37	446,120	0		37,520		202,869	0	0	(37,108)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2019	07/01/2022	20,559	8,036,223	390.88	239,722	0		20,161		88,325	0	0	(19,940)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2019	07/05/2022	32,258	12,516,240	388	411,939	0		36,035		195,183	0	0	(34,139)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2019	07/08/2022	37,642	14,641,461	388.97	467,509	0		42,072		207,426	0	0	(38,637)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2019	07/08/2022	72,946	28,290,639	387.83	938,815	0		84,485		453,399	0	0	(77,588)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2019	06/24/2022	10,106	2,947,598	291.68	122,293	0		9,556		401,413	0	0	(10,238)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2019	07/08/2022	9,346	2,791,835	298.73	84,747	0		7,626		305,312	0	0	(7,004)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2019	06/28/2022	5,810	1,715,671	295.28	60,731	0		4,953		209,903	0	0	(5,066)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2019	07/01/2022	11,091	3,263,392	294.24	121,315	0		10,203		412,106	0	0	(10,091)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2019	06/27/2022	5,886	1,725,498	293.14	67,228	0		5,426		225,228	0	0	(5,613)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2019	07/08/2022	16,728	4,959,793	296.5	167,060	0		15,034		583,698	0	0	(13,807)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2019	07/05/2022	7,069	2,100,411	297.15	68,519	0		5,994		242,108	0	0	(5,678)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2019	07/01/2022	12,205	3,635,399	297.87	114,365	0		9,618		409,273	0	0	(9,513)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2019	07/01/2022	6,157	1,802,966	292.81	71,444	0		6,009		237,581	0	0	(5,943)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/17/2019	07/05/2022	36,402	10,238,895	281.27	316,337	0		27,774		1,185,441	0	0	(26,313)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/17/2019	07/06/2022	13,113	3,693,114	281.64	112,246	0		9,950		422,163	0	0	(9,328)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/17/2019	07/07/2022	15,753	4,403,146	279.51	147,922	0		13,237		540,590	0	0	(12,281)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/17/2019	07/08/2022	26,123	7,291,724	279.13	249,475	0		22,533		906,321	0	0	(20,694)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/17/2019	07/11/2022	33,945	9,571,000	281.96	287,171	0		26,658		1,081,791	0	0	(23,755)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/17/2019	07/12/2022	28,142	7,882,535	280.1	258,342	0		24,197		949,056	0	0	(21,351)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/17/2019	07/13/2022	24,966	6,997,740	280.29	227,441	0		21,492		837,192	0	0	(18,780)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/17/2019	07/14/2022	20,472	5,718,275	279.32	194,690	0		18,559		706,231	0	0	(16,061)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/17/2019	07/15/2022	25,535	7,135,581	279.44	241,564	0		23,227		877,807	0	0	(19,909)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/17/2019	06/29/2022	1,243	492,676	396.51	12,065	0		998		2,405	0	0	(1,009)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/17/2019	07/11/2022	24,455	9,487,220	387.95	314,244	0		29,172		151,516	0	0	(25,994)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/17/2019	07/12/2022	32,692	12,688,248	388.12	418,125	0		39,163		199,660	0	0	(34,556)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/17/2019	07/15/2022	54,773	21,262,245	388.19	700,544	0		67,360		335,152	0	0	(57,737)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/17/2019	07/15/2022	28,832	11,240,023	389.85	350,305	0		33,683		148,122	0	0	(28,871)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/17/2019	06/14/2022	1,708	655,829	384.06	24,402	0		1,702		14,525	0	0	(2,070)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/19/2019	07/12/2022	20,242	6,004,861	296.66	203,633	0		19,143		703,025	0	0	(16,891)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/19/2019	07/18/2022	9,486	2,820,214	297.31	93,173	0		9,223		323,235	0	0	(7,686)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/19/2019	04/08/2022	18,571	5,289,143	284.8	286,849	0		2,028		866,632	0	0	(26,077)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/19/2019	05/31/2022	15,017	4,283,797	285.27	233,079	0		13,408		693,103	0	0	(20,112)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/19/2019	06/28/2022	18,324	5,399,152	294.65	198,951	0		16,347		673,493	0	0	(16,719)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/19/2019	07/15/2022	18,520	5,516,501	297.86	177,308	0		17,112		620,961	0	0	(14,667)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/19/2019	05/02/2022	16,188	4,627,228	285.85	242,740	0		7,421		738,240	0	0	(21,545)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2019	07/22/2022	27,340	7,652,781	279.91	273,128	0		28,013		926,797	0	0	(22,511)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2019	07/19/2022	16,098	4,505,605	279.89	160,656	0		16,080		546,115	0	0	(13,277)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2019	07/20/2022	16,417	4,622,716	281.58	152,679	0		15,408		529,253	0	0	(12,606)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2019	07/21/2022	27,951	7,854,672	281.02	266,369	0		27,101		916,582	0	0	(21,974)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2019	07/15/2022	26,339	10,273,461	390.05	331,079	0		32,040		132,383	0	0	(27,463)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2019	07/18/2022	30,627	11,900,559	388.57	403,352	0		40,039		181,967	0	0	(33,365)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2019	07/19/2022	30,661	11,854,665	386.64	428,330	0		42,872		220,594	0	0	(35,399)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2019	07/22/2022	57,115	22,203,954	388.76	749,917	0		76,915		336,983	0	0	(61,806)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2019	07/22/2022	27,802	10,798,301	388.4	368,933	0		37,839		170,077	0	0	(30,407)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2019	07/25/2022	59,653	16,747,656	280.75	557,162	0		58,837		1,972,128	0	0	(46,046)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2019	07/26/2022	16,537	4,688,447	283.51	137,258	0		14,607		501,184	0	0	(11,333)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2019	07/27/2022	23,662	6,665,684	281.71	212,480	0		22,787		759,539	0	0	(17,528)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2019	07/28/2022	25,180	7,044,217	279.75	246,013	0		26,584		857,416	0	0	(20,276)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2019	07/29/2022	27,896	7,930,531	284.29	224,283	0		24,419		823,587	0	0	(18,468)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2019	07/22/2022	705	277,709	393.98	7,817	0		806		2,309	0	0	(648)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2019	07/22/2022	22,376	8,768,919	391.89	265,155	0		27,346		94,154	0	0	(21,974)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2019	07/25/2022	30,306	11,847,016	390.91	370,645	0		39,141		144,140	0	0	(30,632)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2019	07/26/2022	41,374	16,118,596	389.58	527,522	0		56,140		227,415	0	0	(43,557)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2019	07/29/2022	60,396	23,584,474	390.5	750,113	0		81,668		304,720	0	0	(61,766)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2019	07/29/2022	22,422	8,774,444	391.33	226,912	0		24,864		103,485	0	0	(18,805)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2019	07/29/2022	30,722	11,957,376	389.21	333,336	0		36,526		177,026	0	0	(27,624)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2019	08/01/2022	23,453	9,105,776	388.26	262,671	0		29,427		149,624	0	0	(21,708)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2019	08/02/2022	31,149	12,049,014	386.82	365,688	0		41,266		227,663	0	0	(30,194)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2019	08/05/2022	33,665	12,931,117	384.11	431,587	0		49,753		311,252	0	0	(35,538)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2019	07/19/2022	2,109	802,792	380.73	29,710	0		3,010		24,685	0	0	(2,485)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2019	07/25/2022	1,009	396,510	392.86	9,669	0		1,028		3,848	0	0	(804)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2019	07/29/2022	6,214	1,833,310	295.01	60,041	0		6,579		225,911	0	0	(4,976)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2019	07/29/2022	11,043	3,279,114	296.94	97,994	0		10,738		380,196	0	0	(8,121)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2019	08/02/2022	14,031	4,177,641	297.74	120,483	0		13,596		471,849	0	0	(9,948)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2019	07/12/2022	4,147	1,251,199	301.73	29,103	0		2,777		123,049	0	0	(2,450)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2019	07/18/2022	3,539	1,063,141	300.43	26,545	0		2,667		109,572	0	0	(2,222)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2019	07/01/2022	4,053	1,190,070	293.64	40,790	0		3,508		153,018	0	0	(3,470)		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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2019	07/26/2022	9,253	2,744,972	296.67	82,920	0		8,882		321,104	0	0	(6,891)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2019	07/29/2022	3,329	985,542	296.01	30,789	0		3,374		117,714	0	0	(2,552)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2019	07/21/2022	3,548	1,072,856	302.35	24,368	0		2,509		103,059	0	0	(2,034)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2019	07/22/2022	18,517	5,469,473	295.37	175,273	0		18,193		666,682	0	0	(14,620)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2019	08/05/2022	9,836	2,902,702	295.11	95,068	0		10,959		356,481	0	0	(7,828)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2019	07/22/2022	7,921	2,345,058	296.07	72,692	0		7,545		279,637	0	0	(6,063)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2019	07/19/2022	9,148	2,710,493	296.3	82,924	0		8,400		320,923	0	0	(6,936)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2019	07/08/2022	4,745	1,411,263	297.45	40,513	0		3,728		161,058	0	0	(3,424)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/09/2019	08/05/2022	28,105	7,818,602	278.19	279,085	0		32,321		1,000,393	0	0	(23,086)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/09/2019	08/08/2022	67,328	19,003,925	282.26	561,513	0		66,393		2,123,290	0	0	(46,321)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/09/2019	08/01/2022	58,730	16,540,751	281.64	501,555	0		56,448		1,889,007	0	0	(41,642)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/09/2019	08/02/2022	21,801	6,156,331	282.39	180,293	0		20,439		684,881	0	0	(14,955)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/09/2019	08/03/2022	32,006	8,980,973	280.6	286,457	0		32,708		1,062,557	0	0	(23,739)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/09/2019	08/04/2022	28,280	7,939,811	280.76	251,689	0		28,943		934,204	0	0	(20,839)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/09/2019	08/01/2022	338	132,149	391.54	3,733	0		420		1,541	0	0	(310)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/09/2019	08/03/2022	648	250,572	386.84	8,330	0		951		4,736	0	0	(690)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/09/2019	08/05/2022	720	276,312	383.9	10,141	0		1,174		6,766	0	0	(839)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/09/2019	08/05/2022	50,940	19,654,215	385.83	676,994	0		78,402		408,576	0	0	(56,001)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/09/2019	08/05/2022	27,834	10,827,720	389.01	334,844	0		38,778		167,042	0	0	(27,698)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/09/2019	08/08/2022	15,912	6,172,284	387.89	198,588	0		23,481		107,017	0	0	(16,382)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2019	08/09/2022	28,199	7,924,678	281.03	247,303	0		29,603		923,816	0	0	(20,495)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2019	08/10/2022	20,570	5,777,361	280.87	181,835	0		21,914		677,127	0	0	(15,055)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2019	08/11/2022	22,760	6,425,791	282.33	188,907	0		22,919		716,023	0	0	(15,626)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2019	08/12/2022	28,470	8,077,432	283.72	222,349	0		27,156		856,197	0	0	(18,376)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2019	07/19/2022	187	75,831	404.71	1,285	0		132		115	0	0	(109)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2019	07/26/2022	547	214,782	393	5,656	0		612		2,060	0	0	(475)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2019	08/05/2022	436	165,189	379.04	7,008	0		816		5,803	0	0	(583)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2019	08/08/2022	416	162,177	390.13	4,764	0		566		2,255	0	0	(395)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2019	08/09/2022	54,172	21,045,432	388.49	654,402	0		78,335		345,462	0	0	(54,232)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2019	08/12/2022	106,335	41,239,006	387.82	1,315,369	0		160,647		726,681	0	0	(108,708)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2019	08/16/2022	41,036	15,876,019	386.88	563,014	0		70,829		307,479	0	0	(46,530)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2019	08/18/2022	3,899	1,533,256	393.2	44,025	0		5,609		15,938	0	0	(3,632)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2019	08/19/2022	67,467	26,258,975	389.21	863,582	0		110,716		413,060	0	0	(71,174)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2019	08/12/2022	1,861	731,590	393.07	21,013	0		2,576		7,523	0	0	(1,743)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2019	08/15/2022	24,045	9,344,825	388.64	312,344	0		39,043		153,597	0	0	(25,837)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2019	07/18/2022	3,992	1,182,990	296.37	42,490	0		4,329		139,760	0	0	(3,608)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2019	08/15/2022	5,841	1,721,668	294.78	67,580	0		8,448		213,520	0	0	(5,590)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2019	08/19/2022	10,927	3,263,008	298.63	107,888	0		13,832		357,455	0	0	(8,892)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2019	08/19/2022	5,372	1,624,145	302.36	45,043	0		5,775		155,786	0	0	(3,712)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2019	08/12/2022	13,938	4,178,908	299.83	130,040	0		15,940		439,437	0	0	(10,787)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2019	08/08/2022	7,508	2,223,634	296.16	81,720	0		9,752		264,247	0	0	(6,804)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2019	07/29/2022	4,485	1,351,140	301.24	38,913	0		4,324		135,195	0	0	(3,270)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2019	08/16/2022	5,445	1,626,870	298.8	53,263	0		6,701		177,236	0	0	(4,402)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2019	08/05/2022	4,861	1,447,320	297.74	49,385	0		5,772		163,433	0	0	(4,123)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2019	08/12/2022	3,264	965,993	295.97	35,894	0		4,400		115,455	0	0	(2,977)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2019	08/05/2022	5,663	1,693,061	298.96	54,594	0		6,381		183,517	0	0	(4,558)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2019	07/21/2022	3,602	1,072,202	297.68	36,327	0		3,793		121,385	0	0	(3,076)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2019	08/09/2022	11,751	3,504,713	298.26	117,096	0		14,069		388,944	0	0	(9,740)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2019	08/05/2022	6,355	1,909,027	300.41	57,498	0		6,721		196,746	0	0	(4,800)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2019	08/12/2022	3,375	1,003,006	297.18	35,283	0		4,325		115,322	0	0	(2,927)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2019	08/16/2022	17,701	5,016,707	283.42	152,579	0		19,301		537,572	0	0	(12,680)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2019	08/17/2022	7,831	2,214,111	282.74	69,538	0		8,853		243,119	0	0	(5,773)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2019	08/18/2022	16,549	4,684,429	283.07	144,966	0		18,572		508,266	0	0	(12,025)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2019	08/19/2022	29,916	8,513,270	284.57	245,612	0		31,663		874,118	0	0	(20,355)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2019	08/22/2022	43,008	12,262,954	285.13	344,926	0		45,293		1,232,642	0	0	(28,506)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2019	08/23/2022	15,966	4,564,143	285.87	124,054	0		16,389		445,818	0	0	(10,243)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2019	08/24/2022	8,073	2,306,553	285.7	63,214	0		8,402		226,791	0	0	(5,215)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2019	08/25/2022	14,528	4,142,759	285.15	116,663	0		15,598		416,014	0	0	(9,615)		0		03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2019	08/26/2022	18,422	5,183,326	281.36	174,460	0		23,464		596,977	0	0	(14,365)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2019	08/15/2022	50,635	14,281,180	282.04	462,807	0		58,172		1,607,474	0	0	(38,496)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2019	08/19/2022	22,997	8,959,358	389.58	286,779	0		36,970		135,993	0	0	(23,766)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2019	08/22/2022	21,571	8,401,473	389.48	270,069	0		35,464		129,845	0	0	(22,320)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2019	08/23/2022	25,425	9,787,442	384.95	365,869	0		48,335		226,184	0	0	(30,209)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2019	08/26/2022	40,345	15,638,005	387.61	536,988	0		72,221		289,922	0	0	(44,217)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2019	07/08/2022	950	362,329	381.27	14,930	0		1,401		10,575	0	0	(1,287)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2019	08/01/2022	198	77,634	392.41	2,230	0		255		821	0	0	(188)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2019	08/08/2022	272	109,075	400.32	2,370	0		284		432	0	0	(198)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2019	08/15/2022	1,089	427,197	392.19	12,472	0		1,568		4,900	0	0	(1,037)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/04/2019	08/09/2022	871	341,568	392.35	10,891	0		1,326		3,760	0	0	(918)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/04/2019	08/19/2022	1,122	439,984	392.16	14,215	0		1,846		5,139	0	0	(1,187)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/04/2019	08/26/2022	56,364	22,000,975	390.34	758,091	0		102,709		316,432	0	0	(62,883)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/04/2019	08/29/2022	34,377	13,450,435	391.26	449,998	0		62,040		178,321	0	0	(37,224)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/04/2019	08/30/2022	19,366	7,559,673	390.36	260,665	0		36,144		109,785	0	0	(21,543)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/04/2019	09/02/2022	51,939	20,338,762	391.59	674,687	0		95,148		264,217	0	0	(55,606)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/04/2019	08/08/2022	440	168,534	383.24	7,230	0		874		4,370	0	0	(610)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2019	08/26/2022	14,172	4,205,524	296.74	161,643	0		21,900		490,164	0	0	(13,408)		0		03
SEP 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2019	09/02/2022	11,309	3,399,276	300.59	110,240	0		15,547		347,674	0	0	(9,086)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2019	08/30/2022	11,326	3,400,077	300.2	112,040	0		15,535		352,690	0	0	(9,259)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2019	08/26/2022	8,693	2,603,074	299.44	88,587	0		12,002		277,296	0	0	(7,348)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2019	08/08/2022	7,873	2,360,109	299.79	78,064	0		9,438		248,591	0	0	(6,585)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2019	08/23/2022	12,731	3,785,856	297.38	141,163	0		18,787		432,285	0	0	(11,742)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2019	08/19/2022	14,689	4,422,648	301.09	138,780	0		18,023		444,563	0	0	(11,586)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2019	08/31/2022	18,746	5,347,640	285.27	150,717	0		21,212		534,465	0	0	(12,560)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2019	09/01/2022	9,571	2,748,153	287.13	70,922	0		10,038		255,155	0	0	(5,905)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2019	09/02/2022	14,393	4,143,333	287.88	103,051	0		14,667		372,970	0	0	(8,572)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2019	09/06/2022	34,255	9,824,625	286.81	257,939	0		37,527		924,035	0	0	(21,376)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2019	09/07/2022	8,042	2,321,852	288.72	55,569	0		8,128		201,706	0	0	(4,601)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2019	09/08/2022	14,890	4,271,177	286.84	112,125	0		16,489		401,165	0	0	(9,275)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2019	09/09/2022	898	256,899	286.12	6,994	0		1,034		24,830	0	0	(578)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2019	08/29/2022	29,989	8,571,033	285.81	235,110	0		32,715		838,975	0	0	(19,629)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2019	08/30/2022	12,079	3,484,437	288.48	83,946	0		11,748		305,892	0	0	(7,002)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2019	08/26/2022	318	123,458	388.38	3,999	0		547		2,136	0	0	(335)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2019	09/02/2022	23,331	9,157,090	392.49	258,738	0		36,826		108,637	0	0	(21,522)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2019	09/02/2022	27,910	10,868,277	389.41	341,334	0		48,582		174,008	0	0	(28,392)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2019	09/06/2022	26,910	10,521,888	391	313,235	0		45,572		146,597	0	0	(25,959)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2019	09/09/2022	51,247	19,916,952	388.65	643,656	0		95,159		347,310	0	0	(53,195)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2019	09/09/2022	66,901	25,936,725	387.69	865,695	0		127,986		491,662	0	0	(71,545)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/18/2019	09/13/2022	37,077	14,284,068	385.25	503,140	0		76,233		332,905	0	0	(41,582)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/18/2019	09/16/2022	66,377	25,666,126	386.67	864,233	0		132,959		536,744	0	0	(71,228)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/18/2019	09/16/2022	36,459	14,126,214	387.45	463,400	0		71,292		277,038	0	0	(38,192)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/18/2019	08/15/2022	218	84,890	389.37	2,560	0		328		1,301	0	0	(217)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/18/2019	09/12/2022	39,544	15,370,671	388.7	482,039	0		72,660		268,671	0	0	(39,875)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2019	08/26/2022	8,003	2,413,918	301.61	69,671	0		9,563		238,020	0	0	(5,855)		0		03
SEP 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2019	09/06/2022	9,804	2,960,650	301.97	84,676	0		12,365		287,979	0	0	(7,043)		0		03
SEP 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2019	09/09/2022	14,989	4,402,895	293.75	183,587	0		27,242		562,655	0	0	(15,228)		0		03
SEP 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2019	09/13/2022	12,769	3,796,785	297.35	135,268	0		20,495		433,556	0	0	(11,179)		0		03
SEP 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2019	09/09/2022	10,376	3,112,922	300.01	97,882	0		14,524		324,903	0	0	(8,119)		0		03
SEP 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2019	09/16/2022	21,714	6,481,231	298.48	219,754	0		33,808		712,734	0	0	(18,112)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2019	09/09/2022	8,631	2,491,185	288.64	66,888	0		9,981		217,127	0	0	(5,579)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2019	09/12/2022	19,914	5,723,203	287.4	163,293	0		24,750		525,422	0	0	(13,583)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2019	09/13/2022	9,412	2,701,164	286.99	78,591	0		11,974		252,151	0	0	(6,531)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2019	09/14/2022	6,496	1,850,171	284.81	59,635	0		9,132		188,076	0	0	(4,951)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2019	09/15/2022	10,254	2,908,206	283.63	99,049	0		15,245		308,835	0	0	(8,216)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2019	09/16/2022	20,976	6,071,419	289.45	157,528	0		24,369		510,833	0	0	(13,055)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2019	09/19/2022	30,050	8,649,823	287.85	242,502	0		38,079		779,311	0	0	(20,041)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2019	09/20/2022	10,071	2,907,218	288.68	78,451	0		12,379		252,911	0	0	(6,478)		0		03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2019	09/21/2022	6,039	1,734,171	287.17	50,303	0		7,977		160,664	0	0	(4,150)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2019	09/22/2022	17,220	4,961,475	288.12	137,761	0		21,951		441,916	0	0	(11,354)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2019	09/23/2022	11,558	3,358,506	290.59	82,868	0		13,268		268,487	0	0	(6,823)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2019	09/16/2022	278	105,279	378.55	4,928	0		762		3,922	0	0	(408)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2019	09/16/2022	31,284	12,156,251	388.58	412,946	0		63,881		216,580	0	0	(34,222)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2019	09/19/2022	38,225	14,919,023	390.29	479,348	0		75,269		230,058	0	0	(39,615)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2019	09/20/2022	30,849	11,996,360	388.87	404,434	0		63,819		210,262	0	0	(33,394)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2019	09/23/2022	48,607	19,058,260	392.09	577,935	0		92,533		251,403	0	0	(47,588)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2019	09/16/2022	917	352,090	383.82	13,668	0		2,124		9,184	0	0	(1,138)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2019	09/23/2022	37,454	14,661,337	391.45	443,454	0		71,328		205,375	0	0	(36,683)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2019	09/23/2022	30,048	11,739,609	390.7	364,177	0		58,576		176,180	0	0	(30,125)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2019	09/26/2022	41,121	16,050,517	390.32	504,971	0		82,388		251,142	0	0	(41,657)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2019	09/29/2022	6,839	1,970,161	288.09	40,006	0		6,637		175,672	0	0	(3,300)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2019	09/30/2022	9,283	2,661,855	286.76	57,923	0		9,654		250,634	0	0	(4,774)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2019	09/26/2022	24,284	7,025,364	289.3	133,562	0		21,851		594,946	0	0	(11,048)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2019	09/27/2022	11,353	3,262,257	287.34	68,687	0		11,290		300,093	0	0	(5,677)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2019	09/28/2022	5,626	1,621,387	288.18	32,745	0		5,407		144,045	0	0	(2,704)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2019	09/27/2022	26,086	10,186,318	390.49	297,902	0		48,966		157,370	0	0	(24,620)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2019	09/30/2022	54,805	21,314,224	388.91	659,853	0		109,975		380,234	0	0	(54,383)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2019	09/30/2022	27,826	10,824,201	389	333,909	0		55,651		191,634	0	0	(27,520)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2019	09/16/2022	159	60,332	378.42	2,618	0		408		2,266	0	0	(219)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2019	09/19/2022	521	205,340	394.43	5,201	0		823		2,122	0	0	(433)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2019	10/06/2022	15,847	4,540,227	286.51	102,369	0		17,689		431,674	0	0	(8,468)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2019	10/07/2022	11,015	3,146,897	285.7	74,019	0		12,846		308,853	0	0	(6,117)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2019	10/03/2022	16,996	4,843,347	284.97	117,612	0		20,054		489,002	0	0	(9,756)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2019	10/04/2022	6,567	1,880,652	286.39	42,553	0		7,288		179,699	0	0	(3,526)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2019	10/05/2022	9,906	2,820,708	284.75	69,440	0		11,946		287,139	0	0	(5,749)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2019	09/26/2022	830	324,240	390.82	9,400	0		1,552		4,851	0	0	(785)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2019	09/30/2022	738	289,729	392.73	7,886	0		1,327		3,672	0	0	(656)		0		03

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SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2019	09/30/2022	17,046	6,633,180	389.13	204,554	0		34,407		116,148	0	0	(17,015)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2019	10/03/2022	18,843	7,389,679	392.18	205,196	0		34,987		99,459	0	0	(17,021)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2019	10/04/2022	27,377	10,751,574	392.72	293,210	0		50,218		138,006	0	0	(24,299)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2019	10/07/2022	94,718	37,028,922	390.94	1,077,887	0		187,071		563,144	0	0	(89,082)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2019	10/07/2022	19,446	7,639,371	392.86	207,873	0		36,077		97,611	0	0	(17,180)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/17/2019	09/14/2022	244	97,348	398.74	2,156	0		338		611	0	0	(183)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/17/2019	10/10/2022	19,633	7,673,507	390.85	228,919	0		40,509		118,485	0	0	(18,989)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/17/2019	10/11/2022	32,813	12,827,961	390.94	381,945	0		67,878		196,987	0	0	(31,653)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/17/2019	10/14/2022	38,875	15,131,456	389.23	478,556	0		86,131		270,366	0	0	(39,550)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/17/2019	10/14/2022	24,525	9,584,696	390.82	287,183	0		51,688		149,752	0	0	(23,734)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/17/2019	10/14/2022	27,125	10,628,518	391.83	307,601	0		55,363		151,994	0	0	(25,422)		0		03
SEP 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2019	09/06/2022	6,509	1,975,417	303.47	50,841	0		7,643		181,508	0	0	(4,354)		0		03
SEP 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2019	09/19/2022	11,290	3,401,399	301.27	98,446	0		15,822		339,294	0	0	(8,327)		0		03
SEP 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2019	09/23/2022	7,169	2,165,845	302.11	60,380	0		9,894		209,425	0	0	(5,088)		0		03
SEP 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2019	09/23/2022	17,969	5,387,876	299.84	167,399	0		27,430		565,369	0	0	(14,107)		0		03
OCT 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2019	10/07/2022	19,937	5,981,043	300	186,302	0		32,543		623,708	0	0	(15,496)		0		03
SEP 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2019	09/27/2022	12,940	3,890,393	300.65	116,659	0		19,479		396,709	0	0	(9,794)		0		03
SEP 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2019	09/20/2022	11,071	3,326,931	300.52	99,878	0		16,130		340,920	0	0	(8,440)		0		03
OCT 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2019	10/11/2022	16,728	5,067,675	302.95	137,572	0		24,449		474,481	0	0	(11,401)		0		03
OCT 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2019	10/14/2022	9,153	2,768,146	302.44	77,190	0		13,893		264,157	0	0	(6,379)		0		03
SEP 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2019	09/30/2022	21,426	6,440,139	300.57	194,325	0		32,900		658,446	0	0	(16,269)		0		03
SEP 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2019	09/16/2022	9,101	2,782,865	305.77	64,375	0		10,193		232,988	0	0	(5,461)		0		03
OCT 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2019	10/03/2022	8,161	2,433,587	298.18	82,268	0		14,118		270,145	0	0	(6,868)		0		03
OCT 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2019	10/14/2022	7,587	2,272,594	299.53	72,706	0		13,086		240,805	0	0	(6,009)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2019	10/10/2022	9,057	2,572,440	284.02	72,549	0		12,886		269,021	0	0	(6,040)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2019	10/11/2022	9,746	2,782,580	285.51	72,998	0		13,021		275,092	0	0	(6,072)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2019	10/12/2022	6,876	1,959,818	285.03	52,669	0		9,435		197,333	0	0	(4,377)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2019	10/13/2022	9,520	2,713,946	285.09	72,825	0		13,100		272,598	0	0	(6,046)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2019	10/14/2022	7,600	2,177,561	286.52	54,568	0		9,857		206,885	0	0	(4,526)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2019	10/17/2022	22,402	6,409,519	286.11	163,985	0		29,994		618,884	0	0	(13,565)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2019	10/18/2022	19,340	5,519,019	285.37	146,596	0		26,923		548,390	0	0	(12,115)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2019	10/19/2022	11,067	3,162,718	285.79	82,335	0		15,183		309,193	0	0	(6,798)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2019	10/20/2022	8,184	2,351,905	287.39	56,631	0		10,485		215,708	0	0	(4,672)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2019	10/21/2022	9,834	2,829,973	287.77	66,971	0		12,450		255,529	0	0	(5,520)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2019	10/05/2022	677	269,341	397.64	6,360	0		1,105		2,118	0	0	(532)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2019	10/14/2022	435	179,226	412.1	2,466	0		445		241	0	0	(205)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2019	10/17/2022	16,386	6,359,118	388.08	210,889	0		38,573		125,401	0	0	(17,445)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2019	10/18/2022	28,718	11,197,838	389.93	349,206	0		64,133		190,364	0	0	(28,860)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2019	10/21/2022	46,497	18,020,443	387.56	610,043	0		113,405		372,582	0	0	(50,278)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2019	10/21/2022	17,356	6,777,331	390.5	207,746	0		38,619		110,531	0	0	(17,122)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/31/2019	10/14/2022	567	223,066	393.2	6,598	0		1,203		2,817	0	0	(552)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/31/2019	10/21/2022	427	168,421	394.89	4,721	0		886		1,854	0	0	(393)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/31/2019	10/21/2022	19,466	7,619,289	391.41	240,603	0		45,141		114,986	0	0	(20,013)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/31/2019	10/24/2022	16,070	6,278,388	390.68	203,291	0		38,597		101,524	0	0	(16,863)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/31/2019	10/25/2022	24,330	9,496,565	390.33	311,419	0		59,359		158,454	0	0	(25,808)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/31/2019	10/28/2022	62,264	24,289,868	390.11	804,453	0		155,129		415,207	0	0	(66,484)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/31/2019	10/28/2022	22,268	8,716,055	391.41	276,350	0		53,291		133,677	0	0	(22,839)		0		03
OCT 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/31/2019	10/19/2022	6,662	1,963,413	294.74	77,966	0		14,510		243,029	0	0	(6,497)		0		03
OCT 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/31/2019	10/17/2022	8,405	2,535,257	301.64	73,220	0		13,517		249,211	0	0	(6,113)		0		03
OCT 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/31/2019	10/24/2022	8,627	2,600,240	301.41	76,315	0		14,489		257,672	0	0	(6,330)		0		03
OCT 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/31/2019	10/28/2022	17,016	5,090,993	299.18	166,338	0		32,076		545,580	0	0	(13,747)		0		03
OCT 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/31/2019	10/28/2022	12,157	3,638,718	299.31	118,175	0		22,789		388,214	0	0	(9,767)		0		03
OCT 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/31/2019	10/13/2022	4,431	1,377,226	310.84	24,959	0		4,532		91,634	0	0	(2,091)		0		03
OCT 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/31/2019	10/21/2022	11,111	3,349,943	301.49	97,731	0		18,336		331,003	0	0	(8,129)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2019	10/24/2022	37,894	10,708,327	282.59	342,936	0		65,351		1,178,349	0	0	(28,552)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2019	10/25/2022	16,033	4,528,439	282.45	146,218	0		27,973		500,754	0	0	(12,162)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2019	10/26/2022	8,271	2,345,425	283.58	71,873	0		13,804		249,062	0	0	(5,973)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2019	10/27/2022	16,038	4,522,041	281.95	149,639	0		28,851		508,759	0	0	(12,424)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2019	10/28/2022	23,523	6,623,674	281.58	223,000	0		43,161		754,763	0	0	(18,498)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2019	10/31/2022	25,404	7,193,789	283.18	225,076	0		44,064		774,844	0	0	(18,618)		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2019	11/01/2022	8,122	2,301,079	283.33	71,551	0		14,061		246,501	0	0	(5,913)		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2019	11/02/2022	20,151	5,703,128	283.02	180,150	0		35,534		617,757	0	0	(14,875)		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2019	11/03/2022	10,617	3,032,551	285.63	84,724	0		16,774		298,083	0	0	(6,989)		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2019	11/04/2022	20,067	5,705,054	284.3	169,968	0		33,776		589,682	0	0	(14,008)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2019	10/28/2022	3,844	1,502,235	390.81	47,857	0		9,263		24,234	0	0	(3,970)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2019	10/28/2022	904	352,365	389.84	11,597	0		2,245		6,157	0	0	(962)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2019	10/31/2022	20,836	8,179,958	392.58	245,661	0		48,094		114,265	0	0	(20,321)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2019	11/01/2022	20,325	7,976,159	392.43	241,055	0		47,370		113,155	0	0	(19,922)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2019	11/04/2022	40,891	16,075,581	393.13	475,565	0		94,503		216,152	0	0	(39,195)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2019	11/04/2022	18,741	7,340,272	391.67	228,077	0		45,323		111,879	0	0	(18,798)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2019	09/12/2022	370	149,315	403.39	2,935	0		463		513	0	0	(254)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2019	10/25/2022	1,687	669,206	396.67	17,377	0		3,324		6,285	0	0	(1,445)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2019	10/28/2022	834	320,465	384.37	12,614	0		2,442		8,451	0	0	(1,046)		0		03
NOV 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2019	11/10/2022	8,627	2,571,813	298.1	83,278	0		17,022		285,632	0	0	(6,870)		0		03
NOV 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2019	11/04/2022	11,420	3,467,321	303.63	85,655	0		17,131		315,970	0	0	(7,105)		0		03
OCT 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2019	10/31/2022	8,300	2,500,396	301.25	69,187	0		13,633		249,143	0	0	(5,760)		0		03
NOV 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2019	11/10/2022	1,676	498,607	297.45	16,639	0		3,401		56,575	0	0	(1,373)		0		03
NOV 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2019	11/07/2022	8,317	2,503,157	300.98	70,541	0		14,264		251,779	0	0	(5,835)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2019	10/24/2022	428	168,757	394.55	4,521	0		867		1,936	0	0	(379)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2019	11/04/2022	2,880	1,124,726	390.53	34,877	0		6,975		18,842	0	0	(2,893)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2019	11/04/2022	13,032	5,131,247	393.73	142,574	0		28,515		65,436	0	0	(11,826)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2019	11/07/2022	23,455	9,110,028	388.41	303,738	0		61,418		181,471	0	0	(25,125)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2019	11/08/2022	19,070	7,436,549	389.97	235,509	0		47,794		131,381	0	0	(19,464)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2019	11/11/2022	33,352	12,949,232	388.26	435,243	0		89,281		262,584	0	0	(35,872)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2019	11/11/2022	23,530	9,187,348	390.46	286,825	0		58,836		156,961	0	0	(23,639)		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2019	11/07/2022	21,422	6,059,566	282.86	189,375	0		38,541		659,958	0	0	(15,767)		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2019	11/08/2022	17,258	4,888,051	283.24	150,314	0		30,702		525,147	0	0	(12,503)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2019	11/09/2022	12,996	3,678,744	283.07	114,104	0		23,390		397,625	0	0	(9,482)		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2019	11/10/2022	20,926	5,909,254	282.39	189,379	0		38,959		654,199	0	0	(15,723)		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2019	11/11/2022	11,338	3,212,271	283.31	98,644	0		20,365		344,149	0	0	(8,182)		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2019	11/14/2022	36,296	10,292,193	283.56	312,512	0		65,202		1,092,709	0	0	(25,851)		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2019	11/15/2022	13,344	3,796,465	284.5	110,358	0		23,105		389,353	0	0	(9,120)		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2019	11/16/2022	18,787	5,319,594	283.16	164,946	0		34,654		572,930	0	0	(13,619)		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2019	11/17/2022	25,741	7,267,191	282.32	234,500	0		49,436		806,224	0	0	(19,345)		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2019	11/18/2022	25,477	7,191,656	282.28	232,605	0		49,205		798,923	0	0	(19,171)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2019	10/31/2022	610	241,200	395.41	6,710	0		1,331		2,608	0	0	(562)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2019	11/07/2022	2,096	815,861	389.18	28,154	0		5,730		15,313	0	0	(2,344)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2019	11/10/2022	763	296,698	388.98	10,328	0		2,125		5,685	0	0	(857)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2019	11/11/2022	22,350	8,747,857	391.4	281,165	0		58,047		138,461	0	0	(23,322)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2019	11/14/2022	17,722	6,936,005	391.38	223,296	0		46,588		110,673	0	0	(18,471)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2019	11/15/2022	13,138	5,121,644	389.84	173,682	0		36,363		92,616	0	0	(14,354)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2019	11/18/2022	40,248	15,799,494	392.55	490,225	0		103,701		230,839	0	0	(40,403)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2019	11/18/2022	19,454	7,616,536	391.52	244,728	0		51,769		121,143	0	0	(20,170)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2019	10/21/2022	368	142,584	386.94	5,251	0		1,002		3,091	0	0	(444)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/27/2019	11/18/2022	638	246,554	386.63	9,655	0		2,061		5,693	0	0	(803)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/27/2019	11/18/2022	5,290	2,075,741	392.4	67,340	0		14,377		30,709	0	0	(5,601)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/27/2019	11/18/2022	32,193	12,595,657	391.26	424,298	0		90,585		204,603	0	0	(35,293)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/27/2019	11/21/2022	22,392	8,739,224	390.28	304,310	0		65,630		154,375	0	0	(25,242)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/27/2019	11/22/2022	30,800	12,032,140	390.66	413,946	0		89,574		206,667	0	0	(34,305)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/27/2019	11/25/2022	47,189	18,496,338	391.96	610,630	0		133,453		288,030	0	0	(50,465)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/27/2019	11/25/2022	23,346	9,171,655	392.86	293,924	0		64,237		132,662	0	0	(24,291)		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2019	11/21/2022	29,668	8,374,451	282.27	266,421	0		57,832		930,617	0	0	(22,243)		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2019	11/22/2022	29,956	8,445,509	281.93	273,199	0		59,501		949,593	0	0	(22,788)		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2019	11/23/2022	18,235	5,162,912	283.13	158,099	0		34,547		556,366	0	0	(13,175)		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2019	11/25/2022	25,872	7,277,501	281.29	242,937	0		53,437		836,296	0	0	(20,207)		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2019	11/28/2022	44,217	12,495,166	282.59	393,085	0		87,312		1,372,528	0	0	(32,606)		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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2019	11/29/2022	21,283	6,006,105	282.2	192,613	0		42,921		668,800	0	0	(15,962)		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2019	11/30/2022	24,011	6,753,119	281.25	226,425	0		50,617		776,986	0	0	(18,747)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2019	12/01/2022	24,183	6,810,278	281.62	224,656	0		50,382		773,572	0	0	(18,584)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2019	12/02/2022	17,666	4,937,602	279.5	179,485	0		40,380		602,052	0	0	(14,833)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2019	11/25/2022	3,453	1,353,384	391.9	40,992	0		9,017		21,178	0	0	(3,410)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2019	11/25/2022	22,836	8,972,525	392.92	262,380	0		57,714		129,137	0	0	(21,825)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2019	11/29/2022	34,223	13,356,404	390.28	428,125	0		95,402		239,390	0	0	(35,480)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2019	12/02/2022	68,592	26,790,753	390.58	851,916	0		191,661		471,682	0	0	(70,406)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2019	12/02/2022	15,294	5,920,726	387.14	211,050	0		47,481		134,373	0	0	(17,442)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2019	11/21/2022	1,001	391,432	391.06	12,172	0		2,642		6,501	0	0	(1,016)		0		03
NOV 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2019	11/25/2022	7,499	2,275,878	303.49	60,507	0		13,359		208,401	0	0	(5,052)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2019	12/09/2022	10,216	3,086,458	302.11	88,622	0		20,451		297,565	0	0	(7,304)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2019	12/02/2022	13,245	4,005,267	302.4	112,838	0		25,480		382,106	0	0	(9,360)		0		03
NOV 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2019	11/25/2022	6,889	2,089,073	303.23	56,247	0		12,418		193,207	0	0	(4,696)		0		03
NOV 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2019	11/10/2022	7,986	2,399,922	300.5	72,846	0		15,282		245,496	0	0	(6,168)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2019	12/02/2022	10,639	3,206,577	301.4	94,745	0		21,394		317,336	0	0	(7,859)		0		03
NOV 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2019	11/21/2022	8,302	2,517,202	303.22	67,597	0		14,728		232,945	0	0	(5,665)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2019	12/09/2022	2,891	876,241	303.1	23,996	0		5,538		81,412	0	0	(1,978)		0		03
NOV 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2019	11/14/2022	7,916	2,390,118	301.95	67,888	0		14,443		232,017	0	0	(5,726)		0		03
NOV 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2019	11/18/2022	10,747	3,257,597	303.12	87,702	0		18,916		302,602	0	0	(7,370)		0		03
NOV 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2019	11/22/2022	7,469	2,232,335	298.88	73,711	0		16,114		241,399	0	0	(6,171)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2019	12/06/2022	8,287	2,496,382	301.24	74,534	0		17,042		248,476	0	0	(6,160)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2019	12/02/2022	856	332,363	388.17	11,739	0		2,651		7,008	0	0	(974)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2019	12/05/2022	23,492	9,088,661	386.89	334,990	0		76,358		210,777	0	0	(27,711)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2019	12/06/2022	25,674	10,056,686	391.7	316,309	0		72,324		163,500	0	0	(26,141)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2019	12/09/2022	45,880	17,897,462	390.09	595,527	0		137,429		331,119	0	0	(49,082)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2019	12/09/2022	39,227	15,343,069	391.14	492,685	0		113,697		262,035	0	0	(40,606)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2019	11/17/2022	350	134,076	382.9	5,575	0		1,198		3,982	0	0	(469)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2019	12/05/2022	41,286	11,600,824	280.99	450,838	0		103,430		1,346,222	0	0	(37,535)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2019	12/06/2022	61,590	17,426,249	282.94	621,442	0		143,012		1,889,861	0	0	(51,691)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2019	12/07/2022	19,986	5,624,421	281.42	214,848	0		49,596		643,149	0	0	(17,854)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2019	12/08/2022	26,394	7,418,921	281.08	287,698	0		66,616		858,077	0	0	(23,886)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2019	12/09/2022	26,741	7,513,011	280.96	293,076	0		68,069		872,449	0	0	(24,310)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2019	12/12/2022	63,632	17,964,473	282.32	660,496	0		154,804		1,990,774	0	0	(54,637)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2019	12/13/2022	34,841	9,863,071	283.09	350,498	0		82,394		1,063,595	0	0	(28,967)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2019	12/14/2022	25,732	7,304,721	283.88	250,884	0		59,153		765,527	0	0	(20,715)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2019	12/15/2022	30,065	8,515,443	283.23	301,256	0		71,241		913,492	0	0	(24,852)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2019	12/16/2022	25,168	7,149,270	284.06	243,880	0		57,843		744,167	0	0	(20,100)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2019	12/09/2022	23,585	9,223,327	391.07	331,367	0		76,963		158,372	0	0	(27,487)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2019	12/12/2022	34,439	13,501,297	392.04	470,086	0		110,177		216,230	0	0	(38,886)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2019	12/13/2022	33,969	13,291,988	391.3	474,544	0		111,555		225,907	0	0	(39,219)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2019	12/16/2022	38,179	14,969,690	392.09	521,910	0		123,786		240,645	0	0	(43,015)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2019	12/16/2022	30,394	11,959,573	393.48	398,470	0		94,509		172,185	0	0	(32,841)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2019	12/05/2022	1,184	462,445	390.46	16,901	0		3,877		8,263	0	0	(1,407)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2019	12/23/2022	34,695	9,847,553	283.83	369,851	0		90,423		1,033,329	0	0	(30,594)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2019	12/23/2022	500	145,525	290.84	3,968	0		970		11,508	0	0	(328)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2019	12/19/2022	67,924	19,257,238	283.51	731,545	0		176,813		2,045,000	0	0	(60,737)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2019	12/20/2022	30,461	8,668,210	284.57	314,355	0		76,198		885,411	0	0	(26,076)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2019	12/21/2022	32,335	9,161,189	283.32	351,160	0		85,365		979,458	0	0	(29,102)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2019	12/22/2022	35,885	10,207,169	284.44	372,847	0		90,896		1,047,381	0	0	(30,870)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2019	12/16/2022	15,993	6,300,314	393.94	229,501	0		54,987		87,386	0	0	(19,107)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2019	12/19/2022	32,393	12,744,855	393.44	472,296	0		114,153		185,284	0	0	(39,213)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2019	12/20/2022	32,395	12,753,441	393.68	469,086	0		113,705		182,259	0	0	(38,910)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2019	12/22/2022	1,654	656,995	397.11	21,657	0		5,280		7,083	0	0	(1,793)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2019	12/23/2022	85,169	33,674,844	395.39	1,175,328	0		287,350		421,203	0	0	(97,224)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2019	12/16/2022	362	142,975	395.11	5,015	0		1,202		1,800	0	0	(418)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/16/2020	03/07/2023	38,875	14,812,667	381.03	334,328	0		104,863		532,480	0	0	(27,758)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/16/2020	03/10/2023	22,852	8,678,096	379.75	206,355	0		65,115		334,172	0	0	(17,085)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2023	27,612	10,197,126	369.3	355,643	0		113,337		634,785	0	0	(29,311)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/06/2020	12/30/2022	63,510	18,124,976	285.39	621,758	0		156,155		1,794,256	0	0	(51,480)		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/06/2020	01/03/2023	75,280	21,556,554	286.35	708,389	0		179,857		2,056,670	0	0	(58,437)		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/06/2020	01/04/2023	38,372	10,992,146	286.46	359,933	0		91,631		1,044,207	0	0	(29,665)		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/06/2020	01/05/2023	40,722	11,588,749	284.58	412,924	0		105,403		1,182,404	0	0	(34,001)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/06/2020	12/27/2022	89,083	25,440,329	285.58	863,214	0		215,007		2,500,942	0	0	(71,669)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/06/2020	12/28/2022	27,662	7,859,778	284.14	284,638	0		71,094		815,441	0	0	(23,611)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/06/2020	12/29/2022	46,145	13,185,338	285.74	444,833	0		111,413		1,287,977	0	0	(36,865)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/06/2020	12/12/2022	862	340,743	395.5	11,484	0		2,740		4,111	0	0	(967)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/06/2020	12/27/2022	27,095	10,727,041	395.9	359,555	0		89,557		129,861	0	0	(29,852)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/06/2020	12/30/2022	34,893	13,747,521	393.99	491,294	0		123,389		195,732	0	0	(40,678)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/06/2020	12/30/2022	20,122	7,958,776	395.53	270,638	0		67,971		100,046	0	0	(22,408)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/06/2020	12/30/2022	17,442	6,934,587	397.57	220,472	0		55,372		73,411	0	0	(18,254)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/06/2020	01/03/2023	27,016	10,731,891	397.24	345,266	0		87,662		118,120	0	0	(28,482)		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2020	01/11/2023	46,241	13,236,015	286.24	460,098	0		120,191		1,267,896	0	0	(37,955)		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2020	01/12/2023	30,813	8,801,668	285.65	314,290	0		82,314		862,279	0	0	(25,903)		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2020	01/06/2023	46,824	13,350,345	285.12	486,497	0		125,432		1,334,864	0	0	(40,317)		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2020	01/10/2023	57,289	16,356,548	285.51	587,211	0		152,998		1,611,453	0	0	(48,485)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2020	12/15/2022	1,282	496,780	387.64	22,786	0		5,525		11,078	0	0	(1,927)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2020	12/30/2022	540	209,679	387.95	9,583	0		2,425		4,668	0	0	(799)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2020	01/06/2023	32,448	12,857,983	396.27	454,590	0		117,206		154,610	0	0	(37,673)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2020	01/06/2023	22,229	8,845,086	397.9	296,540	0		76,456		92,743	0	0	(24,575)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2020	01/06/2023	20,787	8,210,968	395	302,247	0		77,927		109,482	0	0	(25,048)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2020	01/09/2023	21,074	8,367,667	397.07	288,497	0		74,972		94,854	0	0	(23,843)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2020	01/10/2023	23,165	9,262,142	399.84	291,874	0		76,048		82,971	0	0	(24,100)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2020	01/12/2023	2,360	946,434	400.96	28,797	0		7,542		7,717	0	0	(2,373)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2020	01/13/2023	52,969	21,059,984	397.59	716,142	0		188,045		230,820	0	0	(58,969)		0		03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2020	01/13/2023	6,371	1,966,123	308.59	65,986	0		17,343		146,016	0	0	(5,438)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2020	12/23/2022	15,358	4,665,449	303.77	190,622	0		47,344		422,382	0	0	(16,019)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2020	12/30/2022	11,533	3,518,221	305.05	136,640	0		34,604		302,935	0	0	(11,408)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2020	12/23/2022	6,919	2,114,382	305.6	79,862	0		19,835		178,076	0	0	(6,711)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2020	12/16/2022	9,501	2,880,505	303.19	120,159	0		29,249		266,675	0	0	(10,164)		0		03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2020	01/13/2023	7,131	2,191,680	307.36	77,655	0		20,409		171,638	0	0	(6,400)		0		03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2020	01/06/2023	18,655	5,708,913	306.03	213,423	0		55,077		472,522	0	0	(17,703)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2020	12/12/2022	13,258	3,996,040	301.4	179,311	0		43,136		395,373	0	0	(15,225)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2020	12/05/2022	5,080	1,514,611	298.14	77,376	0		18,223		167,803	0	0	(6,613)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2020	12/19/2022	8,238	2,476,882	300.66	114,999	0		28,238		251,570	0	0	(9,700)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2020	12/20/2022	6,154	1,874,289	304.55	73,945	0		18,209		164,648	0	0	(6,231)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2020	12/27/2022	18,848	5,781,170	306.73	208,360	0		52,332		464,857	0	0	(17,444)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2020	12/16/2022	16,186	4,883,409	301.71	216,770	0		52,766		477,651	0	0	(18,336)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2020	12/30/2022	837	252,072	301.1	11,557	0		2,927		25,191	0	0	(965)		0		03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2020	01/06/2023	9,327	2,840,726	304.58	113,022	0		29,167		249,181	0	0	(9,375)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2020	12/23/2022	5,795	1,726,375	297.9	89,765	0		22,294		192,588	0	0	(7,543)		0		03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2020	01/09/2023	7,891	2,426,074	307.44	85,445	0		22,225		189,372	0	0	(7,068)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2020	12/09/2022	3,970	1,174,698	295.91	65,652	0		15,652		139,809	0	0	(5,590)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2020	12/13/2022	6,112	1,847,210	302.25	80,040	0		19,312		177,172	0	0	(6,789)		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2020	01/17/2023	89,939	25,780,066	286.64	874,205	0		233,603		2,430,808	0	0	(72,248)		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2020	01/18/2023	43,016	12,336,083	286.78	415,963	0		111,432		1,156,758	0	0	(34,346)		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2020	01/19/2023	49,692	14,221,885	286.2	492,449	0		132,253		1,363,897	0	0	(40,624)		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2020	01/20/2023	53,978	15,501,457	287.18	513,872	0		138,350		1,430,466	0	0	(42,352)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2020	01/13/2023	27,249	10,898,206	399.95	340,067	0		89,953		97,520	0	0	(28,208)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2020	01/17/2023	20,515	8,201,182	399.77	257,870	0		68,908		75,435	0	0	(21,312)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2020	01/19/2023	3,708	1,468,066	395.91	52,395	0		14,071		18,726	0	0	(4,322)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2020	01/20/2023	573	232,436	405.81	5,974	0		1,608		1,237	0	0	(492)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2020	01/20/2023	46,976	18,771,999	399.61	594,714	0		160,115		176,537	0	0	(49,015)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2020	01/06/2023	1,092	430,512	394.09	16,190	0		4,205		6,170	0	0	(1,352)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2020	01/13/2023	37,000	14,713,265	397.66	495,055	0		130,950		160,316	0	0	(41,064)		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2020	01/26/2023	36,217	10,286,038	284.01	313,641	0		86,482		1,070,690	0	0	(25,945)		0		03

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JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2020	01/27/2023	26,631	7,500,035	281.63	255,656	0		70,663		849,067	0	0	(21,129)		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2020	01/24/2023	33,557	9,555,794	284.76	280,875	0		77,073		967,827	0	0	(23,277)		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2020	01/25/2023	22,859	6,512,369	284.89	190,417	0		52,378		656,372	0	0	(15,766)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2020	01/13/2023	1,390	554,814	399.19	14,413	0		3,848		5,306	0	0	(1,207)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2020	01/20/2023	935	365,978	391.5	12,396	0		3,368		6,540	0	0	(1,031)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2020	01/20/2023	11,723	4,669,307	398.3	125,554	0		34,115		49,089	0	0	(10,444)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2020	01/23/2023	26,237	10,402,816	396.5	298,048	0		81,585		127,720	0	0	(24,723)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2020	01/24/2023	19,623	7,748,519	394.86	234,893	0		64,455		108,493	0	0	(19,466)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2020	01/25/2023	4,145	1,655,837	399.48	42,859	0		11,789		15,966	0	0	(3,549)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2020	01/26/2023	5,585	2,217,966	397.1	62,389	0		17,203		26,120	0	0	(5,161)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2020	01/27/2023	83,285	32,685,839	392.46	1,076,869	0		297,647		551,102	0	0	(88,997)		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/10/2020	01/30/2023	55,425	15,547,348	280.51	583,074	0		163,670		1,827,821	0	0	(48,455)		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/10/2020	01/31/2023	23,825	6,688,336	280.73	248,493	0		69,917		780,519	0	0	(20,631)		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/10/2020	02/01/2023	21,677	6,065,545	279.81	234,983	0		66,272		729,661	0	0	(19,492)		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/10/2020	02/02/2023	36,029	10,087,726	279.99	388,031	0		109,692		1,206,133	0	0	(32,157)		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/10/2020	02/03/2023	27,411	7,663,290	279.57	300,424	0		85,125		928,859	0	0	(24,874)		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/10/2020	02/06/2023	57,557	16,255,869	282.43	561,182	0		160,117		1,789,430	0	0	(46,336)		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/10/2020	02/07/2023	18,942	5,340,869	281.96	188,472	0		53,899		597,547	0	0	(15,548)		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/10/2020	02/08/2023	25,617	7,214,099	281.61	258,735	0		74,161		816,836	0	0	(21,324)		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/10/2020	02/09/2023	30,113	8,513,204	282.71	290,890	0		83,568		927,712	0	0	(23,953)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/10/2020	01/06/2023	586	229,185	390.86	8,960	0		2,369		4,195	0	0	(761)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/10/2020	01/27/2023	2,420	950,720	392.84	35,237	0		9,821		15,589	0	0	(2,936)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/10/2020	01/30/2023	36,176	14,158,575	391.38	549,876	0		154,351		259,296	0	0	(45,696)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/10/2020	01/31/2023	37,046	14,453,228	390.14	584,220	0		164,379		289,069	0	0	(48,505)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/10/2020	02/01/2023	6,440	2,494,150	387.27	110,259	0		31,096		60,460	0	0	(9,146)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/10/2020	02/02/2023	7,969	3,079,630	386.46	139,614	0		39,467		78,678	0	0	(11,570)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/10/2020	02/03/2023	59,861	23,301,403	389.26	969,744	0		274,776		496,701	0	0	(80,292)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/10/2020	02/03/2023	40,310	15,906,978	394.62	558,691	0		158,304		231,310	0	0	(46,258)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/10/2020	02/06/2023	41,670	16,493,351	395.81	557,543	0		159,079		220,323	0	0	(46,036)		0		03

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FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/10/2020	02/07/2023	27,928	11,022,789	394.68	386,809	0		110,618		160,802	0	0	(31,909)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/10/2020	02/08/2023	15,966	6,299,716	394.57	222,087	0		63,657		92,837	0	0	(18,304)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/10/2020	02/09/2023	17,274	6,765,778	391.68	261,697	0		75,181		123,163	0	0	(21,549)		0		03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2020	01/17/2023	13,907	4,314,462	310.23	191,949	0		52,845		297,779	0	0	(16,344)		0		03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2020	02/07/2023	12,609	3,984,810	316.03	140,871	0		40,772		206,645	0	0	(11,761)		0		03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2020	01/20/2023	8,390	2,592,420	309	121,383	0		33,667		189,156	0	0	(10,306)		0		03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2020	01/27/2023	8,175	2,555,631	312.63	103,595	0		29,224		157,512	0	0	(8,738)		0		03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2020	02/03/2023	10,459	3,284,530	314.05	125,986	0		36,130		188,766	0	0	(10,557)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2020	12/30/2022	8,876	2,680,701	302.01	162,766	0		42,767		259,226	0	0	(14,099)		0		03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2020	02/01/2023	10,360	3,220,791	310.88	140,674	0		40,155		215,996	0	0	(11,810)		0		03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2020	01/23/2023	13,478	4,236,621	314.33	159,534	0		44,573		239,522	0	0	(13,507)		0		03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2020	02/16/2023	7,416	2,376,554	320.47	69,597	0		20,553		95,859	0	0	(5,762)		0		03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2020	01/09/2023	11,821	3,609,399	305.35	193,957	0		52,326		307,124	0	0	(16,641)		0		03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2020	02/13/2023	12,477	3,968,021	318.02	129,215	0		37,906		184,655	0	0	(10,728)		0		03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2020	02/17/2023	13,764	4,411,282	320.49	129,163	0		38,227		177,801	0	0	(10,684)		0		03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2020	01/13/2023	11,629	3,525,396	303.16	206,212	0		56,204		326,514	0	0	(17,625)		0		03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2020	02/10/2023	8,219	2,618,539	318.59	82,996	0		24,185		117,788	0	0	(6,910)		0		03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2020	01/04/2023	8,203	2,481,408	302.51	148,179	0		39,458		235,584	0	0	(12,774)		0		03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2020	01/30/2023	6,880	2,152,552	312.89	86,467	0		24,566		131,057	0	0	(7,273)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2020	12/28/2022	7,255	2,198,332	303	128,527	0		33,588		204,960	0	0	(11,155)		0		03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2020	01/27/2023	13,839	4,289,333	309.95	194,016	0		54,732		300,049	0	0	(16,365)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2020	01/27/2023	445	174,641	392.68	6,876	0		1,940		2,898	0	0	(580)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2020	02/10/2023	67,909	26,921,693	396.44	946,646	0		275,850		345,304	0	0	(78,814)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2020	02/10/2023	24,929	9,948,673	399.08	321,086	0		93,563		103,362	0	0	(26,732)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2020	02/13/2023	57,299	22,722,045	396.55	797,034	0		233,816		290,823	0	0	(66,174)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2020	02/14/2023	41,025	16,315,403	397.69	551,792	0		162,232		191,407	0	0	(45,771)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2020	02/15/2023	10,043	3,957,013	394.02	150,740	0		44,417		61,512	0	0	(12,492)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2020	02/16/2023	17,852	7,055,948	395.25	258,495	0		76,336		100,292	0	0	(21,403)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2020	02/17/2023	17,089	6,753,033	395.18	248,125	0		73,434		96,673	0	0	(20,525)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2020	02/17/2023	36,389	14,456,049	397.26	497,079	0		147,113		176,542	0	0	(41,119)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2020	02/17/2023	17,511	7,003,353	399.94	220,639	0		65,299		68,990	0	0	(18,251)		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2020	02/10/2023	22,043	6,167,964	279.81	167,089	0		48,961		741,476	0	0	(13,989)		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2020	02/13/2023	22,664	6,409,269	282.8	149,580	0		44,125		696,196	0	0	(12,488)		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2020	02/14/2023	16,793	4,784,144	284.89	100,254	0		29,639		481,819	0	0	(8,362)		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2020	02/15/2023	8,294	2,345,222	282.75	54,991	0		16,294		255,169	0	0	(4,583)		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2020	02/16/2023	25,642	7,291,673	284.36	157,444	0		46,753		748,643	0	0	(13,108)		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2020	02/17/2023	15,640	4,409,608	281.95	107,914	0		32,115		493,163	0	0	(8,976)		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2020	02/17/2023	1,190	341,514	287.09	6,400	0		1,905		31,607	0	0	(532)		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2020	02/21/2023	27,941	7,945,172	284.36	172,114	0		51,666		815,754	0	0	(14,264)		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2020	02/22/2023	6,752	1,913,225	283.34	43,688	0		13,143		203,799	0	0	(3,617)		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2020	02/23/2023	8,105	2,310,129	285.04	48,384	0		14,586		231,256	0	0	(4,002)		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2020	02/24/2023	7,521	2,113,161	280.97	54,527	0		16,473		244,264	0	0	(4,506)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2020	02/13/2023	553	216,714	392.2	5,968	0		1,760		3,827	0	0	(498)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2020	02/17/2023	32,071	12,734,519	397.07	295,697	0		87,998		157,836	0	0	(24,596)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2020	02/21/2023	49,979	19,794,104	396.05	477,797	0		143,427		267,525	0	0	(39,596)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2020	02/22/2023	14,159	5,607,034	396.01	135,642	0		40,805		76,160	0	0	(11,231)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2020	02/23/2023	10,218	4,041,604	395.54	99,523	0		30,003		56,967	0	0	(8,233)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2020	02/24/2023	70,094	27,671,087	394.77	700,942	0		211,763		413,638	0	0	(57,929)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2020	02/24/2023	21,426	8,339,186	389.2	256,689	0		77,549		183,218	0	0	(21,214)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2020	02/24/2023	18,167	7,102,502	390.95	205,835	0		62,185		138,946	0	0	(17,011)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2020	02/10/2023	1,368	544,888	398.22	12,068	0		3,536		6,071	0	0	(1,010)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2020	03/01/2023	12,699	4,782,177	376.59	209,654	0		64,420		214,856	0	0	(17,359)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2020	03/02/2023	69,514	26,628,762	383.07	945,392	0		291,090		853,022	0	0	(78,203)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2020	03/03/2023	47,392	18,190,028	383.82	630,315	0		194,477		558,847	0	0	(52,092)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2020	03/03/2023	13,065	5,049,554	386.49	159,787	0		49,301		132,549	0	0	(13,206)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2020	02/14/2023	1,154	461,524	399.91	8,863	0		2,637		4,524	0	0	(744)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2020	02/27/2023	66,972	25,522,504	381.09	965,742	0		295,508		910,127	0	0	(80,108)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2020	02/28/2023	37,708	14,350,145	380.56	552,799	0		169,505		526,771	0	0	(45,812)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/16/2020	02/10/2023	552	215,102	389.72	3,361	0		1,000		4,486	0	0	(286)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/16/2020	02/27/2023	515	193,685	376	5,254	0		1,621		8,946	0	0	(439)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/16/2020	03/02/2023	2,452	954,424	389.27	15,496	0		4,811		21,026	0	0	(1,293)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/16/2020	03/03/2023	21,049	8,050,033	382.45	171,546	0		53,370		267,145	0	0	(14,296)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/16/2020	03/06/2023	61,329	23,444,080	382.27	503,508	0		157,608		787,485	0	0	(41,843)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/16/2020	03/08/2023	28,059	10,701,285	381.39	238,498	0		74,957		377,563	0	0	(19,783)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/16/2020	03/09/2023	67,271	25,813,893	383.73	526,059	0		165,665		800,804	0	0	(43,596)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/16/2020	03/10/2023	69,153	26,327,147	380.71	603,704	0		190,497		964,180	0	0	(49,985)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/16/2020	03/10/2023	17,507	6,536,696	373.38	196,777	0		62,092		341,846	0	0	(16,292)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/16/2020	03/13/2023	99,807	36,904,551	369.76	1,264,552	0		401,408		2,254,138	0	0	(104,413)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/16/2020	03/14/2023	22,492	8,322,921	370.04	282,724	0		89,922		502,649	0	0	(23,323)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2020	03/03/2023	6,188	1,929,943	311.91	41,528	0		13,028		123,737	0	0	(3,490)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2020	03/23/2023	12,727	3,843,536	302.01	135,163	0		44,105		370,799	0	0	(11,150)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2020	03/17/2023	10,150	3,102,900	305.69	91,658	0		29,567		260,535	0	0	(7,603)		0		03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2020	02/27/2023	13,917	4,269,099	306.76	118,167	0		36,768		343,253	0	0	(9,967)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2020	03/06/2023	7,413	2,276,462	307.1	62,323	0		19,672		180,532	0	0	(5,223)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2020	03/09/2023	13,860	4,227,967	305.04	127,992	0		40,644		364,158	0	0	(10,696)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2020	03/14/2023	7,474	2,266,388	303.24	74,883	0		24,015		209,088	0	0	(6,229)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2020	03/10/2023	11,518	3,534,865	306.9	98,030	0		31,191		282,639	0	0	(8,184)		0		03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2020	02/16/2023	13,053	4,119,515	315.61	72,035	0		21,897		218,935	0	0	(6,139)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2020	03/10/2023	7,463	2,291,675	307.06	63,066	0		20,066		182,037	0	0	(5,265)		0		03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2020	02/24/2023	13,851	4,369,040	315.44	77,760	0		24,044		234,759	0	0	(6,577)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2020	03/17/2023	6,448	1,919,169	297.63	81,584	0		26,317		215,062	0	0	(6,767)		0		03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2020	02/21/2023	7,617	2,411,587	316.61	40,198	0		12,351		121,673	0	0	(3,410)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2020	03/03/2023	9,802	3,006,454	306.73	83,585	0		26,223		242,019	0	0	(7,024)		0		03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2020	02/17/2023	11,001	3,506,843	318.77	51,754	0		15,766		156,524	0	0	(4,407)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2020	03/03/2023	16,690	5,141,185	308.04	134,143	0		42,084		391,898	0	0	(11,273)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2020	03/20/2023	13,280	4,044,036	304.51	126,538	0		41,055		355,598	0	0	(10,467)		0		03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2020	02/10/2023	7,971	2,497,627	313.34	48,915	0		14,675		148,955	0	0	(4,193)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/25/2020	03/16/2023	9,392	2,844,919	302.92	95,524	0		30,755		265,544	0	0	(7,931)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/25/2020	03/02/2023	9,707	2,964,881	305.45	87,560	0		27,413		251,275	0	0	(7,365)		0		03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/25/2020	02/06/2023	15,186	4,708,416	310.04	108,830	0		32,358		328,327	0	0	(9,364)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/25/2020	03/24/2023	9,164	2,787,044	304.13	89,018	0		29,102		248,613	0	0	(7,337)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2020	03/08/2023	606	229,295	378.58	4,809	0		1,524		9,365	0	0	(402)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2020	03/13/2023	1,967	731,339	371.77	19,987	0		6,397		41,068	0	0	(1,664)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2020	03/16/2023	64,231	23,561,781	366.83	773,981	0		249,188		1,615,952	0	0	(64,260)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2020	03/17/2023	73,594	27,001,741	366.9	885,339	0		285,593		1,847,122	0	0	(73,438)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2020	03/17/2023	49,649	18,105,439	364.67	642,456	0		207,244		1,345,657	0	0	(53,291)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2020	03/20/2023	81,981	29,750,785	362.9	1,124,775	0		364,932		2,355,325	0	0	(93,042)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2020	03/21/2023	20,781	7,547,608	363.2	282,412	0		91,803		591,331	0	0	(23,340)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2020	03/22/2023	34,741	12,563,887	361.64	496,802	0		161,803		1,038,650	0	0	(41,020)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2020	03/23/2023	78,751	28,709,366	364.56	1,026,122	0		334,830		2,143,064	0	0	(84,648)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2020	03/24/2023	45,630	16,698,663	365.96	568,547	0		185,871		1,184,257	0	0	(46,858)		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2020	02/27/2023	14,066	3,828,124	272.15	92,556	0		28,935		578,407	0	0	(7,844)		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2020	02/28/2023	8,894	2,426,102	272.79	56,742	0		17,775		360,089	0	0	(4,804)		0		03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2020	03/02/2023	7,380	2,003,579	271.48	50,333	0		15,832		308,231	0	0	(4,253)		0		03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2020	03/03/2023	7,403	2,015,885	272.29	48,567	0		15,308		303,286	0	0	(4,100)		0		03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2020	03/06/2023	8,485	2,298,211	270.85	59,821	0		18,970		359,586	0	0	(5,036)		0		03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2020	03/08/2023	5,958	1,625,979	272.9	38,073	0		12,122		240,459	0	0	(3,199)		0		03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2020	03/10/2023	5,463	1,476,566	270.27	39,773	0		12,714		234,541	0	0	(3,336)		0		03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2020	03/13/2023	8,140	2,111,378	259.39	96,782	0		31,121		436,513	0	0	(8,095)		0		03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2020	03/16/2023	10,135	2,622,358	258.74	124,054	0		40,125		549,802	0	0	(10,347)		0		03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2020	03/20/2023	11,544	2,985,007	258.57	142,457	0		46,433		628,086	0	0	(11,839)		0		03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2020	03/23/2023	8,486	2,187,081	257.73	108,620	0		35,607		468,533	0	0	(9,002)		0		03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2020	03/24/2023	4,545	1,179,146	259.43	54,269	0		17,823		243,338	0	0	(4,493)		0		03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2020	03/28/2023	9,215	2,441,791	264.97	86,716	0		28,694		443,139	0	0	(7,154)		0		03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2020	03/29/2023	2,444	644,362	263.63	24,417	0		8,094		120,743	0	0	(2,012)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/31/2020	03/24/2023	760	273,068	359.39	13,753	0		4,521		24,310	0	0	(1,140)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/31/2020	03/24/2023	17,696	6,523,918	368.67	241,548	0		79,404		416,957	0	0	(20,018)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/31/2020	03/24/2023	22,537	8,353,997	370.68	288,473	0		94,830		492,165	0	0	(23,907)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/31/2020	03/28/2023	41,593	15,317,590	368.27	575,652	0		190,652		995,185	0	0	(47,531)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/31/2020	03/29/2023	29,591	10,901,391	368.4	408,358	0		135,496		704,756	0	0	(33,687)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/31/2020	03/30/2023	75,353	27,886,022	370.07	986,376	0		327,889		1,686,355	0	0	(81,295)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/31/2020	02/28/2023	1,262	471,872	373.89	14,299	0		4,484		24,055	0	0	(1,212)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/31/2020	03/01/2023	1,104	412,872	373.89	12,522	0		3,935		21,053	0	0	(1,060)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/31/2020	03/16/2023	842	313,121	371.9	10,305	0		3,336		17,494	0	0	(860)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2020	03/31/2023	56,808	20,923,537	368.32	731,119	0		245,053		1,357,077	0	0	(60,590)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2020	03/31/2023	16,183	5,989,179	370.08	196,629	0		65,905		362,098	0	0	(16,295)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2020	03/31/2023	22,734	8,408,353	369.86	278,263	0		93,267		512,921	0	0	(23,060)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2020	04/04/2023	26,015	9,528,672	366.27	358,232	0		120,945		668,731	0	0	(29,579)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2020	04/05/2023	18,189	6,655,832	365.92	253,377	0		85,698		473,147	0	0	(20,902)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2020	04/06/2023	62,028	22,891,256	369.05	782,167	0		265,020		1,443,622	0	0	(64,464)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2020	04/01/2022	1,546	572,459	370.38	13,107	0		0		32,842	0	0	(1,634)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2020	04/01/2022	8,037	2,928,223	364.35	88,325	0		0		219,235	0	0	(11,010)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2020	04/01/2022	6,587	2,425,022	368.17	61,586	0		0		154,517	0	0	(7,677)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2020	04/04/2022	5,029	1,844,697	366.82	49,887	0		206		124,760	0	0	(6,193)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2020	04/05/2022	16,945	6,200,639	365.92	174,876	0		964		435,637	0	0	(21,679)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2020	04/06/2022	9,297	3,417,714	367.61	89,345	0		614		223,300	0	0	(11,061)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2020	03/27/2023	596	216,447	363.02	9,051	0		3,011		17,069	0	0	(753)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2020	03/30/2023	508	194,550	383.29	3,893	0		1,303		6,280	0	0	(323)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2020	04/07/2022	3,599	1,334,471	370.84	32,063	0		267		74,805	0	0	(4,008)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2020	04/06/2023	14,307	5,297,869	370.29	182,276	0		62,216		317,859	0	0	(15,134)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2020	04/06/2023	52,791	19,410,723	367.69	731,155	0		249,564		1,290,884	0	0	(60,705)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2020	04/06/2023	11,951	4,422,909	370.09	153,330	0		52,336		267,531	0	0	(12,730)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2020	04/10/2023	61,085	22,459,615	367.68	847,245	0		291,240		1,495,229	0	0	(70,085)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2020	04/11/2023	17,114	6,286,475	367.33	240,109	0		82,682		424,195	0	0	(19,844)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2020	04/12/2023	40,995	15,100,176	368.34	557,535	0		192,324		980,202	0	0	(46,035)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2020	04/13/2023	61,305	22,574,473	368.23	837,431	0		289,378		1,471,599	0	0	(69,082)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2020	04/14/2023	8,772	3,283,345	374.28	98,427	0		34,071		166,547	0	0	(8,112)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2020	04/08/2022	3,601	1,334,731	370.63	32,411	0		315		75,618	0	0	(4,046)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2020	04/08/2022	4,681	1,715,846	366.55	50,181	0		487		117,388	0	0	(6,264)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2020	04/08/2022	6,244	2,286,593	366.2	67,873	0		659		158,770	0	0	(8,472)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2020	04/11/2022	3,609	1,320,415	365.84	39,882	0		551		93,072	0	0	(4,958)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2020	04/12/2022	5,520	2,017,485	365.46	62,049	0		941		144,450	0	0	(7,703)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2020	04/13/2022	8,548	3,158,634	369.51	81,122	0		1,341		189,054	0	0	(10,056)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2020	04/14/2022	925	343,008	370.96	8,248	0		147		19,109	0	0	(1,021)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2020	03/10/2023	571	209,302	366.83	8,005	0		2,598		14,346	0	0	(682)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/24/2020	04/15/2022	1,233	458,096	371.53	10,727	0		209		24,779	0	0	(1,346)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/24/2020	04/03/2023	933	338,488	362.85	15,019	0		5,151		26,858	0	0	(1,263)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/24/2020	04/14/2023	341	131,420	385	2,635	0		921		3,901	0	0	(219)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/24/2020	04/14/2023	17,445	6,511,996	373.29	202,709	0		70,883		344,977	0	0	(16,877)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/24/2020	04/18/2023	35,219	12,980,007	368.55	478,276	0		168,388		836,341	0	0	(39,673)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/24/2020	04/19/2023	32,770	12,049,040	367.69	457,463	0		161,334		802,637	0	0	(37,911)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/24/2020	04/20/2023	63,152	23,326,414	369.37	836,763	0		295,600		1,455,511	0	0	(69,281)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/24/2020	04/21/2023	45,209	16,646,421	368.21	622,076	0		220,128		1,087,042	0	0	(51,459)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/24/2020	04/21/2023	16,613	6,184,898	372.29	200,354	0		70,897		342,530	0	0	(16,573)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/24/2020	04/15/2022	5,643	2,076,878	368.06	57,048	0		1,114		132,975	0	0	(7,161)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/24/2020	04/15/2022	12,956	4,749,323	366.58	139,404	0		2,722		324,481	0	0	(17,498)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/24/2020	04/18/2022	5,824	2,146,952	368.64	57,541	0		1,359		133,868	0	0	(7,193)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/24/2020	04/19/2022	5,140	1,871,866	364.15	61,222	0		1,528		141,229	0	0	(7,642)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/24/2020	04/20/2022	6,986	2,582,694	369.71	66,015	0		1,737		153,095	0	0	(8,229)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/24/2020	04/21/2022	4,905	1,815,478	370.11	45,619	0		1,262		105,536	0	0	(5,679)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/24/2020	04/22/2022	788	291,760	370.16	7,330	0		213		16,918	0	0	(911)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/24/2020	04/22/2022	8,304	3,056,216	368.06	84,447	0		2,449		195,667	0	0	(10,498)		0		03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	04/26/2023	9,122	2,786,135	305.44	91,474	0		32,880		236,394	0	0	(7,588)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	03/08/2023	13,024	3,989,412	306.31	121,236	0		39,905		326,761	0	0	(10,532)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	04/20/2023	17,740	5,376,729	303.09	195,534	0		69,588		498,458	0	0	(16,310)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	03/20/2023	20,347	6,117,601	300.66	242,933	0		81,828		619,211	0	0	(20,863)		0		03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	04/17/2023	13,414	4,067,039	303.19	146,947	0		52,032		375,735	0	0	(12,291)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	03/30/2023	24,748	7,501,873	303.13	268,488	0		92,118		694,696	0	0	(22,839)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	04/13/2022	10,362	3,154,223	304.41	78,163	0		1,327		280,342	0	0	(9,950)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	04/20/2022	14,274	4,385,536	307.25	92,723	0		2,467		345,632	0	0	(11,688)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	03/24/2023	18,465	5,606,668	303.63	195,336	0		66,288		509,651	0	0	(16,711)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	04/29/2022	9,562	2,914,858	304.83	71,761	0		2,779		254,658	0	0	(8,933)		0		03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	05/01/2023	8,350	2,597,444	311.06	65,682	0		23,802		174,404	0	0	(5,423)		0		03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	05/03/2023	610	183,178	300.44	7,547	0		2,744		18,654	0	0	(622)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	03/15/2023	13,915	4,195,590	301.52	159,837	0		53,330		412,062	0	0	(13,792)		0		03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	04/14/2023	7,855	2,440,644	310.73	61,802	0		21,772		165,993	0	0	(5,184)		0		03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	04/28/2023	8,694	2,698,186	310.34	70,467	0		25,412		186,956	0	0	(5,834)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	03/27/2023	30,671	9,311,275	303.59	325,679	0		111,132		847,776	0	0	(27,783)		0		03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	04/06/2023	11,584	3,504,604	302.53	129,473	0		44,981		331,676	0	0	(10,941)		0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	04/04/2022	9,553	2,906,822	304.29	71,812	0		309		259,631	0	0	(9,259)		0		03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	04/03/2023	16,362	4,965,779	303.49	175,327	0		60,589		453,793	0	0	(14,858)		0		03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	04/11/2023	12,529	3,799,358	303.24	136,413	0		47,808		350,391	0	0	(11,474)		0		03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	04/06/2023	26,567	8,087,382	304.41	274,394	0		95,329		713,699	0	0	(23,188)		0		03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	04/13/2023	15,237	4,640,818	304.57	157,087	0		55,244		407,079	0	0	(13,188)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	03/31/2023	13,221	4,025,445	304.48	135,560	0		46,595		354,331	0	0	(11,521)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2020	04/18/2022	8,029	2,127,660	264.99	48,416	0		1,158		392,635	0	0	(6,129)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2020	04/19/2022	4,635	1,226,542	264.65	28,595	0		723		228,208	0	0	(3,615)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2020	04/20/2022	3,885	1,032,149	265.7	22,453	0		598		187,201	0	0	(2,834)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2020	04/21/2022	4,398	1,167,087	265.39	25,946	0		727		213,278	0	0	(3,271)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2020	04/22/2022	5,138	1,351,028	262.96	35,296	0		1,037		261,653	0	0	(4,443)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2020	04/25/2022	13,746	3,640,885	264.86	84,128	0		2,812		673,953	0	0	(10,545)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2020	04/27/2022	7,061	1,870,306	264.89	43,282	0		1,563		345,949	0	0	(5,410)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2020	04/28/2022	7,455	1,964,763	263.56	49,648	0		1,859		375,156	0	0	(6,197)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2020	04/29/2022	7,155	1,874,895	262.03	52,305	0		2,028		371,027	0	0	(6,520)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2020	05/02/2022	9,485	2,519,936	265.67	55,583	0		2,377		457,323	0	0	(6,900)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2020	04/01/2022	7,535	2,003,202	265.86	42,346	0		0		361,955	0	0	(5,492)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2020	05/04/2022	8,347	2,215,180	265.38	49,916	0		2,266		404,857	0	0	(6,179)		0		03
APR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2020	04/03/2023	8,755	2,273,684	259.7	94,905	0		32,828		466,135	0	0	(8,050)		0		03
APR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2020	04/06/2023	6,211	1,612,011	259.55	67,946	0		23,628		331,430	0	0	(5,747)		0		03
APR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2020	04/10/2023	8,343	2,174,973	260.69	86,852	0		30,415		435,848	0	0	(7,319)		0		03
APR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2020	04/28/2023	8,230	2,151,310	261.39	83,949	0		30,302		423,619	0	0	(6,957)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2020	04/04/2022	6,731	1,775,271	263.76	43,278	0		186		337,455	0	0	(5,588)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2020	04/06/2022	4,956	1,313,712	265.09	29,387	0		210		241,871	0	0	(3,784)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2020	04/08/2022	6,509	1,710,129	262.72	44,849	0		448		333,110	0	0	(5,758)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2020	04/11/2022	8,107	2,132,091	263.01	54,962	0		781		412,490	0	0	(7,026)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2020	04/13/2022	4,078	1,087,014	266.54	22,186	0		377		193,113	0	0	(2,828)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2020	04/14/2022	4,557	1,201,466	263.68	29,754	0		547		228,788	0	0	(3,788)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2020	04/15/2022	4,638	1,220,099	263.06	31,493	0		623		235,757	0	0	(4,003)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	04/04/2022	479	176,312	367.86	4,841	0		21		11,392	0	0	(626)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	04/29/2022	14,840	5,454,947	367.59	154,927	0		6,017		356,636	0	0	(19,339)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	05/02/2022	4,729	1,738,520	367.6	49,422	0		2,116		113,610	0	0	(6,144)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	05/03/2022	3,905	1,448,470	370.89	35,500	0		1,567		80,971	0	0	(4,407)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	03/31/2023	883	327,574	370.84	11,050	0		3,805		19,196	0	0	(941)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	04/19/2023	1,828	676,728	370.24	23,560	0		8,386		40,782	0	0	(1,971)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	04/20/2023	1,300	486,815	374.58	14,530	0		5,181		24,408	0	0	(1,214)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	04/24/2023	84,795	31,238,552	368.4	1,162,542	0		417,268		2,026,079	0	0	(96,789)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	04/25/2023	33,627	12,357,334	367.48	474,816	0		170,706		830,317	0	0	(39,495)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	04/26/2023	23,335	8,605,195	368.76	316,663	0		114,034		550,512	0	0	(26,315)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	04/27/2023	52,974	19,593,308	369.87	694,483	0		250,501		1,199,774	0	0	(57,660)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	04/11/2022	444	165,461	373.03	3,588	0		51		8,249	0	0	(459)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	04/28/2023	56,305	20,703,912	367.71	791,085	0		285,811		1,379,273	0	0	(65,620)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	04/28/2023	9,678	3,626,250	374.68	108,397	0		39,163		181,423	0	0	(8,991)		0		03

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MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	05/02/2023	30,505	11,285,656	369.96	399,616	0		145,315		689,240	0	0	(33,026)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	05/03/2023	31,255	11,489,217	367.6	441,628	0		160,850		769,148	0	0	(36,465)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	04/18/2022	432	160,534	371.83	3,709	0		89		8,547	0	0	(470)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	04/22/2022	22,223	8,189,083	368.5	222,005	0		6,530		513,885	0	0	(27,984)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	04/25/2022	4,931	1,814,993	368.09	50,196	0		1,680		116,042	0	0	(6,301)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	04/26/2022	2,506	913,106	364.32	29,850	0		1,039		68,430	0	0	(3,742)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	04/27/2022	2,499	924,128	369.74	23,744	0		859		54,697	0	0	(2,972)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	04/28/2022	4,501	1,673,486	371.79	39,160	0		1,469		89,276	0	0	(4,895)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	04/29/2022	1,150	428,363	372.37	9,767	0		379		22,149	0	0	(1,219)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	04/19/2022	457	169,018	369.98	4,376	0		113		9,888	0	0	(563)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/12/2022	2,453	922,488	376.03	18,350	0		1,042		38,292	0	0	(2,287)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/13/2022	2,229	814,029	365.26	26,543	0		1,542		58,733	0	0	(3,304)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/13/2022	13,782	5,109,427	370.74	130,651	0		7,590		287,741	0	0	(16,264)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/16/2022	3,677	1,355,449	368.59	38,245	0		2,371		84,676	0	0	(4,741)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/17/2022	2,716	1,004,211	369.69	27,001	0		1,708		59,561	0	0	(3,343)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	04/13/2023	1,078	399,880	370.97	13,819	0		4,924		23,363	0	0	(1,176)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/04/2023	50,398	18,620,052	369.46	686,421	0		253,193		1,160,091	0	0	(57,255)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/05/2023	40,202	14,760,150	367.15	589,361	0		217,736		1,005,057	0	0	(49,113)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/05/2023	2,945	1,096,351	372.23	36,729	0		13,569		61,055	0	0	(3,061)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/05/2023	4,481	1,689,368	376.98	47,726	0		17,632		76,333	0	0	(3,977)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/04/2022	3,545	1,309,163	369.34	35,375	0		1,635		78,980	0	0	(4,459)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/08/2023	83,552	30,844,807	369.17	1,150,508	0		427,058		1,945,149	0	0	(95,610)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/09/2023	35,346	13,055,726	369.37	484,239	0		180,026		817,025	0	0	(40,204)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/10/2023	32,980	12,212,839	370.31	438,635	0		163,326		736,471	0	0	(36,384)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/11/2023	40,656	15,058,613	370.39	539,913	0		201,349		905,184	0	0	(44,744)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/12/2023	56,219	20,726,906	368.68	788,756	0		294,604		1,332,696	0	0	(65,306)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/12/2023	1,787	685,496	383.58	15,208	0		5,680		22,417	0	0	(1,259)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/12/2023	5,589	2,107,965	377.18	59,408	0		22,189		94,610	0	0	(4,919)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/16/2023	35,534	13,114,592	369.07	493,214	0		185,351		831,195	0	0	(40,687)		0		03

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MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/17/2023	38,970	14,368,257	368.7	547,529	0		206,076		923,891	0	0	(45,126)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/05/2022	1,178	442,485	375.64	8,905	0		423		18,835	0	0	(1,121)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/06/2022	359	136,363	379.65	2,252	0		110		4,321	0	0	(283)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/06/2022	7,728	2,854,238	369.33	77,359	0		3,782		172,260	0	0	(9,724)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/06/2022	4,368	1,613,826	369.48	43,460	0		2,124		96,704	0	0	(5,463)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/09/2022	4,050	1,499,004	370.15	39,201	0		2,072		86,948	0	0	(4,907)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/10/2022	5,254	1,936,290	368.53	54,537	0		2,954		121,310	0	0	(6,817)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2020	05/11/2022	6,662	2,471,417	370.95	62,427	0		3,463		137,713	0	0	(7,793)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/28/2020	05/13/2022	2,595	947,084	365.01	31,214	0		1,844		69,028	0	0	(3,951)		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/28/2020	04/14/2022	517	187,898	363.79	6,394	0		122		14,377	0	0	(844)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2020	05/09/2022	808	303,339	375.34	6,312	0		340		13,166	0	0	(805)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2020	05/25/2022	5,406	2,005,978	371.05	51,900	0		3,882		111,200	0	0	(6,469)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2020	05/26/2022	628	238,457	379.72	4,082	0		311		7,589	0	0	(508)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2020	05/27/2022	2,252	841,783	373.81	19,231	0		1,488		40,144	0	0	(2,391)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2020	05/27/2022	1,010	369,126	365.62	12,166	0		941		26,235	0	0	(1,512)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2020	05/18/2023	57,717	21,309,620	369.21	809,767	0		308,911		1,343,429	0	0	(67,481)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2020	05/19/2023	41,403	15,305,166	369.66	573,023	0		218,925		948,217	0	0	(47,708)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2020	05/19/2023	7,930	2,987,257	376.68	87,315	0		33,359		137,527	0	0	(7,269)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2020	05/23/2023	30,611	11,339,594	370.44	413,863	0		159,061		681,757	0	0	(34,330)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2020	05/24/2023	21,639	7,993,953	369.42	302,516	0		116,438		500,378	0	0	(25,070)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2020	05/13/2022	1,479	538,866	364.35	18,561	0		1,098		40,322	0	0	(2,353)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2020	05/25/2023	31,965	11,838,803	370.37	433,762	0		167,200		713,822	0	0	(35,914)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2020	05/26/2023	56,780	21,052,391	370.77	761,422	0		293,931		1,249,498	0	0	(62,985)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2020	05/26/2023	7,079	2,673,129	377.6	75,890	0		29,296		118,273	0	0	(6,278)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2020	05/18/2022	3,529	1,303,862	369.52	35,956	0		2,364		77,968	0	0	(4,526)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2020	05/19/2022	1,762	652,895	370.46	17,271	0		1,158		37,286	0	0	(2,171)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2020	05/20/2022	1,520	573,858	377.61	10,836	0		741		21,389	0	0	(1,360)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2020	05/20/2022	15,657	5,797,004	370.25	155,004	0		10,593		334,529	0	0	(19,457)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2020	05/20/2022	6,714	2,483,154	369.85	67,609	0		4,620		146,131	0	0	(8,487)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2020	05/23/2022	3,942	1,455,880	369.3	40,684	0		2,938		87,970	0	0	(5,086)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2020	05/24/2022	2,681	991,636	369.87	27,025	0		1,987		58,301	0	0	(3,373)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	05/05/2022	3,538	928,437	262.44	25,330	0		1,250		181,972	0	0	(3,309)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	05/19/2022	8,681	2,293,376	264.17	56,603	0		3,865		431,408	0	0	(7,246)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	05/20/2022	7,174	1,902,821	265.24	43,833	0		3,051		348,819	0	0	(5,604)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	05/23/2022	10,231	2,713,976	265.26	62,514	0		4,598		497,264	0	0	(7,958)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	05/24/2022	4,270	1,145,233	268.2	21,649	0		1,621		194,985	0	0	(2,752)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	05/25/2022	3,266	875,540	268.05	16,756	0		1,276		149,637	0	0	(2,127)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	05/26/2022	3,172	847,123	267.03	17,416	0		1,349		148,554	0	0	(2,208)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	05/27/2022	11,198	2,973,496	265.55	67,633	0		5,327		540,891	0	0	(8,561)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	05/31/2022	8,689	2,306,625	265.45	52,832	0		4,433		420,602	0	0	(6,650)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	06/01/2022	1,267	331,519	261.63	9,719	0		828		66,168	0	0	(1,222)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	06/02/2022	3,733	990,194	265.23	23,072	0		1,995		181,511	0	0	(2,896)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	05/06/2022	3,002	789,298	262.91	20,925	0		1,061		153,010	0	0	(2,729)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	06/03/2022	5,630	1,489,309	264.53	36,426	0		3,196		277,654	0	0	(4,566)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	06/03/2022	3,126	806,433	257.99	29,539	0		2,592		174,577	0	0	(3,703)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	06/06/2022	8,492	2,238,751	263.63	58,085	0		5,317		426,421	0	0	(7,251)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	06/07/2022	2,927	775,524	264.93	18,530	0		1,720		143,186	0	0	(2,310)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	06/09/2022	7,557	2,005,253	265.35	46,702	0		4,451		366,431	0	0	(5,806)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	06/10/2022	12,300	3,231,558	262.72	89,301	0		8,622		628,723	0	0	(11,086)		0		03
MAY 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	05/09/2023	2,633	689,664	261.93	26,488	0		10,090		134,034	0	0	(2,253)		0		03
MAY 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	05/11/2023	4,119	1,089,271	264.46	36,987	0		14,132		199,405	0	0	(3,140)		0		03
MAY 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	05/17/2023	3,051	797,332	261.32	31,671	0		12,211		157,043	0	0	(2,674)		0		03
JUN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	06/09/2023	2,793	736,589	263.71	26,396	0		10,519		136,960	0	0	(2,181)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	05/09/2022	10,228	2,700,008	263.99	66,787	0		3,662		510,220	0	0	(8,674)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	05/10/2022	4,645	1,230,879	265.01	28,472	0		1,600		226,964	0	0	(3,692)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	05/11/2022	2,184	582,527	266.77	11,988	0		690		102,861	0	0	(1,552)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	05/12/2022	6,259	1,660,273	265.26	37,867	0		2,231		304,261	0	0	(4,897)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	05/13/2022	3,457	918,897	265.84	20,186	0		1,216		166,022	0	0	(2,607)		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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	05/16/2022	6,043	1,603,025	265.26	36,682	0		2,358		293,757	0	0	(4,716)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2020	05/17/2022	2,301	611,143	265.6	13,691	0		898		111,065	0	0	(1,758)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2020	05/13/2022	1,772	652,910	368.48	18,445	0		1,113		40,995	0	0	(2,385)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2020	06/09/2022	1,969	723,940	367.65	21,660	0		2,067		47,169	0	0	(2,696)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2020	06/10/2022	11,180	4,137,072	370.03	111,468	0		10,777		241,334	0	0	(13,857)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2020	05/26/2023	1,328	501,502	377.68	13,982	0		5,468		22,107	0	0	(1,172)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2020	05/30/2023	77,157	28,562,594	370.19	1,040,842	0		409,385		1,736,340	0	0	(86,898)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2020	05/31/2023	33,310	12,318,560	369.82	455,009	0		179,221		759,934	0	0	(37,953)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2020	06/01/2023	32,727	12,160,870	371.58	423,166	0		166,916		699,437	0	0	(35,264)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2020	06/02/2023	37,089	13,715,338	369.8	507,742	0		200,560		846,890	0	0	(42,273)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2020	06/02/2023	2,378	904,565	380.4	22,899	0		9,045		35,160	0	0	(1,907)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2020	06/06/2023	46,006	16,906,005	367.47	678,596	0		269,562		1,141,537	0	0	(56,289)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2020	05/27/2022	12,326	4,564,615	370.31	120,060	0		9,470		262,617	0	0	(15,219)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2020	06/07/2023	30,794	11,333,391	368.04	446,512	0		177,618		749,230	0	0	(37,004)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2020	06/08/2023	33,629	12,416,045	369.21	470,465	0		187,407		785,087	0	0	(38,953)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2020	06/09/2023	40,452	14,931,572	369.12	567,943	0		226,551		947,551	0	0	(46,981)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2020	06/09/2023	4,170	1,553,069	372.41	52,755	0		21,044		86,492	0	0	(4,364)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2020	06/09/2023	3,785	1,422,286	375.78	42,845	0		17,091		68,638	0	0	(3,544)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2020	05/31/2022	3,795	1,416,478	373.27	32,521	0		2,733		69,699	0	0	(4,099)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2020	06/01/2022	4,095	1,503,307	367.15	45,654	0		3,895		100,143	0	0	(5,747)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2020	06/02/2022	2,246	834,771	371.7	20,684	0		1,791		44,746	0	0	(2,600)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2020	06/03/2022	12,466	4,576,642	367.14	139,366	0		12,246		304,983	0	0	(17,494)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2020	06/06/2022	6,336	2,326,600	367.19	70,776	0		6,488		154,705	0	0	(8,847)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2020	06/07/2022	3,248	1,197,818	368.75	34,075	0		3,166		74,258	0	0	(4,253)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2020	06/08/2022	3,467	1,276,396	368.16	37,304	0		3,513		81,293	0	0	(4,650)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/17/2020	06/15/2022	399	145,782	365.25	4,873	0		503		10,516	0	0	(604)		0		03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	05/19/2023	15,077	4,586,152	304.18	175,497	0		68,507		408,243	0	0	(14,929)		0		03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	05/02/2023	16,436	4,989,777	303.58	193,950	0		73,779		454,309	0	0	(16,768)		0		03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	05/04/2023	22,730	6,833,854	300.66	301,848	0		115,183		690,531	0	0	(26,046)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	06/05/2023	15,736	4,824,384	306.59	167,742	0		67,097		391,659	0	0	(14,044)		0		03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	06/08/2023	14,784	4,508,926	304.99	168,684	0		67,755		389,361	0	0	(14,083)		0		03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	05/08/2023	14,623	4,428,530	302.85	178,399	0		68,497		414,120	0	0	(15,335)		0		03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	05/15/2023	21,957	6,681,472	304.3	253,602	0		98,409		592,187	0	0	(21,655)		0		03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	04/26/2023	13,318	4,034,186	302.92	160,877	0		60,620		376,354	0	0	(13,989)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	05/20/2022	9,184	2,805,066	305.44	74,755	0		5,278		238,869	0	0	(9,694)		0		03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	05/10/2023	13,975	4,219,003	301.89	177,486	0		68,355		408,346	0	0	(15,228)		0		03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	05/22/2023	19,260	5,832,081	302.81	237,474	0		93,110		546,051	0	0	(20,144)		0		03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	05/12/2023	16,151	4,924,668	304.91	181,540	0		70,129		426,446	0	0	(15,546)		0		03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	05/17/2023	14,540	4,421,074	304.07	169,823	0		66,096		395,233	0	0	(14,474)		0		03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	06/02/2023	14,260	4,375,391	306.84	150,153	0		59,809		351,622	0	0	(12,606)		0		03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	05/30/2023	22,743	6,985,135	307.14	235,840	0		93,542		554,704	0	0	(19,856)		0		03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	05/26/2023	19,956	6,135,024	307.42	203,955	0		80,433		481,549	0	0	(17,236)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	06/03/2022	14,564	4,417,568	303.32	134,281	0		11,949		409,536	0	0	(17,070)		0		03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	05/25/2023	15,098	4,566,360	302.45	189,177	0		74,497		432,996	0	0	(16,002)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	05/06/2022	10,590	3,217,638	303.85	92,341	0		4,753		292,350	0	0	(12,222)		0		03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	06/19/2023	10,563	3,246,397	307.33	110,280	0		44,963		256,067	0	0	(9,114)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	05/13/2022	10,413	3,156,000	303.09	95,173	0		5,818		295,334	0	0	(12,468)		0		03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	06/16/2023	11,436	3,501,917	306.22	124,766	0		50,665		288,496	0	0	(10,340)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	05/27/2022	12,720	3,850,223	302.7	120,200	0		9,602		365,600	0	0	(15,432)		0		03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	05/05/2023	9,451	2,872,314	303.91	110,201	0		42,117		258,284	0	0	(9,500)		0		03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	05/01/2023	24,107	7,280,699	302.02	302,780	0		114,998		701,574	0	0	(26,202)		0		03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	06/12/2023	10,902	3,360,660	308.26	108,911	0		43,987		255,211	0	0	(9,059)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	06/22/2022	7,922	2,423,675	305.94	64,961	0		7,327		201,935	0	0	(8,042)		0		03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	06/22/2023	7,954	2,447,157	307.68	82,001	0		33,567		190,335	0	0	(6,758)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	06/15/2022	10,965	3,328,173	303.52	101,209	0		10,543		306,057	0	0	(12,651)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/02/2022	1,586	584,782	368.68	17,210	0		1,520		36,371	0	0	(2,206)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/24/2022	2,011	753,604	374.67	17,217	0		1,998		34,297	0	0	(2,140)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/24/2022	6,062	2,242,076	369.88	63,708	0		7,392		131,781	0	0	(7,919)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/02/2023	1,703	624,874	366.85	26,300	0		10,525		43,145	0	0	(2,218)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/13/2023	30,913	11,444,740	370.22	432,169	0		175,594		696,501	0	0	(36,081)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/14/2023	19,638	7,287,877	371.11	267,077	0		108,663		428,276	0	0	(22,277)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/15/2023	48,147	17,846,630	370.67	664,428	0		270,693		1,067,248	0	0	(55,369)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/16/2023	42,940	15,911,709	370.56	595,143	0		242,792		955,836	0	0	(49,549)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/16/2023	9,119	3,397,557	372.6	118,449	0		48,322		188,029	0	0	(9,862)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/19/2023	65,088	24,134,519	370.8	896,258	0		367,102		1,437,112	0	0	(74,413)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/10/2022	6,696	2,468,785	368.69	73,121	0		7,209		153,463	0	0	(9,269)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/20/2023	33,449	12,373,785	369.93	473,638	0		194,257		762,449	0	0	(39,288)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/21/2023	37,186	13,768,559	370.26	521,350	0		214,109		837,707	0	0	(43,206)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/22/2023	44,158	16,450,258	372.53	576,706	0		237,155		914,196	0	0	(47,749)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/23/2023	52,316	19,398,899	370.8	722,489	0		297,495		1,155,749	0	0	(59,765)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/23/2023	7,151	2,664,428	372.58	93,324	0		38,428		147,801	0	0	(7,720)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/23/2023	7,509	2,855,632	380.29	75,917	0		31,260		112,685	0	0	(6,280)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/14/2022	3,820	1,406,982	368.32	42,440	0		4,399		88,958	0	0	(5,350)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/15/2022	4,671	1,723,220	368.9	50,730	0		5,321		106,086	0	0	(6,386)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/16/2022	4,455	1,664,273	373.56	39,696	0		4,214		80,671	0	0	(4,990)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/17/2022	15,372	5,684,658	369.8	161,101	0		17,301		335,359	0	0	(20,222)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/20/2022	5,691	2,096,342	368.35	63,457	0		7,051		132,362	0	0	(7,932)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/21/2022	4,022	1,477,957	367.49	46,492	0		5,223		96,974	0	0	(5,803)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/22/2022	7,381	2,747,087	372.17	70,270	0		7,981		143,802	0	0	(8,759)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2020	05/27/2022	333	121,500	365.38	4,173	0		340		8,721	0	0	(547)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2020	06/30/2022	2,996	1,112,314	371.29	30,228	0		3,773		60,984	0	0	(3,773)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2020	07/01/2022	1,449	532,051	367.18	17,330	0		2,184		35,381	0	0	(2,160)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2020	07/01/2022	16,836	6,254,806	371.51	168,530	0		21,241		339,118	0	0	(21,008)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2020	07/05/2022	2,673	986,192	368.95	29,804	0		3,900		60,590	0	0	(3,695)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2020	07/06/2022	4,906	1,817,534	370.44	51,468	0		6,796		104,020	0	0	(6,372)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2020	06/27/2023	36,596	13,542,546	370.06	523,682	0		218,564		831,190	0	0	(43,519)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2020	06/28/2023	18,385	6,807,251	370.27	261,612	0		109,327		414,480	0	0	(21,721)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2020	06/29/2023	47,776	17,773,206	372.01	644,023	0		269,480		1,010,227	0	0	(53,421)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2020	06/30/2023	64,982	24,190,318	372.26	870,113	0		364,550		1,361,353	0	0	(72,109)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2020	06/02/2022	403	148,974	369.24	4,333	0		388		9,026	0	0	(563)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2020	06/30/2023	8,071	3,044,854	377.26	91,848	0		38,481		138,551	0	0	(7,612)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2020	07/05/2023	22,360	8,329,312	372.51	297,388	0		125,388		464,630	0	0	(24,532)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2020	07/06/2023	48,315	17,962,387	371.78	658,044	0		277,801		1,031,866	0	0	(54,234)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2020	06/13/2022	358	134,270	374.7	3,067	0		318		6,088	0	0	(392)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2020	06/15/2022	912	347,962	381.7	5,652	0		600		9,563	0	0	(721)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2020	06/16/2022	361	136,101	377.2	2,771	0		298		5,267	0	0	(353)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2020	06/24/2022	6,403	2,373,707	370.7	65,890	0		7,741		134,023	0	0	(8,294)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2020	06/27/2022	8,181	2,999,388	366.65	99,557	0		12,063		204,078	0	0	(12,479)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2020	06/28/2022	5,940	2,187,026	368.17	68,075	0		8,332		139,222	0	0	(8,521)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2020	06/29/2022	5,142	1,913,399	372.08	50,139	0		6,198		100,702	0	0	(6,267)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/15/2022	1,647	605,344	367.59	21,128	0		3,073		39,545	0	0	(2,634)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	06/10/2022	796	296,026	371.84	8,375	0		853		15,756	0	0	(1,097)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/12/2022	4,523	1,687,115	372.98	46,500	0		6,597		84,766	0	0	(5,821)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/13/2022	8,731	3,239,877	371.08	97,263	0		13,914		179,725	0	0	(12,158)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/14/2022	2,037	767,096	376.55	18,029	0		2,601		31,312	0	0	(2,250)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/15/2022	658	249,106	378.69	5,302	0		771		8,838	0	0	(661)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/15/2022	12,204	4,555,745	373.31	124,233	0		18,067		224,919	0	0	(15,486)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/18/2022	8,850	3,310,447	374.08	87,345	0		13,011		156,708	0	0	(10,843)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/19/2022	5,216	1,938,594	371.69	56,902	0		8,543		104,335	0	0	(7,054)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/20/2022	7,501	2,777,337	370.28	86,782	0		13,131		160,342	0	0	(10,743)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	06/23/2023	565	211,958	375.48	7,243	0		3,047		10,408	0	0	(612)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	06/30/2023	1,235	452,979	366.88	20,755	0		8,809		31,327	0	0	(1,742)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	06/23/2022	984	363,316	369.1	11,714	0		1,389		22,159	0	0	(1,506)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/07/2023	39,159	14,568,588	372.04	564,276	0		241,609		828,416	0	0	(47,067)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/07/2023	10,939	4,111,702	375.86	139,697	0		59,815		199,430	0	0	(11,652)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/10/2023	83,648	31,244,298	373.52	1,145,145	0		492,137		1,674,329	0	0	(95,252)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/12/2023	33,034	12,319,552	372.93	464,135	0		199,955		676,630	0	0	(38,535)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/13/2023	52,757	19,675,716	372.95	741,236	0		319,722		1,079,842	0	0	(61,485)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/14/2023	49,852	18,587,869	372.86	702,915	0		303,561		1,024,101	0	0	(58,253)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/14/2023	3,392	1,298,618	382.8	34,603	0		14,944		45,860	0	0	(2,868)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/14/2023	6,497	2,437,659	375.2	85,110	0		36,756		121,872	0	0	(7,053)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	06/24/2022	1,083	396,057	365.71	14,750	0		1,768		28,029	0	0	(1,894)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/18/2023	41,549	15,523,219	373.61	573,380	0		248,815		830,363	0	0	(47,343)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/19/2023	38,775	14,490,747	373.71	533,549	0		231,808		772,140	0	0	(44,014)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/20/2023	52,222	19,488,303	373.18	731,112	0		318,020		1,061,265	0	0	(60,256)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	06/24/2022	507	188,080	370.63	5,678	0		680		10,656	0	0	(729)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	06/27/2022	662	243,912	368.53	8,075	0		998		15,275	0	0	(1,032)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/07/2022	2,437	901,801	370.07	28,146	0		3,824		52,548	0	0	(3,548)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/08/2022	410	154,477	376.37	3,641	0		499		6,363	0	0	(458)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/08/2022	16,532	6,176,348	373.6	165,154	0		22,637		299,710	0	0	(20,789)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/11/2022	5,258	1,958,683	372.49	55,108	0		7,752		101,014	0	0	(6,908)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	06/23/2022	607	221,976	365.82	9,217	0		1,115		15,639	0	0	(1,209)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/18/2022	224	83,345	372.36	2,684	0		408		4,332	0	0	(340)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/21/2022	2,881	1,073,443	372.55	34,374	0		5,344		55,261	0	0	(4,333)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/22/2022	1,845	699,470	379.18	16,713	0		2,618		24,102	0	0	(2,104)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/22/2022	5,339	1,988,288	372.43	64,011	0		10,027		103,021	0	0	(8,057)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/22/2022	5,391	2,018,259	374.4	59,728	0		9,356		93,909	0	0	(7,518)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/25/2022	6,099	2,266,736	371.66	75,566	0		12,103		122,273	0	0	(9,472)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/26/2022	4,441	1,660,347	373.84	50,498	0		8,147		79,802	0	0	(6,321)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/27/2022	12,766	4,784,866	374.82	139,530	0		22,674		217,673	0	0	(17,441)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/28/2022	943	358,456	380.01	8,291	0		1,357		11,705	0	0	(1,035)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/29/2022	6,172	2,333,564	378.09	59,004	0		9,725		86,923	0	0	(7,355)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/01/2022	1,652	604,705	365.94	25,101	0		3,291		42,385	0	0	(3,255)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/29/2022	4,881	1,833,668	375.71	51,539	0		8,495		79,235	0	0	(6,424)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	08/01/2022	4,869	1,831,047	376.1	50,681	0		8,528		77,392	0	0	(6,291)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	08/02/2022	3,404	1,272,717	373.86	38,877	0		6,587		61,205	0	0	(4,819)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	08/03/2022	7,242	2,725,941	376.4	74,594	0		12,723		113,238	0	0	(9,234)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/14/2023	361	133,733	370	6,112	0		2,674		8,248	0	0	(513)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/21/2023	54,488	20,384,908	374.12	816,769	0		360,317		1,068,342	0	0	(68,127)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/21/2023	19,249	7,249,400	376.61	267,177	0		117,865		341,853	0	0	(22,285)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/25/2023	39,959	14,890,736	372.65	627,757	0		278,230		829,492	0	0	(52,168)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/26/2023	25,423	9,514,375	374.24	380,585	0		168,876		496,866	0	0	(31,598)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/05/2022	487	183,447	376.34	4,914	0		669		7,562	0	0	(634)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/27/2023	60,625	22,799,300	376.07	858,452	0		381,358		1,102,500	0	0	(71,208)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/28/2023	59,762	22,380,809	374.5	888,659	0		395,232		1,156,661	0	0	(73,646)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/28/2023	8,259	3,107,764	376.31	116,115	0		51,642		148,787	0	0	(9,623)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/28/2023	11,369	4,324,812	380.42	140,401	0		62,444		172,295	0	0	(11,635)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/31/2023	69,340	26,111,270	376.57	968,676	0		432,302		1,237,532	0	0	(80,056)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	08/01/2023	33,359	12,509,254	374.99	489,709	0		218,796		634,194	0	0	(40,435)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	08/02/2023	24,985	9,422,207	377.12	343,539	0		153,664		436,328	0	0	(28,340)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	08/03/2023	51,855	19,517,313	376.38	730,123	0		326,951		933,320	0	0	(60,175)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/06/2022	212	80,371	379.7	1,846	0		253		2,638	0	0	(238)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/08/2022	269	101,522	377.87	2,544	0		356		3,793	0	0	(327)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/12/2022	455	171,836	377.52	4,388	0		635		6,585	0	0	(560)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/14/2022	604	223,153	369.41	8,113	0		1,193		13,422	0	0	(1,033)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/15/2022	623	233,641	374.9	6,724	0		997		10,543	0	0	(855)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/04/2020	07/15/2022	514	189,892	369.21	6,964	0		1,033		11,530	0	0	(885)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	06/13/2022	10,440	2,784,185	266.68	68,696	0		7,496		492,335	0	0	(9,242)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	07/08/2022	6,739	1,801,355	267.32	43,599	0		6,157		313,199	0	0	(5,654)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	07/11/2022	6,103	1,641,931	269.05	35,579	0		5,156		273,100	0	0	(4,594)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	07/14/2022	6,627	1,772,925	267.55	42,542	0		6,321		306,404	0	0	(5,470)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	07/15/2022	9,222	2,458,220	266.55	62,989	0		9,435		435,617	0	0	(8,087)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	07/18/2022	7,874	2,112,296	268.27	48,502	0		7,441		358,394	0	0	(6,201)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	07/20/2022	8,855	2,376,730	268.41	54,192	0		8,443		401,784	0	0	(6,908)		0		03

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JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	07/22/2022	8,633	2,306,131	267.13	57,237	0		9,054		402,681	0	0	(7,276)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	07/25/2022	7,246	1,945,148	268.46	44,415	0		7,184		328,343	0	0	(5,622)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	07/28/2022	12,270	3,250,449	264.92	93,371	0		15,431		599,218	0	0	(11,769)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	07/29/2022	10,761	2,886,716	268.26	67,040	0		11,158		489,683	0	0	(8,439)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	06/16/2022	9,266	2,463,202	265.83	64,399	0		7,283		444,766	0	0	(8,625)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	08/02/2022	5,256	1,413,883	268.98	31,434	0		5,377		235,409	0	0	(3,935)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	08/05/2022	4,604	1,239,736	269.29	27,070	0		4,724		204,708	0	0	(3,374)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	08/08/2022	29,816	8,059,211	270.3	165,180	0		29,391		1,295,705	0	0	(20,505)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	08/10/2022	5,305	1,444,561	272.29	25,943	0		4,675		220,007	0	0	(3,212)		0		03
JUL 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	07/07/2023	6,324	1,675,412	264.93	64,188	0		28,029		301,892	0	0	(5,460)		0		03
JUL 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	07/31/2023	1,744	461,107	264.41	18,346	0		8,240		83,988	0	0	(1,526)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	06/20/2022	8,664	2,292,759	264.64	64,978	0		7,690		426,120	0	0	(8,651)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	06/22/2022	5,247	1,392,764	265.44	37,569	0		4,544		253,865	0	0	(4,987)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	06/24/2022	8,189	2,167,195	264.65	61,581	0		7,607		402,614	0	0	(8,150)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	06/27/2022	6,408	1,717,750	268.05	39,219	0		4,996		293,310	0	0	(5,168)		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	06/30/2022	5,904	1,586,507	268.73	34,714	0		4,554		266,159	0	0	(4,554)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	07/05/2022	10,748	2,860,254	266.11	74,701	0		10,270		512,641	0	0	(9,730)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/11/2020	07/07/2022	6,152	1,644,275	267.29	39,863	0		5,580		286,115	0	0	(5,177)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	07/11/2022	342	125,684	367.12	4,403	0		643		8,381	0	0	(573)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	08/09/2022	4,840	1,817,353	375.48	45,110	0		8,133		79,913	0	0	(5,631)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	08/10/2022	3,312	1,248,366	376.97	28,943	0		5,251		50,238	0	0	(3,608)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	08/11/2022	1,720	654,461	380.41	12,920	0		2,359		21,020	0	0	(1,608)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	08/12/2022	9,123	3,402,444	372.94	94,882	0		17,430		172,276	0	0	(11,795)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	07/27/2023	633	239,717	378.85	7,327	0		3,291		10,258	0	0	(615)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	07/28/2023	592	218,924	369.61	9,199	0		4,137		13,733	0	0	(771)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	08/04/2023	46,579	17,608,097	378.03	556,614	0		252,304		783,911	0	0	(46,342)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	08/04/2023	25,698	9,799,833	381.35	274,966	0		124,638		374,986	0	0	(22,893)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	08/07/2023	78,051	29,415,156	376.87	970,176	0		441,233		1,379,240	0	0	(80,550)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	08/08/2023	25,033	9,450,477	377.52	304,903	0		138,822		430,933	0	0	(25,291)		0		03

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JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	07/15/2022	818	310,000	379.01	6,355	0		959		10,757	0	0	(822)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	08/09/2023	34,235	12,891,618	376.56	430,337	0		196,148		612,970	0	0	(35,663)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	08/10/2023	43,742	16,450,786	376.09	558,580	0		254,881		798,153	0	0	(46,249)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	08/11/2023	39,421	14,799,503	375.42	514,447	0		235,000		738,824	0	0	(42,555)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	08/11/2023	6,975	2,608,536	374.01	95,202	0		43,488		138,039	0	0	(7,875)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	08/11/2023	5,325	2,017,837	378.95	62,034	0		28,337		86,454	0	0	(5,131)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	07/15/2022	402	147,682	367.68	5,065	0		764		9,610	0	0	(655)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	07/22/2022	439	165,628	377.19	3,732	0		595		6,515	0	0	(478)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	07/28/2022	1,431	539,978	377.28	12,194	0		2,029		21,180	0	0	(1,548)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	08/04/2022	4,109	1,579,197	384.29	25,519	0		4,455		37,392	0	0	(3,208)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	08/05/2022	6,550	2,477,631	378.27	53,775	0		9,450		91,582	0	0	(6,750)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	08/05/2022	3,435	1,292,106	376.16	30,949	0		5,439		54,497	0	0	(3,885)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2020	08/08/2022	8,484	3,202,386	377.48	72,365	0		12,965		124,730	0	0	(9,046)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2020	08/15/2022	1,392	512,951	368.6	18,509	0		3,491		32,079	0	0	(2,310)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	07/08/2022	11,642	3,560,485	305.84	139,510	0		20,225		297,753	0	0	(18,574)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	06/20/2022	7,855	2,374,482	302.29	109,199	0		13,276		228,858	0	0	(14,936)		0		03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	07/07/2023	9,304	2,905,072	312.23	109,704	0		48,734		186,635	0	0	(9,494)		0		03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	07/07/2023	11,987	3,674,525	306.53	176,312	0		78,323		299,285	0	0	(15,258)		0		03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	06/19/2023	15,274	4,639,710	303.77	246,400	0		107,047		419,399	0	0	(21,699)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	07/01/2022	8,882	2,710,367	305.16	109,264	0		14,862		233,231	0	0	(14,699)		0		03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	07/14/2023	10,206	3,146,757	308.32	140,852	0		63,094		238,805	0	0	(12,108)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	07/15/2022	5,605	1,737,886	310.04	55,214	0		8,488		119,934	0	0	(7,276)		0		03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	07/06/2023	12,147	3,725,734	306.72	177,295	0		78,665		301,204	0	0	(15,358)		0		03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	06/09/2023	10,284	3,119,848	303.38	167,437	0		71,806		286,029	0	0	(14,891)		0		03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	06/14/2023	10,687	3,249,315	304.04	170,292	0		73,509		290,807	0	0	(15,070)		0		03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	06/29/2023	18,136	5,536,694	305.29	278,133	0		122,357		472,856	0	0	(24,256)		0		03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	06/26/2023	29,302	8,913,809	304.21	466,816	0		204,601		792,802	0	0	(40,829)		0		03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	06/12/2023	15,784	4,791,215	303.54	255,889	0		110,171		436,765	0	0	(22,690)		0		03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	07/03/2023	26,024	7,969,734	306.25	385,945	0		170,620		656,184	0	0	(33,528)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	06/21/2023	11,138	3,363,992	302.04	191,376	0		83,353		323,602	0	0	(16,820)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	06/27/2022	7,937	2,424,582	305.49	95,858	0		12,541		205,844	0	0	(12,973)		0		03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	06/23/2023	16,979	5,167,971	304.37	268,522	0		117,250		456,842	0	0	(23,555)		0		03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	06/05/2023	11,035	3,346,472	303.27	180,030	0		76,798		308,095	0	0	(16,074)		0		03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	06/27/2023	15,075	4,569,422	303.12	249,942	0		109,683		422,922	0	0	(21,840)		0		03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	07/13/2023	20,769	6,369,474	306.68	304,752	0		136,352		515,875	0	0	(26,222)		0		03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	07/10/2023	14,617	4,462,433	305.3	225,360	0		100,472		381,105	0	0	(19,446)		0		03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	07/11/2023	15,888	4,857,252	305.71	241,426	0		107,763		408,427	0	0	(20,813)		0		03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	06/30/2023	11,765	3,592,762	305.38	179,922	0		79,249		305,771	0	0	(15,676)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	07/12/2022	9,413	2,876,519	305.59	114,469	0		17,170		243,085	0	0	(15,150)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	06/06/2022	9,859	3,015,128	305.81	115,369	0		11,824		252,715	0	0	(16,123)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	07/28/2022	1,377	511,530	371.43	15,962	0		2,710		27,924	0	0	(2,067)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/22/2022	4,722	1,786,214	378.27	41,932	0		8,328		66,702	0	0	(5,241)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/23/2022	3,457	1,289,323	372.96	38,407	0		7,671		65,371	0	0	(4,794)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/24/2022	10,415	3,915,998	376.01	102,063	0		20,497		167,916	0	0	(12,723)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/25/2022	3,134	1,187,152	378.77	27,299	0		5,513		43,014	0	0	(3,398)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/26/2022	3,516	1,331,453	378.64	30,839	0		6,261		48,677	0	0	(3,834)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/26/2022	5,675	2,115,548	372.81	63,556	0		12,904		108,160	0	0	(7,901)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/14/2023	84,196	31,515,382	374.31	1,194,740	0		554,661		1,648,898	0	0	(99,839)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/15/2023	31,132	11,640,881	373.92	447,367	0		207,914		618,971	0	0	(37,350)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/16/2023	26,675	9,992,898	374.61	375,324	0		174,618		516,696	0	0	(31,306)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/17/2023	42,132	15,858,598	376.4	560,781	0		261,179		760,948	0	0	(46,732)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/05/2022	1,776	679,600	382.72	12,679	0		2,272		18,285	0	0	(1,623)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/18/2023	41,328	15,556,644	376.42	550,074	0		256,464		746,050	0	0	(45,797)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/18/2023	15,849	6,007,891	379.08	193,670	0		90,296		256,599	0	0	(16,124)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/21/2023	84,332	31,738,442	376.35	1,126,679	0		526,961		1,528,231	0	0	(93,543)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/22/2023	22,759	8,578,820	376.95	298,364	0		139,695		402,781	0	0	(24,749)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/23/2023	19,493	7,323,948	375.72	265,886	0		124,619		362,339	0	0	(22,035)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/24/2023	49,853	18,758,830	376.28	668,534	0		313,664		906,595	0	0	(55,352)		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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/25/2023	56,018	21,067,855	376.09	756,245	0		355,185		1,026,672	0	0	(62,557)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/25/2023	30,436	11,516,241	378.38	381,967	0		179,398		508,641	0	0	(31,597)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/05/2022	1,493	555,545	372.11	16,930	0		3,034		29,331	0	0	(2,167)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/12/2022	7,848	2,937,581	374.3	81,778	0		15,319		138,222	0	0	(10,366)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/15/2022	4,977	1,862,519	374.25	52,106	0		9,939		87,960	0	0	(6,577)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/16/2022	5,815	2,181,797	375.17	58,620	0		11,248		97,897	0	0	(7,389)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/17/2022	2,640	990,991	375.34	26,455	0		5,106		44,052	0	0	(3,330)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/18/2022	3,235	1,226,366	379.1	27,594	0		5,357		43,288	0	0	(3,469)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/19/2022	12,978	4,856,138	374.18	136,659	0		26,684		230,453	0	0	(17,154)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2020	08/18/2022	2,543	950,689	373.81	26,297	0		5,207		46,020	0	0	(3,371)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2020	09/07/2022	6,001	2,248,432	374.7	60,726	0		13,373		104,321	0	0	(7,570)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2020	09/08/2022	2,990	1,122,824	375.47	29,336	0		6,492		49,938	0	0	(3,652)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2020	09/09/2022	4,691	1,763,174	375.86	45,315	0		10,077		76,743	0	0	(5,633)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2020	08/28/2023	83,173	31,382,776	377.32	1,054,632	0		503,325		1,453,042	0	0	(88,131)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2020	08/29/2023	32,731	12,359,858	377.62	411,428	0		196,554		565,114	0	0	(34,349)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2020	08/30/2023	26,543	9,955,457	375.07	362,046	0		173,138		506,951	0	0	(30,198)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2020	08/31/2023	38,694	14,567,653	376.48	504,961	0		241,727		699,523	0	0	(42,080)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2020	09/01/2023	65,512	24,761,556	377.97	815,624	0		390,836		1,115,997	0	0	(67,906)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2020	09/05/2023	59,119	22,212,270	375.72	792,789	0		381,415		1,102,917	0	0	(65,761)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2020	09/06/2023	43,602	16,415,736	376.49	570,751	0		274,864		789,536	0	0	(47,300)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2020	08/25/2022	1,239	463,283	373.79	12,890	0		2,654		22,491	0	0	(1,636)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2020	09/07/2023	40,638	15,265,240	375.64	546,987	0		263,681		760,787	0	0	(45,289)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2020	09/08/2023	69,073	26,017,546	376.67	900,015	0		434,290		1,242,451	0	0	(74,450)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2020	08/26/2022	2,868	1,084,652	378.22	24,692	0		5,112		40,725	0	0	(3,130)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2020	08/29/2022	6,385	2,398,270	375.6	61,745	0		12,990		105,496	0	0	(7,794)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2020	08/30/2022	1,199	446,188	372.04	13,468	0		2,848		23,744	0	0	(1,698)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2020	08/31/2022	10,660	4,018,475	376.98	97,323	0		20,690		163,242	0	0	(12,250)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2020	09/02/2022	2,430	927,739	381.77	17,958	0		3,857		27,629	0	0	(2,254)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2020	09/02/2022	7,964	2,964,042	372.16	89,202	0		19,159		156,853	0	0	(11,197)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2020	09/02/2022	2,456	920,094	374.66	24,804	0		5,327		42,708	0	0	(3,113)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2020	09/15/2022	502	186,272	370.75	6,074	0		1,401		10,582	0	0	(755)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/18/2020	08/22/2022	1,044	389,223	372.79	11,287	0		2,309		19,905	0	0	(1,453)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/18/2020	09/13/2023	32,884	12,356,439	375.76	441,959	0		215,689		613,885	0	0	(36,626)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/18/2020	09/14/2023	50,413	19,054,973	377.98	631,671	0		308,571		862,277	0	0	(52,300)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/18/2020	09/15/2023	36,578	13,768,567	376.42	482,094	0		235,730		665,821	0	0	(39,879)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/18/2020	09/15/2023	10,228	3,899,478	381.26	115,268	0		56,363		152,689	0	0	(9,535)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/18/2020	09/09/2022	6,853	2,551,983	372.4	76,340	0		17,142		133,622	0	0	(9,582)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/18/2020	09/12/2022	3,762	1,409,233	374.56	38,414	0		8,750		65,989	0	0	(4,802)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/18/2020	09/13/2022	5,337	1,991,294	373.1	57,962	0		13,264		100,722	0	0	(7,235)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/18/2020	09/14/2022	5,503	2,079,196	377.82	49,033	0		11,274		80,894	0	0	(6,112)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/18/2020	09/15/2022	3,634	1,385,760	381.29	27,803	0		6,422		43,199	0	0	(3,461)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/18/2020	09/16/2022	7,460	2,804,050	375.88	72,362	0		16,791		122,253	0	0	(8,995)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/18/2020	09/12/2023	38,335	14,408,559	375.86	513,304	0		250,265		712,686	0	0	(42,578)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2020	08/01/2022	11,411	3,508,944	307.5	108,433	0		19,774		272,874	0	0	(14,587)		0		03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2020	08/07/2023	17,495	5,460,311	312.11	182,839	0		86,673		354,181	0	0	(15,823)		0		03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2020	08/11/2023	15,667	4,946,306	315.72	140,699	0		66,980		272,417	0	0	(12,129)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2020	08/05/2022	11,531	3,580,572	310.53	93,942	0		17,588		241,181	0	0	(12,563)		0		03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2020	07/26/2023	14,133	4,322,748	305.87	188,695	0		88,290		361,416	0	0	(16,520)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2020	07/22/2022	9,405	2,924,733	310.99	73,592	0		12,507		192,402	0	0	(10,050)		0		03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2020	07/17/2023	27,674	8,545,362	308.79	327,006	0		151,469		636,453	0	0	(28,882)		0		03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2020	08/10/2023	16,403	5,135,596	313.09	164,848	0		78,394		319,102	0	0	(14,225)		0		03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2020	07/20/2023	14,882	4,568,895	307.01	189,281	0		87,973		365,406	0	0	(16,669)		0		03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2020	07/28/2023	15,550	4,801,674	308.78	185,161	0		86,828		357,989	0	0	(16,179)		0		03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2020	07/31/2023	26,157	8,194,857	313.3	258,573	0		121,652		503,714	0	0	(22,528)		0		03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2020	07/24/2023	34,866	10,808,161	309.99	394,072	0		183,977		766,429	0	0	(34,568)		0		03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2020	08/02/2023	14,438	4,494,993	311.34	155,269	0		73,209		301,276	0	0	(13,502)		0		03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2020	07/28/2023	13,820	4,398,009	318.23	109,661	0		51,424		213,493	0	0	(9,582)		0		03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2020	07/21/2023	15,098	4,672,644	309.48	173,910	0		80,920		338,321	0	0	(15,300)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2020	08/04/2023	9,918	3,125,108	315.1	90,996	0		42,997		176,949	0	0	(7,897)		0		03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2020	07/27/2023	15,745	4,911,460	311.93	164,484	0		77,047		320,584	0	0	(14,386)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2020	07/28/2022	10,562	3,259,368	308.6	94,461	0		16,762		241,037	0	0	(12,784)		0		03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2020	07/18/2023	11,209	3,464,042	309.04	131,194	0		60,838		255,389	0	0	(11,576)		0		03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2020	08/03/2023	11,042	3,435,686	311.14	119,832	0		56,561		232,250	0	0	(10,410)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2020	08/12/2022	8,546	2,640,795	309.02	75,925	0		14,850		191,460	0	0	(10,049)		0		03
JUL 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2020	07/20/2022	11,138	3,431,661	308.1	101,420	0		16,980		259,759	0	0	(13,893)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	08/26/2022	6,127	2,308,247	376.76	51,096	0		10,901		94,774	0	0	(6,674)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/23/2022	10,497	3,863,563	368.08	129,422	0		31,588		247,876	0	0	(16,245)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/26/2022	1,823	674,194	369.92	20,923	0		5,173		39,874	0	0	(2,615)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/27/2022	7,208	2,676,171	371.28	78,351	0		19,452		148,555	0	0	(9,780)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/28/2022	5,307	1,981,660	373.4	52,858	0		13,178		99,087	0	0	(6,589)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/29/2022	4,191	1,559,656	372.16	44,004	0		11,016		82,993	0	0	(5,478)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/30/2022	1,448	539,479	372.45	15,035	0		3,780		28,306	0	0	(1,869)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/30/2022	7,894	2,925,426	370.59	88,491	0		22,245		167,830	0	0	(11,000)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/06/2023	1,301	489,054	375.99	16,168	0		7,940		24,019	0	0	(1,366)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/08/2023	911	337,685	370.63	13,439	0		6,612		20,518	0	0	(1,134)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/18/2023	69,109	26,043,836	376.85	841,060	0		417,797		1,238,260	0	0	(70,284)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/08/2022	697	260,527	373.59	6,771	0		1,543		12,830	0	0	(868)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/19/2023	33,688	12,679,243	376.37	416,724	0		207,202		615,238	0	0	(34,791)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/20/2023	34,234	12,870,656	375.96	429,296	0		213,653		635,409	0	0	(35,808)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/21/2023	58,741	22,030,925	375.05	758,938	0		378,063		1,129,035	0	0	(63,245)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/22/2023	50,466	18,913,550	374.78	658,073	0		328,123		980,175	0	0	(54,789)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/22/2023	25,004	9,454,099	378.1	292,800	0		145,993		426,763	0	0	(24,377)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/25/2023	67,439	25,239,046	374.25	896,264	0		448,132		1,337,301	0	0	(74,413)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/26/2023	32,265	12,038,109	373.1	444,613	0		222,511		667,628	0	0	(36,880)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/27/2023	26,030	9,713,224	373.16	358,428	0		179,544		537,543	0	0	(29,704)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/28/2023	47,072	17,686,713	375.74	597,340	0		299,494		882,904	0	0	(49,458)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/29/2023	71,529	26,967,145	377.01	871,938	0		437,572		1,277,636	0	0	(72,127)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/15/2022	633	237,265	374.59	5,929	0		1,396		11,102	0	0	(753)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/29/2023	14,771	5,523,374	373.94	198,667	0		99,698		296,517	0	0	(16,434)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/16/2022	4,954	1,852,954	374.01	47,611	0		11,266		89,453	0	0	(6,035)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/19/2022	4,213	1,583,358	375.84	37,494	0		8,992		69,278	0	0	(4,733)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/20/2022	4,123	1,542,594	374.12	39,542	0		9,526		74,134	0	0	(4,984)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/21/2022	3,951	1,473,113	372.89	39,979	0		9,673		75,459	0	0	(5,032)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/22/2022	2,440	916,552	375.61	21,986	0		5,343		40,664	0	0	(2,764)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2020	09/23/2022	6,218	2,337,829	376	55,150	0		13,461		101,533	0	0	(6,923)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	09/13/2022	544	205,260	377.42	5,058	0		1,204		8,175	0	0	(657)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	10/07/2022	18,526	6,926,578	373.89	203,968	0		53,766		338,549	0	0	(25,603)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	10/11/2022	3,231	1,211,132	374.8	34,382	0		9,204		56,530	0	0	(4,292)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	10/12/2022	974	371,013	380.8	8,028	0		2,157		12,223	0	0	(1,001)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	10/13/2022	1,368	522,580	381.93	10,741	0		2,897		16,010	0	0	(1,337)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	10/14/2022	893	338,655	379.28	7,884	0		2,134		12,280	0	0	(980)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	10/14/2022	11,161	4,191,029	375.52	115,624	0		31,301		188,430	0	0	(14,373)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	09/29/2023	700	261,852	373.93	10,287	0		5,230		14,063	0	0	(862)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	10/02/2023	72,472	27,190,897	375.19	1,025,484	0		522,740		1,389,739	0	0	(85,695)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	10/03/2023	26,636	9,975,531	374.52	384,883	0		196,369		523,895	0	0	(32,133)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	10/04/2023	25,024	9,344,305	373.42	374,353	0		191,166		512,669	0	0	(31,225)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	09/23/2022	823	304,255	369.83	10,547	0		2,625		18,060	0	0	(1,350)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	10/05/2023	48,290	18,181,339	376.5	656,750	0		335,672		881,410	0	0	(54,729)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	10/06/2023	49,364	18,477,918	374.32	719,233	0		367,933		978,737	0	0	(59,881)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	10/06/2023	9,493	3,589,573	378.13	122,744	0		62,791		162,584	0	0	(10,219)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	10/06/2023	75,850	28,848,202	380.33	913,239	0		467,180		1,187,919	0	0	(76,033)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	10/10/2023	40,801	15,405,317	377.57	538,168	0		276,276		715,489	0	0	(44,641)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	10/11/2023	34,036	12,831,745	377	457,110	0		234,869		610,496	0	0	(37,882)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	10/12/2023	53,356	20,192,540	378.45	685,090	0		352,314		904,048	0	0	(56,723)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	10/13/2023	59,060	22,375,358	378.86	748,877	0		385,451		984,734	0	0	(61,948)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	10/13/2023	11,817	4,533,320	383.64	128,210	0		65,991		161,186	0	0	(10,606)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	09/29/2022	649	248,805	383.19	4,740	0		1,210		6,897	0	0	(602)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	09/30/2022	5,782	2,157,591	373.17	65,219	0		16,718		109,201	0	0	(8,267)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	10/03/2022	12,075	4,466,364	369.88	155,649	0		40,386		264,880	0	0	(19,647)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	10/04/2022	9,148	3,414,848	373.3	102,912	0		26,809		171,893	0	0	(12,972)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	10/05/2022	4,208	1,576,026	374.53	45,068	0		11,787		74,471	0	0	(5,673)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	10/06/2022	3,705	1,388,407	374.77	39,307	0		10,321		64,792	0	0	(4,941)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2020	10/07/2022	1,132	430,659	380.37	9,465	0		2,495		14,524	0	0	(1,188)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2020	10/14/2022	638	236,438	370.65	7,967	0		2,160		13,555	0	0	(992)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	09/01/2023	11,893	3,816,567	320.91	73,724	0		36,969		163,324	0	0	(6,423)		0		03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	08/23/2023	11,110	3,458,653	311.32	106,127	0		52,753		232,581	0	0	(9,328)		0		03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	08/30/2023	18,274	5,759,974	315.2	147,759	0		73,951		326,392	0	0	(12,898)		0		03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	08/17/2023	16,383	5,144,568	314.02	138,169	0		68,270		306,914	0	0	(12,215)		0		03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	08/21/2023	20,992	6,596,554	314.24	175,895	0		87,259		389,960	0	0	(15,490)		0		03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	08/25/2023	15,601	4,932,849	316.19	120,024	0		59,778		266,530	0	0	(10,528)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	09/05/2023	12,071	3,741,499	309.97	123,404	0		62,119		266,581	0	0	(10,710)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	08/18/2022	10,584	3,293,865	311.22	70,528	0		14,990		214,311	0	0	(9,706)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	09/08/2023	15,752	4,898,492	310.98	154,586	0		78,036		334,724	0	0	(13,378)		0		03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	08/16/2023	12,727	3,970,168	311.96	117,561	0		58,029		259,515	0	0	(10,404)		0		03
SEP 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	09/06/2022	9,414	2,953,040	313.68	55,795	0		13,099		168,665	0	0	(7,461)		0		03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	08/18/2023	11,580	3,639,938	314.33	96,386	0		47,673		214,146	0	0	(8,513)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	08/24/2022	10,565	3,277,145	310.18	75,242	0		16,530		224,729	0	0	(10,260)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	08/29/2022	10,593	3,310,157	312.48	66,598	0		15,022		201,745	0	0	(9,013)		0		03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	08/31/2023	10,518	3,317,447	315.4	84,352	0		42,258		186,244	0	0	(7,356)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	09/06/2023	13,086	4,085,490	312.21	121,575	0		61,256		264,909	0	0	(10,541)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	09/11/2023	26,922	8,428,220	313.06	241,950	0		122,483		527,028	0	0	(20,878)		0		03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	08/24/2023	19,958	6,242,937	312.81	178,717	0		88,923		393,574	0	0	(15,692)		0		03
SEP 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	09/13/2022	9,435	2,917,146	309.19	72,637	0		17,625		209,901	0	0	(9,614)		0		03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	08/28/2023	24,879	7,838,280	315.05	202,188	0		100,996		447,071	0	0	(17,684)		0		03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	08/14/2023	24,002	7,441,543	310.04	240,687	0		118,565		527,609	0	0	(21,342)		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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	09/12/2023	14,215	4,425,498	311.32	137,901	0		69,875		298,288	0	0	(11,888)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	09/13/2023	3,008	920,655	306.03	36,399	0		18,461		76,627	0	0	(3,135)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	09/01/2023	10,782	3,408,126	316.08	83,904	0		42,074		185,386	0	0	(7,310)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	08/12/2022	10,397	2,796,918	269.02	49,488	0		10,173		464,948	0	0	(6,884)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	09/23/2022	9,302	2,489,635	267.64	50,976	0		12,947		427,967	0	0	(6,659)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	09/29/2022	8,337	2,261,228	271.24	36,181	0		9,423		353,598	0	0	(4,685)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/04/2022	7,948	2,159,921	271.76	33,540	0		8,912		332,945	0	0	(4,312)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/06/2022	7,226	1,941,032	268.63	37,646	0		10,082		325,095	0	0	(4,826)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/12/2022	7,016	1,907,785	271.92	29,537	0		8,094		292,650	0	0	(3,755)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/17/2022	9,216	2,507,837	272.11	38,616	0		10,778		382,573	0	0	(4,874)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/20/2022	7,454	2,031,230	272.49	30,488	0		8,601		306,529	0	0	(3,832)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/21/2022	14,268	3,846,330	269.58	71,054	0		20,117		627,898	0	0	(8,919)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/26/2022	8,103	2,197,142	271.14	36,627	0		10,552		343,998	0	0	(4,566)		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/28/2022	8,713	2,341,839	268.77	46,093	0		13,369		390,292	0	0	(5,730)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	08/12/2022	1,012	264,978	261.88	7,660	0		1,575		52,449	0	0	(1,065)		0		03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/04/2023	582	155,730	267.78	4,693	0		2,428		25,977	0	0	(397)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	08/17/2022	6,634	1,797,189	270.9	27,863	0		5,897		284,218	0	0	(3,846)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	08/19/2022	9,135	2,450,346	268.25	46,221	0		9,894		415,383	0	0	(6,361)		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	08/26/2022	10,905	2,954,043	270.9	46,344	0		10,307		466,940	0	0	(6,310)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	09/02/2022	10,555	2,858,059	270.78	45,703	0		10,536		453,066	0	0	(6,158)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	09/09/2022	14,788	3,959,243	267.74	79,410	0		18,941		679,314	0	0	(10,588)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	09/16/2022	9,820	2,645,719	269.41	47,531	0		11,708		434,666	0	0	(6,272)		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	09/21/2022	6,428	1,754,771	272.97	24,492	0		6,168		261,728	0	0	(3,209)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/07/2022	2,654	997,122	375.65	21,209	0		5,702		44,398	0	0	(2,715)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/26/2022	11,757	4,378,232	372.4	110,396	0		31,804		231,639	0	0	(13,761)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/28/2022	8,634	3,204,324	371.15	85,644	0		24,842		179,921	0	0	(10,646)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/16/2023	57,890	21,862,888	377.66	632,163	0		330,462		1,013,500	0	0	(52,827)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/17/2023	26,916	10,130,565	376.38	306,840	0		160,536		495,323	0	0	(25,617)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/18/2023	22,702	8,598,223	378.75	239,275	0		125,292		380,905	0	0	(19,958)		0		03

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OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/19/2023	37,983	14,334,423	377.39	419,333	0		219,761		672,554	0	0	(34,944)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/20/2023	64,992	24,498,088	376.94	728,560	0		382,140		1,171,399	0	0	(60,657)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/20/2023	8,215	3,136,764	381.85	77,875	0		40,846		121,419	0	0	(6,484)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/23/2023	48,863	18,423,696	377.05	546,774	0		287,510		877,876	0	0	(45,396)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/24/2023	26,117	9,858,384	377.47	288,332	0		151,740		461,790	0	0	(23,917)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/14/2022	5,104	1,915,720	375.34	41,648	0		11,497		86,968	0	0	(5,279)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/25/2023	15,910	6,010,806	377.81	173,892	0		91,589		277,689	0	0	(14,411)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/26/2023	52,961	19,949,519	376.68	601,112	0		316,870		965,836	0	0	(49,770)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/27/2023	63,338	23,884,786	377.1	709,386	0		374,253		1,136,924	0	0	(58,681)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/27/2023	12,901	4,898,726	379.73	132,231	0		69,761		208,725	0	0	(10,938)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/17/2022	4,229	1,574,800	372.42	39,368	0		10,988		83,069	0	0	(4,969)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/18/2022	3,740	1,398,405	373.92	32,611	0		9,135		68,469	0	0	(4,111)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/19/2022	8,040	3,021,522	375.8	64,563	0		18,150		134,087	0	0	(8,127)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/21/2022	3,131	1,191,511	380.56	20,195	0		5,718		40,128	0	0	(2,535)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/21/2022	6,250	2,352,084	376.34	49,062	0		13,891		101,428	0	0	(6,158)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/21/2022	2,780	1,036,019	372.63	25,745	0		7,289		54,135	0	0	(3,232)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/24/2022	6,188	2,316,279	374.33	53,339	0		15,261		111,258	0	0	(6,667)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	10/07/2022	706	266,318	377.29	7,270	0		1,994		10,818	0	0	(950)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	11/07/2022	3,220	1,207,846	375.14	37,123	0		11,343		55,903	0	0	(4,640)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	11/08/2022	4,222	1,578,869	373.95	51,088	0		15,659		77,668	0	0	(6,377)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	11/09/2022	7,710	2,889,537	374.79	90,281	0		27,760		136,268	0	0	(11,254)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	11/10/2022	4,058	1,554,753	383.13	33,560	0		10,351		45,190	0	0	(4,178)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	11/10/2022	4,976	1,881,851	378.2	50,753	0		15,654		73,871	0	0	(6,318)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	10/27/2023	1,675	616,604	368.06	31,378	0		16,770		41,425	0	0	(2,629)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	10/30/2023	56,403	21,084,020	373.81	894,552	0		479,254		1,145,862	0	0	(74,754)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	10/31/2023	20,827	7,739,849	371.63	352,597	0		189,055		457,173	0	0	(29,438)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	11/01/2023	16,993	6,342,154	373.22	274,608	0		147,357		352,778	0	0	(22,905)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	11/02/2023	42,570	16,040,839	376.81	617,266	0		331,495		774,043	0	0	(51,439)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	10/17/2022	964	367,390	381.28	8,441	0		2,403		11,785	0	0	(1,087)		0		03

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NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	11/03/2023	55,127	20,711,600	375.71	826,898	0		444,429		1,045,184	0	0	(68,844)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	11/03/2023	21,309	8,176,150	383.69	248,679	0		133,656		293,024	0	0	(20,704)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	11/06/2023	60,437	22,915,251	379.16	816,502	0		439,887		1,004,172	0	0	(67,791)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	11/07/2023	28,554	10,808,324	378.52	393,762	0		212,305		486,749	0	0	(32,662)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	11/08/2023	23,612	8,941,536	378.68	324,198	0		174,936		400,117	0	0	(26,867)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	11/09/2023	40,634	15,458,552	380.43	528,247	0		285,263		642,162	0	0	(43,737)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	11/10/2023	63,987	24,357,447	380.66	826,717	0		446,792		1,002,188	0	0	(68,387)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	11/10/2023	11,010	4,268,006	387.64	113,295	0		61,229		127,439	0	0	(9,372)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	10/28/2022	4,014	1,490,214	371.22	53,632	0		15,863		83,403	0	0	(6,798)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	10/31/2022	3,038	1,134,050	373.26	37,553	0		11,218		57,603	0	0	(4,740)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	11/01/2022	5,256	1,948,987	370.84	71,424	0		21,407		111,103	0	0	(9,003)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	11/02/2022	4,339	1,632,166	376.16	47,859	0		14,391		71,442	0	0	(6,024)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	11/03/2022	832	310,731	373.39	10,261	0		3,095		15,693	0	0	(1,290)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	11/04/2022	1,937	744,183	384.12	15,228	0		4,609		20,123	0	0	(1,911)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	11/04/2022	11,864	4,473,726	377.1	126,109	0		38,167		186,187	0	0	(15,830)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/19/2020	11/15/2022	528	197,044	373.38	6,597	0		2,083		9,990	0	0	(822)		0		03
SEP 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/20/2020	09/30/2022	15,974	4,973,052	311.33	166,505	0		44,895		322,620	0	0	(22,201)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/20/2020	09/14/2023	10,777	3,377,265	313.38	133,363	0		69,156		208,296	0	0	(11,721)		0		03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/20/2020	10/10/2023	12,355	3,889,772	314.83	146,761	0		77,853		225,959	0	0	(12,580)		0		03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/20/2020	10/12/2023	20,124	6,384,385	317.26	217,036	0		115,326		331,707	0	0	(18,568)		0		03
SEP 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/20/2020	09/20/2022	9,514	2,932,850	308.26	113,832	0		29,442		220,327	0	0	(15,406)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/20/2020	09/27/2023	12,595	3,891,696	308.98	185,949	0		97,547		289,151	0	0	(16,138)		0		03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/20/2020	10/06/2023	10,988	3,523,843	320.71	102,161	0		54,011		154,324	0	0	(8,790)		0		03
OCT 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/20/2020	10/06/2022	9,734	3,043,690	312.69	95,435	0		26,346		184,156	0	0	(12,613)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/20/2020	09/29/2023	8,211	2,584,792	314.81	96,930	0		50,937		149,952	0	0	(8,396)		0		03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/20/2020	10/02/2023	27,127	8,575,548	316.13	304,287	0		160,320		468,705	0	0	(26,282)		0		03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/20/2020	10/05/2023	19,734	6,188,830	313.61	245,261	0		129,554		379,126	0	0	(21,123)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/20/2020	09/18/2023	23,307	7,271,299	311.98	305,453	0		158,966		476,907	0	0	(26,742)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/20/2020	09/21/2023	20,344	6,344,161	311.85	268,450	0		140,084		418,502	0	0	(23,434)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2020	10/06/2023	25,677	8,144,849	317.21	276,391	0		146,122		423,542	0	0	(23,781)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2020	09/28/2023	15,041	4,730,156	314.49	179,725	0		94,364		278,339	0	0	(15,583)		0		03
SEP 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2020	09/23/2022	9,341	2,863,021	306.51	121,367	0		31,795		232,299	0	0	(16,352)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2020	09/20/2023	10,307	3,189,272	309.42	149,118	0		77,744		232,686	0	0	(13,030)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2020	09/29/2023	12,216	3,809,353	311.84	162,035	0		85,150		251,648	0	0	(14,036)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2020	09/15/2023	15,776	5,009,013	317.5	165,265	0		85,776		255,527	0	0	(14,511)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2020	09/25/2023	27,186	8,468,858	311.52	364,200	0		190,721		566,888	0	0	(31,670)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2020	09/22/2023	22,291	6,962,692	312.36	288,555	0		150,708		449,456	0	0	(25,165)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2020	09/19/2023	14,964	4,683,393	312.97	188,798	0		98,344		294,365	0	0	(16,513)		0		03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2020	10/06/2023	12,654	3,971,065	313.81	156,140	0		82,548		241,177	0	0	(13,435)		0		03
OCT 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2020	10/12/2022	9,188	2,891,590	314.71	81,882	0		23,122		156,791	0	0	(10,727)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/10/2022	4,397	1,657,822	377.01	51,976	0		16,371		69,532	0	0	(6,607)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/25/2022	4,928	1,908,741	387.35	38,140	0		12,555		42,268	0	0	(4,748)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/25/2022	5,485	2,086,050	380.29	57,432	0		18,906		73,232	0	0	(7,149)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/25/2022	4,203	1,616,524	384.59	36,736	0		12,093		43,328	0	0	(4,573)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/28/2022	7,136	2,733,696	383.06	66,726	0		22,150		81,191	0	0	(8,272)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2022	3,732	1,415,038	379.2	40,973	0		13,639		53,058	0	0	(5,072)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/10/2023	1,844	697,689	378.42	27,600	0		15,125		31,578	0	0	(2,315)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/13/2023	68,228	26,042,437	381.7	924,483	0		507,778		1,025,300	0	0	(77,327)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/14/2023	28,599	10,837,241	378.94	422,405	0		232,185		480,641	0	0	(35,298)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/15/2023	30,304	11,516,974	380.05	432,739	0		238,047		487,471	0	0	(36,128)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/16/2023	49,440	18,854,979	381.37	678,318	0		373,421		753,953	0	0	(56,579)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/14/2022	2,797	1,058,060	378.3	31,493	0		10,041		41,394	0	0	(3,981)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/17/2023	39,426	15,089,662	382.73	518,457	0		285,631		568,444	0	0	(43,205)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/17/2023	39,705	15,300,742	385.36	480,431	0		264,682		511,229	0	0	(40,036)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/20/2023	68,603	26,285,117	383.15	891,835	0		492,444		973,200	0	0	(74,114)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/21/2023	27,219	10,374,899	381.17	376,705	0		208,161		419,355	0	0	(31,276)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/22/2023	24,302	9,276,339	381.71	330,994	0		183,038		366,317	0	0	(27,456)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/22/2023	11,056	4,268,205	386.04	131,239	0		72,575		138,505	0	0	(10,886)		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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/24/2023	47,244	18,107,097	383.27	613,223	0		339,614		667,914	0	0	(50,773)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/27/2023	52,409	20,114,154	383.79	670,315	0		372,055		725,910	0	0	(55,347)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/28/2023	35,662	13,665,456	383.19	465,037	0		258,307		506,874	0	0	(38,362)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2023	29,668	11,363,568	383.02	389,249	0		216,368		424,888	0	0	(32,081)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/15/2022	1,747	654,722	374.87	22,530	0		7,205		30,813	0	0	(2,844)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/16/2022	5,469	2,091,766	382.46	51,903	0		16,647		63,847	0	0	(6,542)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/17/2022	5,252	1,985,758	378.12	59,659	0		19,191		78,597	0	0	(7,510)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/18/2022	6,378	2,407,079	377.41	74,621	0		24,075		99,147	0	0	(9,380)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/18/2022	4,483	1,702,103	379.71	47,785	0		15,417		61,540	0	0	(6,006)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/21/2022	4,004	1,520,076	379.63	42,924	0		13,970		55,329	0	0	(5,373)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/23/2022	4,802	1,839,143	383.02	44,800	0		14,664		54,501	0	0	(5,592)		0		03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	11/24/2023	20,276	6,510,109	321.08	203,422	0		113,389		284,664	0	0	(16,952)		0		03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	11/20/2023	17,297	5,502,947	318.14	194,946	0		108,344		277,087	0	0	(16,306)		0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	12/04/2023	20,956	6,827,229	325.79	173,760	0		97,561		234,865	0	0	(14,347)		0		03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	10/18/2023	19,441	6,127,602	315.19	240,923	0		130,509		350,777	0	0	(20,789)		0		03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	10/27/2023	25,553	8,058,505	315.37	316,243	0		172,551		458,329	0	0	(27,055)		0		03
OCT 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	10/28/2022	14,524	4,523,502	311.46	163,532	0		49,915		292,188	0	0	(21,392)		0		03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	11/03/2023	33,737	10,528,662	312.08	475,494	0		260,871		691,628	0	0	(40,410)		0		03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	10/13/2023	3,344	1,062,382	317.68	37,402	0		20,178		54,123	0	0	(3,243)		0		03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	10/26/2023	39,453	12,464,033	315.92	477,547	0		260,357		691,314	0	0	(40,894)		0		03
NOV 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	11/10/2022	17,001	5,387,177	316.87	148,788	0		47,332		259,464	0	0	(19,103)		0		03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	10/16/2023	18,046	5,745,919	318.41	196,334	0		106,183		282,939	0	0	(16,974)		0		03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	10/19/2023	17,014	5,374,325	315.88	205,327	0		111,317		298,187	0	0	(17,701)		0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	12/06/2023	2,159	682,740	316.29	26,438	0		14,865		37,570	0	0	(2,179)		0		03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	10/20/2023	17,255	5,456,474	316.22	205,592	0		111,551		298,128	0	0	(17,706)		0		03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	10/31/2023	22,099	6,879,581	311.31	319,986	0		175,144		466,536	0	0	(27,271)		0		03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	11/17/2023	19,689	6,357,339	322.88	182,274	0		101,075		253,082	0	0	(15,289)		0		03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	11/13/2023	17,866	5,750,536	321.87	172,022	0		95,103		240,752	0	0	(14,483)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	12/06/2022	3,466	1,099,901	317.3	30,481	0		10,440		52,092	0	0	(3,773)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	12/02/2022	18,957	6,026,897	317.93	160,845	0		54,505		274,437	0	0	(20,022)		0		03
NOV 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	11/23/2022	14,693	4,656,404	316.92	129,964	0		42,957		224,524	0	0	(16,382)		0		03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	11/08/2023	17,837	5,633,357	315.82	218,573	0		120,379		314,777	0	0	(18,488)		0		03
NOV 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	11/04/2022	13,514	4,202,533	310.97	156,574	0		48,887		278,275	0	0	(20,276)		0		03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	11/06/2023	33,732	10,800,257	320.18	346,543	0		190,566		490,911	0	0	(29,368)		0		03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	11/10/2023	22,731	7,272,819	319.95	236,437	0		130,418		334,712	0	0	(19,962)		0		03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	10/23/2023	28,934	9,241,243	319.39	303,937	0		165,309		434,773	0	0	(26,101)		0		03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	10/13/2023	32,923	10,551,902	320.5	327,805	0		176,850		468,194	0	0	(28,422)		0		03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	11/16/2023	23,993	7,677,123	319.97	250,453	0		138,777		353,639	0	0	(21,027)		0		03
OCT 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	10/21/2022	15,342	4,856,983	316.58	133,480	0		39,789		236,569	0	0	(17,640)		0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2020	12/01/2023	18,177	5,802,739	319.24	197,528	0		110,667		278,139	0	0	(16,355)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/14/2020	11/18/2022	2,289	870,069	380.18	26,135	0		8,600		30,597	0	0	(3,351)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/14/2020	12/13/2022	1,917	730,829	381.16	21,455	0		7,555		24,685	0	0	(2,656)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/14/2020	11/13/2023	484	182,752	377.79	7,904	0		4,399		8,500	0	0	(670)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/14/2020	11/30/2023	35,249	13,533,268	383.93	482,563	0		271,917		485,938	0	0	(40,251)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/14/2020	12/01/2023	39,895	15,373,174	385.34	522,626	0		294,703		517,868	0	0	(43,552)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/14/2020	12/01/2023	25,815	10,064,678	389.88	292,740	0		165,073		272,924	0	0	(24,395)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/14/2020	12/04/2023	58,993	22,745,225	385.56	769,265	0		434,709		759,758	0	0	(63,928)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/14/2020	12/05/2023	21,226	8,147,057	383.83	292,278	0		165,283		294,586	0	0	(24,267)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/14/2020	12/06/2023	30,347	11,661,327	384.26	412,422	0		233,389		413,763	0	0	(34,210)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/14/2020	12/07/2023	45,530	17,623,193	387.07	566,845	0		321,003		549,411	0	0	(46,976)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/14/2020	12/08/2023	42,417	16,356,820	385.62	553,117	0		313,450		545,897	0	0	(45,796)		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/14/2020	11/30/2022	7,110	2,720,897	382.7	74,012	0		25,189		82,817	0	0	(9,329)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/14/2020	12/08/2023	12,233	4,750,653	388.36	146,302	0		82,909		139,360	0	0	(12,113)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/14/2020	12/11/2023	60,553	23,351,805	385.64	790,827	0		449,103		779,958	0	0	(65,298)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/14/2020	12/12/2023	23,938	9,215,840	384.98	319,100	0		181,340		317,409	0	0	(26,324)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/14/2020	12/13/2023	42,143	16,195,566	384.3	574,410	0		326,656		575,510	0	0	(47,341)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/14/2020	12/01/2022	2,233	864,529	387.19	19,247	0		6,568		19,525	0	0	(2,423)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/14/2020	12/02/2022	22,412	8,581,614	382.91	231,512	0		79,218		258,206	0	0	(29,101)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/14/2020	12/06/2022	6,149	2,339,253	380.44	70,465	0		24,369		82,023	0	0	(8,808)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/14/2020	12/07/2022	3,026	1,148,235	379.43	36,103	0		12,518		42,700	0	0	(4,507)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/14/2020	12/09/2022	4,816	1,849,941	384.12	47,631	0		16,602		51,878	0	0	(5,929)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/14/2020	12/09/2022	1,335	506,925	379.81	15,709	0		5,475		18,468	0	0	(1,956)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/14/2020	12/12/2022	3,042	1,161,705	381.9	33,035	0		11,603		37,515	0	0	(4,095)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/17/2020	12/15/2022	1,113	421,712	378.91	14,769	0		5,263		16,220	0	0	(1,836)		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	11/03/2022	9,711	2,616,548	269.44	125,176	0		40,235		428,379	0	0	(16,765)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/27/2022	17,115	4,813,237	281.23	123,399	0		45,892		553,415	0	0	(15,297)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/28/2022	3,528	998,055	282.93	23,070	0		8,600		108,170	0	0	(2,856)		0		03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	11/16/2023	446	123,114	275.8	5,455	0		3,086		16,468	0	0	(468)		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	11/09/2022	8,842	2,418,137	273.47	93,641	0		30,661		354,624	0	0	(12,430)		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	11/17/2022	10,857	2,992,313	275.6	103,363	0		34,655		412,260	0	0	(13,561)		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	11/23/2022	11,397	3,160,257	277.29	99,495	0		33,932		413,497	0	0	(12,940)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/01/2022	13,360	3,720,098	278.45	110,087	0		38,373		469,200	0	0	(14,154)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/06/2022	10,699	2,990,905	279.55	83,238	0		29,399		364,058	0	0	(10,626)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/09/2022	12,302	3,426,991	278.58	101,243	0		36,035		430,257	0	0	(12,870)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/15/2022	11,866	3,338,072	281.31	84,250	0		30,443		382,942	0	0	(10,620)		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/21/2022	11,199	3,149,691	281.24	80,299	0		29,443		362,128	0	0	(10,037)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/14/2022	10,444	3,994,543	382.47	119,271	0		42,991		124,809	0	0	(15,055)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/14/2023	41,795	16,129,933	385.93	573,845	0		331,105		532,338	0	0	(47,909)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/15/2023	50,304	19,519,918	388.04	647,411	0		373,806		583,894	0	0	(54,001)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/15/2023	29,214	11,466,538	392.5	326,029	0		188,245		275,372	0	0	(27,194)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/18/2023	66,292	25,721,951	388.01	855,167	0		494,764		771,993	0	0	(71,132)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/19/2023	24,989	9,683,640	387.52	327,603	0		189,665		297,619	0	0	(27,225)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/20/2023	21,961	8,506,301	387.33	289,671	0		167,817		263,929	0	0	(24,050)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/21/2023	46,951	18,177,080	387.15	623,509	0		361,463		568,949	0	0	(51,720)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/22/2023	44,643	17,263,614	386.7	601,347	0		348,848		552,106	0	0	(49,835)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/22/2023	21,101	8,279,162	392.35	237,603	0		137,836		201,382	0	0	(19,691)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/26/2023	46,050	17,773,899	385.97	635,950	0		369,901		589,250	0	0	(52,510)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/16/2022	13,937	5,385,536	386.43	135,604	0		49,121		130,675	0	0	(17,069)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/27/2023	26,779	10,315,419	385.21	378,651	0		220,388		354,188	0	0	(31,236)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/28/2023	57,440	22,305,827	388.33	738,109	0		429,888		663,109	0	0	(60,833)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/16/2022	4,366	1,699,918	389.35	37,548	0		13,601		33,599	0	0	(4,726)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/19/2022	3,429	1,324,838	386.33	33,607	0		12,263		32,483	0	0	(4,213)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/20/2022	3,087	1,180,350	382.39	35,529	0		12,996		37,242	0	0	(4,447)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/21/2022	7,696	2,955,010	383.99	83,112	0		30,474		84,543	0	0	(10,389)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/22/2022	5,141	1,987,617	386.62	49,919	0		18,348		47,955	0	0	(6,231)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/23/2022	9,093	3,500,109	384.94	94,654	0		34,873		94,429	0	0	(11,799)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2020	12/28/2022	12,392	4,772,399	385.11	128,632	0		47,950		128,035	0	0	(15,924)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2021	12/07/2022	13,975	4,440,594	317.76	128,836	0		46,344		204,697	0	0	(16,684)		0		03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2021	11/20/2023	22,385	7,098,795	317.12	278,741	0		159,815		374,818	0	0	(24,052)		0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2021	12/04/2023	27,097	8,628,877	318.44	323,351	0		187,220		429,988	0	0	(27,532)		0		03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2021	11/15/2023	21,360	6,785,680	317.68	259,374	0		148,178		348,674	0	0	(22,489)		0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2021	12/20/2023	17,446	5,588,682	320.35	195,120	0		114,199		255,466	0	0	(16,366)		0		03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2021	01/04/2023	15,196	4,848,524	319.07	134,979	0		51,901		208,839	0	0	(16,802)		0		03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2021	11/28/2023	18,699	5,923,342	316.77	237,217	0		136,778		318,394	0	0	(20,314)		0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2021	12/08/2023	15,197	4,914,393	323.37	149,027	0		86,523		192,390	0	0	(12,641)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2021	12/19/2022	14,009	4,442,143	317.1	134,968	0		50,017		213,799	0	0	(17,181)		0		03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2021	01/04/2024	15,554	5,028,385	323.29	156,133	0		92,274		199,802	0	0	(12,915)		0		03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2021	01/06/2023	2,336	757,923	324.52	15,702	0		6,064		22,786	0	0	(1,949)		0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2021	12/22/2023	33,076	10,794,402	326.35	289,365	0		169,581		363,459	0	0	(24,226)		0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2021	12/29/2023	15,377	5,029,656	327.08	131,169	0		77,223		163,380	0	0	(10,911)		0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2021	12/28/2023	23,873	7,720,447	323.4	237,389	0		139,666		304,199	0	0	(19,764)		0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2021	12/15/2023	28,658	9,354,124	326.41	248,613	0		145,024		312,855	0	0	(20,951)		0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2021	12/07/2023	29,553	9,435,806	319.28	341,849	0		198,337		452,196	0	0	(29,025)		0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2021	12/12/2023	14,798	4,749,601	320.96	160,616	0		93,504		210,222	0	0	(13,573)		0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2021	12/14/2023	23,409	7,541,245	322.15	242,461	0		141,341		314,830	0	0	(20,451)		0		03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2021	01/05/2024	17,287	5,665,560	327.73	144,224	0		85,290		178,306	0	0	(11,919)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/20/2021	01/13/2023	1,885	721,203	382.66	25,406	0		10,113		22,817	0	0	(3,171)		0		03
JAN 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2021	01/13/2023	1,024	320,248	312.62	12,442	0		4,973		19,707	0	0	(1,560)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	12/16/2022	2,777	1,073,132	386.38	30,746	0		11,574		26,127	0	0	(4,022)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	12/29/2023	52,943	20,589,708	388.9	739,091	0		441,652		596,081	0	0	(62,400)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	12/29/2023	14,550	5,713,152	392.65	180,859	0		108,075		137,593	0	0	(15,270)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/02/2024	47,483	18,354,187	386.54	713,674	0		427,537		594,945	0	0	(60,029)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/03/2024	24,205	9,305,286	384.44	387,276	0		232,149		331,826	0	0	(32,544)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/04/2024	27,898	10,825,179	388.03	401,170	0		240,627		327,747	0	0	(33,680)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/05/2024	37,692	14,662,052	389	526,552	0		316,030		424,280	0	0	(44,166)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/05/2024	25,513	10,028,988	393.09	314,068	0		188,499		237,489	0	0	(26,343)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/08/2024	45,032	17,670,095	392.39	567,403	0		341,180		434,417	0	0	(47,459)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/09/2024	27,723	10,873,094	392.2	351,809	0		211,673		270,048	0	0	(29,399)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/10/2024	24,289	9,493,661	390.86	321,346	0		193,463		252,029	0	0	(26,828)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	12/29/2022	2,506	963,062	384.35	30,369	0		11,784		27,137	0	0	(3,899)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/11/2024	38,930	15,244,485	391.59	503,750	0		303,464		390,664	0	0	(42,018)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	12/30/2022	5,443	2,102,121	386.19	61,400	0		23,878		52,679	0	0	(7,872)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/03/2023	3,119	1,197,988	384.09	38,333	0		15,040		34,477	0	0	(4,887)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/05/2023	3,671	1,421,570	387.22	39,943	0		15,740		33,507	0	0	(5,077)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/06/2023	16,319	6,353,321	389.33	163,023	0		64,381		129,750	0	0	(20,694)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/09/2023	3,967	1,549,843	390.67	37,569	0		14,933		28,903	0	0	(4,749)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/10/2023	3,526	1,357,691	385.06	41,958	0		16,713		37,020	0	0	(5,296)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/11/2023	5,111	1,987,915	388.94	52,082	0		20,789		42,014	0	0	(6,565)		0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	12/19/2023	15,545	4,946,501	318.21	179,195	0		107,312		250,122	0	0	(15,404)		0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	02/01/2024	19,976	6,437,340	322.25	201,805	0		124,116		272,128	0	0	(16,648)		0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	12/28/2023	17,196	5,493,806	319.49	189,470	0		114,113		262,220	0	0	(16,148)		0		03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/17/2024	19,324	6,133,678	317.42	234,241	0		142,808		323,801	0	0	(19,593)		0		03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/26/2024	23,990	7,737,290	322.52	238,620	0		146,251		322,105	0	0	(19,793)		0		03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/12/2024	17,571	5,762,848	327.98	136,950	0		83,244		179,574	0	0	(11,508)		0		03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/19/2024	17,418	5,613,357	322.27	174,125	0		106,284		235,988	0	0	(14,537)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 22 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	12/30/2022	6,124	1,950,619	318.51	51,774	0		20,396		86,715	0	0	(6,724)		0		03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/25/2023	15,261	4,866,078	318.85	130,312	0		54,191		214,250	0	0	(16,312)		0		03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	02/02/2023	12,130	3,847,327	317.18	113,415	0		47,893		187,004	0	0	(14,040)		0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	12/14/2023	16,538	5,269,096	318.6	187,051	0		111,656		261,257	0	0	(16,156)		0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	12/22/2023	16,782	5,334,194	317.85	196,649	0		117,989		274,385	0	0	(16,856)		0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	02/02/2024	3,968	1,284,646	323.75	37,714	0		23,209		50,445	0	0	(3,108)		0		03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/10/2023	13,070	4,145,406	317.17	119,567	0		48,234		200,157	0	0	(15,286)		0		03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/08/2024	34,290	11,148,917	325.14	301,271	0		182,682		403,606	0	0	(25,412)		0		03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/05/2024	20,438	6,482,628	317.19	248,057	0		150,140		344,785	0	0	(20,982)		0		03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/22/2024	22,941	7,498,807	326.88	189,253	0		115,723		249,322	0	0	(15,756)		0		03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/11/2024	19,906	6,420,552	322.54	195,604	0		118,825		265,564	0	0	(16,453)		0		03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/12/2024	16,202	5,269,030	325.2	142,462	0		86,595		190,447	0	0	(11,972)		0		03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/02/2024	17,993	5,742,796	319.16	201,610	0		121,802		278,848	0	0	(17,102)		0		03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/29/2024	16,676	5,402,137	323.94	156,764	0		96,249		209,819	0	0	(12,968)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2021	01/12/2023	3,660	1,434,942	392.11	39,779	0		16,253		24,196	0	0	(5,114)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2021	01/16/2024	58,149	22,642,740	389.39	933,296	0		571,851		647,578	0	0	(78,575)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2021	01/17/2024	17,438	6,757,981	387.55	295,220	0		180,995		210,784	0	0	(24,832)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2021	01/18/2024	29,212	11,347,355	388.45	482,288	0		295,857		339,572	0	0	(40,528)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2021	01/19/2024	44,211	17,394,455	393.44	630,452	0		386,975		408,985	0	0	(52,930)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2021	01/19/2024	22,711	9,021,227	397.21	288,436	0		177,044		174,658	0	0	(24,216)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2021	01/13/2023	10,983	4,298,483	391.37	123,012	0		50,363		76,667	0	0	(15,793)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2021	01/17/2023	3,735	1,450,258	388.3	47,284	0		19,517		32,271	0	0	(6,036)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2021	01/18/2023	4,397	1,703,287	387.38	57,688	0		23,860		40,345	0	0	(7,354)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2021	01/20/2023	5,339	2,076,454	388.9	66,207	0		27,493		44,532	0	0	(8,416)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2021	01/20/2023	3,404	1,344,765	395.11	32,946	0		13,681		18,313	0	0	(4,188)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2021	01/12/2024	32,077	12,555,227	391.41	484,361	0		296,074		324,826	0	0	(40,932)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2021	01/12/2024	20,967	8,313,515	396.5	271,107	0		165,719		166,050	0	0	(22,910)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2021	01/12/2024	7,900	3,112,979	394.06	110,123	0		67,314		70,551	0	0	(9,306)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/20/2023	5,337	2,061,641	386.3	76,531	0		32,097		52,487	0	0	(9,826)		0		03

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FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/03/2023	25,191	9,875,706	392.03	293,729	0		126,530		173,742	0	0	(36,973)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/06/2023	3,454	1,361,750	394.22	37,065	0		16,054		20,524	0	0	(4,646)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/08/2023	10,980	4,316,321	393.1	123,308	0		53,605		70,892	0	0	(15,413)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/10/2023	8,570	3,370,243	393.25	95,815	0		41,803		54,932	0	0	(11,944)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/10/2023	14,526	5,750,307	395.85	146,427	0		63,884		77,191	0	0	(18,253)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/13/2023	9,138	3,617,321	395.86	92,293	0		40,481		48,821	0	0	(11,457)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2023	4,416	1,742,251	394.57	47,026	0		20,663		25,961	0	0	(5,830)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/15/2023	4,375	1,719,983	393.12	49,352	0		21,723		28,540	0	0	(6,110)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/22/2024	39,619	15,514,459	391.59	621,228	0		384,487		400,670	0	0	(52,351)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/23/2024	24,556	9,565,342	389.53	408,859	0		253,194		272,909	0	0	(34,422)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/23/2023	7,888	3,065,546	388.64	103,883	0		43,826		67,181	0	0	(13,281)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/24/2024	21,559	8,397,473	389.51	359,390	0		222,687		239,960	0	0	(30,229)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/25/2024	39,095	15,338,982	392.35	600,111	0		372,057		382,387	0	0	(50,429)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/26/2024	57,397	22,634,649	394.35	831,114	0		515,570		511,060	0	0	(69,776)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/26/2024	9,720	3,801,842	391.13	154,745	0		95,994		100,654	0	0	(12,992)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/29/2024	52,007	20,160,968	387.66	915,840	0		569,099		629,727	0	0	(76,675)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/30/2024	26,769	10,321,389	385.57	499,780	0		310,737		354,472	0	0	(41,803)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/31/2024	21,100	8,153,538	386.43	384,858	0		239,419		269,588	0	0	(32,161)		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/01/2024	56,883	22,236,530	390.92	913,534	0		568,628		597,012	0	0	(76,269)		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/02/2024	26,863	10,510,686	391.27	427,390	0		266,178		277,665	0	0	(35,649)		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/02/2024	10,475	4,154,998	396.66	141,936	0		88,397		83,819	0	0	(11,839)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/25/2023	6,631	2,587,319	390.17	82,559	0		34,965		51,204	0	0	(10,525)		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/02/2024	14,216	5,665,703	398.55	181,820	0		113,237		103,485	0	0	(15,166)		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/05/2024	49,510	19,485,643	393.57	737,204	0		459,901		461,018	0	0	(61,320)		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/06/2024	14,842	5,828,325	392.68	227,089	0		141,747		144,185	0	0	(18,872)		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/07/2024	16,637	6,542,154	393.22	250,559	0		156,484		157,715	0	0	(20,803)		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/08/2024	57,703	22,865,786	396.27	793,987	0		496,150		473,044	0	0	(65,861)		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/09/2024	39,084	15,470,004	395.81	545,619	0		341,137		327,939	0	0	(45,217)		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/09/2024	17,771	7,142,347	401.91	205,611	0		128,554		109,476	0	0	(17,040)		0		03

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FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/12/2024	75,190	29,760,016	395.8	1,051,902	0		658,767		632,817	0	0	(86,934)		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/13/2024	24,853	9,857,022	396.62	339,237	0		212,568		201,152	0	0	(28,010)		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2024	23,218	9,212,758	396.79	315,536	0		197,824		186,523	0	0	(26,030)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/26/2023	5,916	2,317,921	391.81	69,157	0		29,345		40,901	0	0	(8,804)		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/15/2024	36,284	14,373,145	396.13	503,258	0		315,688		301,194	0	0	(41,477)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/27/2023	12,537	4,878,111	389.09	162,859	0		69,238		104,229	0	0	(20,702)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/27/2023	6,304	2,417,797	383.51	100,366	0		42,670		73,565	0	0	(12,758)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/30/2023	4,404	1,698,513	385.71	64,909	0		27,753		45,348	0	0	(8,216)		0		03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/31/2023	6,192	2,378,045	384.05	96,905	0		41,511		70,313	0	0	(12,249)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/01/2023	11,977	4,646,481	387.95	162,887	0		69,907		107,776	0	0	(20,561)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/18/2021	02/15/2023	5,587	2,174,193	389.18	69,777	0		30,883		47,314	0	0	(8,686)		0		03
FEB 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/19/2021	02/15/2023	1,183	372,449	314.81	13,129	0		5,819		20,639	0	0	(1,637)		0		03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2021	01/24/2024	17,567	5,566,784	316.89	214,703	0		133,786		301,382	0	0	(18,161)		0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2021	02/09/2024	24,396	7,879,902	323	235,815	0		148,258		322,010	0	0	(19,651)		0		03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2021	02/21/2023	12,777	4,117,008	322.22	92,130	0		41,313		149,378	0	0	(11,405)		0		03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2021	01/16/2024	16,979	5,421,663	319.31	187,539	0		116,324		262,423	0	0	(15,983)		0		03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2021	01/27/2023	6,674	2,124,913	318.39	57,066	0		24,468		96,184	0	0	(7,316)		0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2021	02/05/2024	20,479	6,613,803	322.95	197,760	0		124,060		270,585	0	0	(16,541)		0		03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2021	02/09/2023	13,014	4,155,723	319.32	107,598	0		47,253		179,038	0	0	(13,544)		0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2021	02/16/2024	19,472	6,430,469	330.25	138,496	0		87,404		180,406	0	0	(11,467)		0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2021	02/21/2024	17,472	5,570,311	318.82	201,584	0		127,559		278,383	0	0	(16,614)		0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2021	02/16/2024	20,579	6,662,869	323.77	193,638	0		122,204		262,774	0	0	(16,033)		0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2021	02/12/2024	19,603	6,396,374	326.29	165,315	0		104,104		221,606	0	0	(13,738)		0		03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2021	01/31/2024	18,398	5,829,149	316.83	226,393	0		141,628		316,900	0	0	(19,025)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2021	02/10/2023	2,634	1,044,853	396.72	22,044	0		9,780		13,112	0	0	(2,794)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2021	02/24/2023	5,720	2,236,681	391.02	61,377	0		27,891		43,549	0	0	(7,630)		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2021	02/16/2024	73,153	29,177,246	398.85	831,755	0		527,829		531,333	0	0	(69,249)		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2021	02/16/2024	13,306	5,350,282	402.09	136,255	0		86,467		81,800	0	0	(11,344)		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2021	02/20/2024	65,807	26,008,837	395.23	840,353	0		534,418		572,830	0	0	(69,707)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2021	02/21/2024	37,143	14,698,050	395.72	467,253	0		297,304		316,072	0	0	(38,723)		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2021	02/22/2024	46,297	18,337,886	396.09	576,401	0		366,945		387,276	0	0	(47,724)		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2021	02/23/2024	66,280	26,338,255	397.38	792,706	0		504,913		521,154	0	0	(65,573)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2021	02/16/2023	4,867	1,942,325	399.11	36,938	0		16,560		20,426	0	0	(4,643)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2021	02/17/2023	12,779	5,097,787	398.92	97,887	0		43,960		54,572	0	0	(12,287)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2021	02/17/2023	6,705	2,641,746	393.97	63,434	0		28,488		41,352	0	0	(7,962)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2021	02/17/2023	4,040	1,604,556	397.19	33,369	0		14,986		19,703	0	0	(4,189)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2021	02/21/2023	8,385	3,305,559	394.23	78,818	0		35,637		51,137	0	0	(9,839)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2021	02/22/2023	9,169	3,604,479	393.13	90,220	0		40,861		60,454	0	0	(11,246)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2021	02/23/2023	3,502	1,392,437	397.63	28,540	0		12,948		16,737	0	0	(3,553)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2021	02/24/2023	6,149	2,441,496	397.07	51,404	0		23,359		30,711	0	0	(6,390)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2021	04/17/2023	94,430	34,786,079	368.38	2,163,389	0		1,073,244		2,255,957	0	0	(253,522)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2021	05/01/2023	79,258	29,236,654	368.88	1,792,814	0		905,577		1,862,913	0	0	(206,334)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2021	03/27/2023	78,138	28,761,017	368.08	1,798,736	0		866,861		1,882,290	0	0	(216,715)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2021	06/26/2023	76,558	28,438,985	371.47	1,613,842	0		868,547		1,651,106	0	0	(173,324)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2021	07/11/2023	41,778	15,591,840	373.21	834,718	0		456,012		846,439	0	0	(88,071)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2021	07/24/2023	71,103	26,612,375	374.28	1,375,129	0		760,608		1,386,768	0	0	(142,912)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2021	07/17/2023	75,676	28,193,940	372.56	1,547,579	0		850,358		1,573,563	0	0	(162,144)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2021	05/15/2023	61,896	22,917,443	370.26	1,343,133	0		690,128		1,385,897	0	0	(151,862)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2021	05/22/2023	56,134	20,693,278	368.64	1,286,032	0		666,238		1,334,539	0	0	(144,138)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2021	07/03/2023	64,801	24,056,094	371.23	1,379,614	0		747,767		1,411,744	0	0	(146,941)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2021	04/03/2023	76,194	27,867,098	365.74	1,892,653	0		921,225		1,994,394	0	0	(225,913)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2021	06/12/2023	70,148	25,917,615	369.47	1,572,720	0		834,076		1,623,686	0	0	(171,778)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2021	06/05/2023	48,946	17,990,408	367.56	1,163,924	0		612,592		1,210,569	0	0	(128,217)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2021	09/11/2023	51,121	19,265,332	376.86	919,661	0		530,689		913,642	0	0	(90,458)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	02/24/2023	6,764	2,639,864	390.27	77,247	0		35,545		54,055	0	0	(9,723)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	03/08/2023	5,555	2,176,098	391.71	60,498	0		28,377		41,125	0	0	(7,489)		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	02/26/2024	66,773	26,138,927	391.46	984,233	0		633,111		695,018	0	0	(81,868)		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	02/27/2024	34,735	13,592,598	391.32	514,429	0		331,078		364,056	0	0	(42,750)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	02/28/2024	23,255	9,101,001	391.35	344,180	0		221,621		243,563	0	0	(28,576)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	03/01/2024	88,053	34,866,220	395.97	1,134,119	0		731,016		745,543	0	0	(93,988)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	03/01/2024	14,303	5,615,920	392.63	203,966	0		131,470		141,546	0	0	(16,903)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	03/04/2024	9,835	3,917,047	398.29	118,114	0		76,248		74,599	0	0	(9,762)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	03/05/2024	68,335	26,915,020	393.87	940,970	0		607,746		640,670	0	0	(77,695)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	03/06/2024	27,267	10,702,543	392.51	391,280	0		252,844		272,255	0	0	(32,278)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	03/07/2024	26,472	10,368,651	391.68	389,407	0		251,759		274,523	0	0	(32,094)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	02/27/2023	17,932	7,010,656	390.95	199,766	0		92,371		137,733	0	0	(25,040)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	03/08/2024	48,763	19,193,219	393.6	677,809	0		438,437		463,808	0	0	(55,812)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	02/28/2023	12,251	4,771,617	389.48	144,687	0		67,011		103,459	0	0	(18,111)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	03/01/2023	13,167	5,178,599	393.29	133,781	0		62,059		86,845	0	0	(16,723)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	03/02/2023	6,847	2,718,474	397.01	59,709	0		27,743		34,776	0	0	(7,453)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	03/03/2023	7,624	3,002,505	393.83	75,934	0		35,338		48,613	0	0	(9,465)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	03/03/2023	7,571	2,941,757	388.58	92,739	0		43,158		67,815	0	0	(11,560)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	03/06/2023	8,035	3,152,003	392.29	85,330	0		39,899		57,099	0	0	(10,593)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	03/07/2023	7,339	2,852,376	388.66	89,903	0		42,103		65,727	0	0	(11,145)		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	01/09/2023	68,815	19,673,526	285.89	609,701	0		257,915		1,910,347	0	0	(82,023)		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	04/18/2022	36,477	9,667,082	265.02	850,274	0		35,868		1,782,651	0	0	(189,888)		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	01/13/2023	50,746	14,498,543	285.71	455,696	0		194,331		1,417,083	0	0	(60,940)		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	07/18/2022	34,066	9,523,781	279.57	396,526	0		86,690		1,166,595	0	0	(72,242)		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	05/16/2022	41,068	11,118,383	270.73	748,262	0		78,125		1,771,794	0	0	(156,250)		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	01/23/2023	75,676	21,557,000	284.86	718,163	0		312,291		2,175,306	0	0	(94,633)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/17/2021	03/15/2023	8,290	3,231,459	389.78	105,703	0		50,668		69,975	0	0	(13,104)		0		03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	02/17/2023	9,104	2,911,726	319.83	72,514	0		33,500		122,116	0	0	(9,363)		0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	02/12/2024	17,487	5,630,717	322	173,898	0		112,203		241,875	0	0	(14,807)		0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	02/15/2024	14,804	4,757,922	321.4	151,244	0		97,738		210,504	0	0	(12,841)		0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	02/20/2024	19,312	6,152,892	318.6	221,688	0		143,629		310,497	0	0	(18,734)		0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	02/22/2024	28,776	9,332,047	324.3	261,920	0		169,867		359,320	0	0	(22,093)		0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	02/23/2024	13,295	4,265,493	320.83	139,842	0		90,740		194,369	0	0	(11,784)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	02/23/2024	9,447	3,077,950	325.81	80,692	0		52,359		109,841	0	0	(6,800)		0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	02/27/2024	17,727	5,602,748	316.06	225,665	0		146,725		316,708	0	0	(18,946)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/01/2024	23,816	7,596,978	318.98	271,034	0		176,487		377,726	0	0	(22,691)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/01/2024	10,300	3,312,200	321.58	105,579	0		68,749		145,997	0	0	(8,839)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/05/2024	25,316	8,124,789	320.93	267,218	0		174,348		369,770	0	0	(22,289)		0		03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	02/23/2023	11,210	3,607,381	321.81	81,015	0		37,799		134,455	0	0	(10,372)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/08/2024	19,117	6,041,617	316.04	244,951	0		160,056		342,409	0	0	(20,375)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/08/2024	12,488	4,039,350	323.45	119,149	0		77,855		163,121	0	0	(9,911)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/11/2024	12,012	3,927,533	326.98	98,942	0		64,745		133,010	0	0	(8,207)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/13/2024	14,288	4,576,610	320.32	155,419	0		101,802		214,766	0	0	(12,868)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/15/2024	20,023	6,483,486	323.81	189,214	0		124,057		257,921	0	0	(15,637)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/15/2024	12,919	4,180,127	323.56	123,359	0		80,880		168,332	0	0	(10,195)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/15/2024	7,822	2,574,666	329.16	58,802	0		38,553		77,889	0	0	(4,860)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/15/2023	8,255	2,583,979	313.01	94,007	0		45,248		157,497	0	0	(11,702)		0		03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	02/28/2023	10,633	3,361,220	316.11	103,266	0		48,570		174,538	0	0	(13,127)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/07/2023	9,746	3,099,596	318.04	86,637	0		41,198		145,200	0	0	(10,905)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/15/2023	8,507	2,700,140	317.42	78,587	0		37,826		131,237	0	0	(9,783)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/17/2023	8,474	2,724,999	321.56	63,648	0		30,726		104,393	0	0	(7,901)		0		03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	01/30/2024	12,620	3,985,238	315.79	159,610	0		102,279		226,694	0	0	(13,759)		0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	02/07/2024	13,749	4,408,367	320.64	144,066	0		92,712		201,744	0	0	(12,325)		0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	02/09/2024	10,500	3,353,652	319.41	115,817	0		74,610		162,608	0	0	(9,889)		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	02/17/2023	2,277	910,207	399.75	18,830	0		8,712		9,108	0	0	(2,435)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/17/2023	9,404	3,717,747	395.33	96,016	0		46,417		55,368	0	0	(11,936)		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	01/22/2024	879	348,878	397.03	11,371	0		7,262		6,838	0	0	(989)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/08/2024	62,365	24,606,052	394.55	892,441	0		583,678		567,655	0	0	(74,301)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/11/2024	15,066	6,047,530	401.39	175,072	0		114,669		98,461	0	0	(14,536)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/12/2024	72,966	29,002,530	397.48	958,044	0		627,806		579,733	0	0	(79,469)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/13/2024	27,160	10,745,193	395.62	377,529	0		247,515		236,037	0	0	(31,287)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/14/2024	22,051	8,756,077	397.09	293,273	0		192,368		178,790	0	0	(24,282)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/15/2024	106,313	42,078,503	395.8	1,471,366	0		965,584		917,348	0	0	(121,712)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/15/2024	6,504	2,617,696	402.45	73,305	0		48,106		40,411	0	0	(6,064)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/18/2024	15,077	6,044,962	400.93	178,516	0		117,320		101,549	0	0	(14,726)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/03/2023	1,273	496,832	390.33	15,643	0		7,403		10,225	0	0	(1,983)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/09/2023	10,417	4,127,641	396.25	101,772	0		48,612		56,665	0	0	(12,793)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/10/2023	16,153	6,413,922	397.08	152,643	0		73,022		82,929	0	0	(19,160)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/10/2023	9,666	3,784,990	391.57	113,868	0		54,472		72,398	0	0	(14,293)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/13/2023	11,336	4,492,982	396.34	110,754	0		53,224		61,741	0	0	(13,844)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/14/2023	3,440	1,355,956	394.14	36,777	0		17,700		21,869	0	0	(4,591)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/15/2023	11,971	4,723,084	394.56	125,930	0		60,697		74,070	0	0	(15,698)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/16/2023	8,420	3,361,721	399.24	73,172	0		35,321		37,324	0	0	(9,109)		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	01/23/2023	3,297	935,069	283.65	36,921	0		16,416		98,639	0	0	(4,974)		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	01/27/2023	3,862	1,096,360	283.87	42,870	0		19,202		114,699	0	0	(5,742)		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	02/02/2023	3,901	1,111,339	284.85	41,395	0		18,744		112,126	0	0	(5,495)		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	02/08/2023	3,518	1,005,892	285.92	35,498	0		16,244		97,465	0	0	(4,671)		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	02/23/2023	5,679	1,651,932	290.87	44,639	0		20,947		130,664	0	0	(5,748)		0		03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	03/20/2023	1,949	567,759	291.32	15,280	0		7,450		44,078	0	0	(1,899)		0		03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	02/27/2024	855	245,525	287.11	10,664	0		6,959		22,713	0	0	(899)		0		03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	03/08/2024	1,015	302,066	297.47	8,327	0		5,461		18,558	0	0	(695)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	03/17/2023	9,069	3,578,698	394.6	90,873	0		44,113		56,141	0	0	(11,343)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	03/22/2024	58,904	23,262,293	394.92	809,927	0		534,760		532,386	0	0	(66,752)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	03/20/2023	13,432	5,314,403	395.64	129,354	0		63,069		77,819	0	0	(16,080)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	03/21/2023	7,191	2,839,606	394.88	71,479	0		34,902		43,969	0	0	(8,873)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	03/22/2023	11,321	4,482,467	395.95	107,887	0		52,755		64,415	0	0	(13,374)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	03/23/2023	13,133	5,208,042	396.56	122,137	0		59,809		71,724	0	0	(15,120)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	03/19/2024	71,704	28,398,326	396.05	951,511	0		627,350		613,429	0	0	(78,637)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	03/20/2024	27,613	10,878,488	393.96	390,450	0		257,554		260,535	0	0	(32,239)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	03/21/2024	32,020	12,634,511	394.58	444,760	0		293,517		293,783	0	0	(36,690)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	03/22/2024	61,886	24,517,885	396.18	819,367	0		540,992		527,326	0	0	(67,530)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/24/2023	11,083	4,381,466	395.34	115,039	0		57,279		65,990	0	0	(14,440)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/25/2024	16,794	6,738,000	401.22	199,510	0		133,252		112,217	0	0	(16,564)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/26/2024	85,644	33,874,756	395.53	1,211,006	0		809,197		754,748	0	0	(100,452)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/27/2024	30,626	12,113,693	395.54	433,354	0		289,701		269,903	0	0	(35,913)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/28/2024	29,098	11,489,357	394.85	420,467	0		281,214		264,966	0	0	(34,813)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/28/2024	58,129	22,995,081	395.59	821,357	0		549,334		511,471	0	0	(68,006)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/28/2024	9,809	3,928,032	400.44	119,575	0		79,974		68,332	0	0	(9,900)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/28/2024	6,891	2,762,220	400.83	82,971	0		55,492		47,080	0	0	(6,870)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/24/2023	4,742	1,861,872	392.65	54,720	0		27,246		33,774	0	0	(6,869)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/24/2023	6,744	2,683,307	397.86	63,127	0		31,431		33,642	0	0	(7,924)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/27/2023	14,160	5,581,042	394.15	154,482	0		77,241		91,819	0	0	(19,310)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/28/2023	6,235	2,454,284	393.61	69,524	0		34,810		41,966	0	0	(8,678)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/29/2023	17,100	6,737,033	393.97	188,104	0		94,313		112,564	0	0	(23,448)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/30/2023	13,160	5,221,589	396.78	129,494	0		65,015		71,677	0	0	(16,120)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/31/2023	6,124	2,422,060	395.49	63,569	0		31,960		36,520	0	0	(7,902)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/22/2024	9,394	3,771,934	401.54	110,282	0		73,555		61,573	0	0	(9,182)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/15/2023	8,404	2,654,514	315.85	102,770	0		50,657		140,292	0	0	(13,101)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/19/2024	14,830	4,722,830	318.47	206,897	0		138,059		241,355	0	0	(17,305)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/21/2024	14,024	4,442,434	316.78	208,289	0		139,117		244,524	0	0	(17,390)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/22/2024	15,150	4,927,642	325.25	163,358	0		109,157		183,063	0	0	(13,626)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/22/2024	15,835	5,080,741	320.86	202,437	0		135,271		233,115	0	0	(16,885)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/26/2024	14,938	4,833,807	323.6	172,346	0		115,375		195,082	0	0	(14,322)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/28/2024	30,744	9,928,205	322.93	364,535	0		244,255		414,001	0	0	(30,238)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/28/2024	10,515	3,473,246	330.31	92,621	0		62,060		99,474	0	0	(7,683)		0		03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	04/02/2024	15,601	5,049,469	323.67	180,345	0		121,112		203,607	0	0	(14,891)		0		03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	04/05/2024	20,004	6,526,718	326.27	209,112	0		140,619		231,749	0	0	(17,219)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/22/2023	7,040	2,237,149	317.78	79,324	0		39,495		106,860	0	0	(10,013)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/30/2023	12,470	4,043,457	324.26	103,721	0		52,220		131,804	0	0	(12,947)		0		03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	04/05/2023	7,122	2,321,166	325.93	54,789	0		27,809		68,091	0	0	(6,783)		0		03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	02/27/2024	12,528	3,955,440	315.73	190,955	0		126,157		226,775	0	0	(16,290)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/05/2024	11,073	3,480,355	314.31	178,153	0		118,098		212,087	0	0	(15,098)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/12/2024	15,267	4,803,960	314.67	243,379	0		161,873		288,722	0	0	(20,490)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/15/2024	16,825	5,321,913	316.31	253,420	0		168,789		298,554	0	0	(21,276)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/18/2024	16,506	5,299,497	321.06	208,914	0		139,341		240,659	0	0	(17,490)		0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/01/2022	6,343	1,831,602	288.78	41,163	0		0		159,318	0	0	(10,377)		0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/01/2022	0	0	309.97	0	0		0		(24,925)	0	0			0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/05/2022	13,576	3,925,177	289.13	86,478	0		958		336,258	0	0	(21,560)		0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/05/2022	0	0	310.31	0	0		0		(48,966)	0	0			0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/06/2022	4,055	1,175,353	289.83	24,737	0		342		97,607	0	0	(6,150)		0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/06/2022	0	0	311.23	0	0		0		(11,172)	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/01/2022	13,918	5,406,784	388.47	133,753	0		0		43,983	0	0	(33,719)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/01/2022	0	0	421.17	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/01/2022	22,285	8,664,443	388.8	211,263	0		0		63,083	0	0	(53,259)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/01/2022	0	0	421.88	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/01/2022	13,861	5,384,952	388.5	131,956	0		0		43,387	0	0	(33,266)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/01/2022	0	0	420.15	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/04/2022	16,459	6,412,364	389.6	150,928	0		1,258		36,252	0	0	(37,732)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/04/2022	0	0	423.46	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/05/2022	14,687	5,721,693	389.57	135,269	0		1,499		33,618	0	0	(33,724)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/05/2022	0	0	423.64	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/06/2022	22,317	8,680,275	388.95	204,426	0		2,824		63,862	0	0	(50,824)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/06/2022	0	0	417.9	0	0		0		0	0	0			0		03
MAR 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/08/2021	03/31/2023	1,329	559,805	421.14	11,475	0		5,826		1,838	0	0	(1,440)		0		03
APR 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/08/2021	04/06/2023	799	337,914	423.07	6,402	0		3,276		947	0	0	(797)		0		03
MAR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/08/2021	03/18/2024	2,793	1,184,061	424.01	28,892	0		19,360		7,976	0	0	(2,430)		0		03
MAR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/08/2021	03/22/2024	6,649	2,807,999	422.34	72,913	0		48,948		21,105	0	0	(6,110)		0		03
MAR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/08/2021	03/28/2024	8,087	3,418,532	422.72	87,914	0		59,179		25,348	0	0	(7,326)		0		03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/08/2021	04/02/2024	3,014	1,281,896	425.28	30,186	0		20,365		8,188	0	0	(2,504)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/08/2021	04/05/2024	12,488	5,293,509	423.89	131,272	0		88,681		37,028	0	0	(10,859)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	03/31/2023	4,423	1,744,385	394.41	49,977	0		25,407		28,360	0	0	(6,282)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/10/2023	11,466	4,547,823	396.64	119,704	0		61,666		64,302	0	0	(14,839)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/11/2023	10,425	4,125,158	395.71	113,004	0		58,289		62,373	0	0	(13,989)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/01/2024	9,084	3,669,020	403.88	103,290	0		69,718		53,360	0	0	(8,584)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/02/2024	94,896	37,518,011	395.36	1,400,662	0		945,835		847,241	0	0	(116,291)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/03/2024	22,617	8,932,322	394.94	338,123	0		228,428		206,025	0	0	(28,047)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/04/2024	36,296	14,308,929	394.23	554,238	0		374,596		341,736	0	0	(45,931)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/05/2024	52,803	21,005,546	397.81	725,513	0		490,572		421,079	0	0	(60,070)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/05/2024	40,611	16,135,618	397.32	566,525	0		383,069		331,493	0	0	(46,906)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/05/2024	4,483	1,816,582	405.25	48,950	0		33,099		24,616	0	0	(4,053)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/08/2024	5,785	2,316,815	400.49	73,411	0		49,704		40,616	0	0	(6,061)		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	03/31/2023	5,914	2,350,386	397.42	59,319	0		30,156		30,853	0	0	(7,456)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/09/2024	64,799	25,808,126	398.28	879,970	0		596,057		506,997	0	0	(72,591)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/10/2024	42,497	16,876,798	397.13	597,932	0		405,192		351,455	0	0	(49,280)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/11/2024	25,786	10,208,372	395.89	376,474	0		255,231		226,109	0	0	(31,000)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/03/2023	13,005	5,129,081	394.4	147,474	0		75,275		83,844	0	0	(18,460)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/04/2023	5,737	2,266,180	394.99	63,569	0		32,491		35,622	0	0	(7,946)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/05/2023	9,552	3,768,075	394.46	108,230	0		55,391		61,516	0	0	(13,510)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/06/2023	8,023	3,203,351	399.26	75,017	0		38,444		37,120	0	0	(9,351)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/06/2023	4,528	1,800,959	397.74	45,053	0		23,088		23,352	0	0	(5,616)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/06/2023	9,858	3,909,107	396.55	102,915	0		52,741		55,230	0	0	(12,829)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/06/2023	7,594	3,032,996	399.39	70,625	0		36,193		34,804	0	0	(8,804)		0		03
MAR 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/14/2021	03/10/2023	1,455	550,908	378.54	14,946	0		7,398		2,577	0	0	(1,941)		0		03
MAR 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/14/2021	03/16/2023	1,060	404,929	382.07	9,485	0		4,736		1,343	0	0	(1,221)		0		03
APR 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/14/2021	04/05/2023	2,363	902,683	382.08	21,523	0		11,046		3,237	0	0	(2,694)		0		03
APR 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/14/2021	04/06/2023	2,607	997,905	382.81	23,096	0		11,869		3,332	0	0	(2,887)		0		03
APR 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/14/2021	04/13/2023	476	182,751	383.64	4,106	0		2,129		576	0	0	(508)		0		03
APR 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/14/2021	04/01/2022	742	0	370.36	5,219	0		0		0	0	0	(1,342)		0		03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/14/2021	04/01/2022	0	0	382.85	0	0		0		0	0	0			0		03
APR 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/16/2021	04/15/2022	84,994,751	84,994,751	4,170.42	3,109,108	0		120,910		5,068,698	0	0	(777,277)		0		03
APR 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/16/2021	04/15/2022	66,831,618	66,831,618	4,170.42	2,665,913	0		103,674		3,985,532	0	0	(666,478)		0		03
APR 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/16/2021	04/15/2022	5,074,751	5,074,751	4,170.42	187,157	0		7,278		302,635	0	0	(46,789)		0		03
APR 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/16/2021	04/15/2022	2,926,661	2,926,661	4,170.42	112,940	0		4,392		174,533	0	0	(28,235)		0		03
APR 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/16/2021	04/15/2022	2,079,043	2,079,043	4,170.42	83,973	0		3,266		123,985	0	0	(20,993)		0		03
APR 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/16/2021	04/15/2022	9,653,958	9,653,958	4,170.42	418,209	0		16,264		575,718	0	0	(104,552)		0		03
APR 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/16/2021	04/15/2022	1,204,259	1,204,259	4,170.42	53,963	0		2,099		71,817	0	0	(13,491)		0		03
APR 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2021	04/14/2022	6,687	27,887,682	4,170.42	958,985	0		34,823		2,426,140	0	0	(241,086)		0		03
APR 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2021	04/14/2022	0	0	4,462.35	0	0		0		(694,798)	0	0			0		03
APR 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2021	04/14/2022	10,418	43,447,769	4,170.42	1,725,651	0		62,663		3,779,818	0	0	(433,823)		0		03
APR 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2021	04/14/2022	0	0	4,524.91	0	0		0		(651,164)	0	0			0		03
APR 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2021	04/14/2022	551	2,297,526	4,170.42	83,282	0		3,024		199,877	0	0	(20,937)		0		03
APR 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2021	04/14/2022	0	0	4,483.2	0	0		0		(49,114)	0	0			0		03
APR 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2021	04/14/2022	451	1,881,360	4,170.42	73,145	0		2,656		163,672	0	0	(18,388)		0		03
APR 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2021	04/14/2022	0	0	4,514.48	0	0		0		(31,027)	0	0			0		03
APR 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2021	04/14/2022	720	3,002,077	4,170.42	133,029	0		4,831		261,171	0	0	(33,443)		0		03
APR 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2021	04/14/2022	0	0	4,587.46	0	0		0		(24,834)	0	0			0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/14/2022	47,941	18,842,110	393.03	428,110	0		15,546		44,736	0	0	(107,625)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/14/2023	8,692	3,416,150	393.03	110,995	0		58,030		62,206	0	0	(13,817)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/07/2022	9,974	3,890,310	390.06	83,778	0		1,432		20,359	0	0	(21,482)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/07/2022	0	0	410.58	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/14/2022	42,392	16,637,455	392.47	370,503	0		13,454		48,661	0	0	(93,143)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/14/2022	0	0	425.27	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/18/2022	9,131	3,590,233	393.18	77,707	0		3,649		9,787	0	0	(19,319)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/18/2022	0	0	426.89	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/08/2022	8,427	3,287,368	390.08	82,504	0		1,641		17,621	0	0	(21,095)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/08/2022	0	0	423.38	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/08/2022	18,709	7,305,155	390.46	180,356	0		3,587		34,289	0	0	(46,114)		0		03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/08/2022	0	0	424.08	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/08/2022	14,366	5,621,175	391.28	133,030	0		2,645		19,241	0	0	(34,013)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/08/2022	0	0	424.91	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/11/2022	14,604	5,714,965	391.34	135,521	0		3,818		21,985	0	0	(34,357)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/11/2022	0	0	425.31	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/12/2022	14,892	5,819,680	390.8	141,620	0		4,376		27,823	0	0	(35,803)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/12/2022	0	0	424.22	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/13/2022	14,623	5,702,514	389.98	140,669	0		4,728		35,688	0	0	(35,463)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/13/2022	0	0	419.63	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/14/2022	4,747	1,860,446	391.88	32,568	0		1,183		6,686	0	0	(8,187)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/14/2022	0	0	407.36	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/14/2022	9,680	3,794,538	391.99	86,928	0		3,157		13,137	0	0	(21,853)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2021	04/14/2022	0	0	425.37	0	0		0		0	0	0			0		03
APR 22 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/20/2021	04/14/2022	29,061	9,277,775	319.25	243,344	0		8,861		355,066	0	0	(61,347)		0		03
APR 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/20/2021	04/14/2023	7,902	2,522,742	319.25	96,621	0		50,586		111,986	0	0	(12,044)		0		03
APR 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2021	04/14/2023	4,779	1,463,131	306.15	31,738	0		16,639		18,678	0	0	(3,962)		0		03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2021	04/16/2024	10,755	3,336,862	310.26	73,498	0		50,349		46,045	0	0	(6,074)		0		03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2021	04/19/2024	13,037	4,037,612	309.71	91,907	0		63,039		58,358	0	0	(7,575)		0		03
APR 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2021	04/19/2023	902	278,835	309.14	4,959	0		2,616		2,587	0	0	(615)		0		03
MAR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2021	03/26/2024	8,220	2,502,999	304.5	74,687	0		50,701		52,636	0	0	(6,294)		0		03
MAR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2021	03/28/2024	8,975	2,752,761	306.73	72,949	0		49,565		49,147	0	0	(6,136)		0		03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2021	04/05/2024	10,235	3,152,677	308.02	78,197	0		53,316		51,345	0	0	(6,529)		0		03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2021	04/05/2024	6,107	1,876,105	307.19	48,704	0		33,207		32,557	0	0	(4,066)		0		03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2021	04/09/2024	8,429	2,586,615	306.86	68,500	0		46,785		46,172	0	0	(5,698)		0		03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2021	04/12/2024	14,842	4,555,299	306.91	120,510	0		82,413		81,189	0	0	(9,996)		0		03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2021	04/12/2024	9,124	2,816,956	308.74	67,399	0		46,092		43,653	0	0	(5,591)		0		03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	03/31/2023	9,447	3,023,386	320.04	111,838	0		58,073		127,601	0	0	(14,359)		0		03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/02/2024	12,728	4,070,710	319.83	192,115	0		131,551		196,412	0	0	(16,174)		0		03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/05/2024	14,750	4,758,936	322.65	201,334	0		138,041		201,674	0	0	(16,903)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/08/2024	7,962	2,627,520	330.01	82,054	0		56,331		76,968	0	0	(6,870)		0		03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/09/2024	17,840	5,780,938	324.04	231,830	0		159,222		229,565	0	0	(19,391)		0		03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/11/2024	17,532	5,659,751	322.82	238,590	0		164,003		238,412	0	0	(19,919)		0		03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/12/2024	10,220	3,354,069	328.19	113,490	0		78,044		108,329	0	0	(9,466)		0		03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/12/2024	10,143	3,342,427	329.52	106,881	0		73,499		100,699	0	0	(8,915)		0		03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/15/2024	10,146	3,410,085	336.11	81,690	0		56,246		71,356	0	0	(6,795)		0		03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/16/2024	10,862	3,572,960	328.95	117,399	0		80,867		111,167	0	0	(9,756)		0		03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/18/2024	16,525	5,416,540	327.77	187,315	0		129,135		179,288	0	0	(15,538)		0		03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/06/2023	8,344	2,705,995	324.3	81,485	0		42,644		88,389	0	0	(10,373)		0		03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/19/2024	11,431	3,778,701	330.56	116,150	0		80,107		108,134	0	0	(9,626)		0		03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/19/2024	11,702	3,911,223	334.24	102,296	0		70,553		91,395	0	0	(8,478)		0		03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/23/2024	14,630	4,818,311	329.35	156,429	0		108,065		147,345	0	0	(12,916)		0		03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/25/2024	12,679	4,150,117	327.31	146,994	0		101,630		141,085	0	0	(12,115)		0		03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/26/2024	7,643	2,522,171	330.01	79,787	0		55,186		74,606	0	0	(6,570)		0		03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/13/2023	8,478	2,765,243	326.15	76,234	0		40,252		80,446	0	0	(9,609)		0		03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/19/2023	9,492	3,110,555	327.71	79,506	0		42,293		81,840	0	0	(9,938)		0		03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/21/2023	7,852	2,609,929	332.37	51,896	0		27,673		49,037	0	0	(6,469)		0		03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/26/2023	2,717	897,062	330.17	20,259	0		10,868		19,977	0	0	(2,508)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	03/19/2024	12,309	3,885,146	315.64	213,580	0		145,356		224,459	0	0	(18,220)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	03/22/2024	14,249	4,525,884	317.63	231,118	0		157,501		240,143	0	0	(19,660)		0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	03/27/2024	15,387	4,947,354	321.52	217,799	0		148,751		220,446	0	0	(18,440)		0		03
MAR 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/29/2021	03/16/2023	1,090	238,254	218.61	5,885	0		3,012		267	0	0	(777)		0		03
MAR 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/29/2021	03/24/2023	2,638	576,464	218.5	14,484	0		7,494		698	0	0	(1,889)		0		03
APR 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/29/2021	04/06/2023	6,014	1,321,399	219.73	30,490	0		16,047		1,348	0	0	(3,903)		0		03
APR 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/29/2021	04/14/2023	3,295	724,300	219.79	16,774	0		8,918		769	0	0	(2,123)		0		03
APR 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/29/2021	04/21/2023	3,962	869,408	219.42	20,842	0		11,176		1,039	0	0	(2,612)		0		03
APR 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/29/2021	04/28/2023	261	56,041	214.85	1,888	0		1,021		165	0	0	(234)		0		03
APR 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/29/2021	04/19/2022	701	0	212.66	3,099	0		159		0	0	0	(795)		0		03
APR 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/29/2021	04/19/2022	0	0	221.66	0	0		0		0	0	0			0		03

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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APR 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/29/2021	04/21/2022	447	0	214	1,233	0		70		0	0	0	(314)		0		03
APR 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/29/2021	04/21/2022	0	0	218.62	0	0		0		0	0	0			0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/12/2023	10,928	4,334,198	396.61	123,925	0		65,813		61,623	0	0	(15,753)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/21/2023	4,636	1,854,124	399.9	46,457	0		24,946		21,115	0	0	(5,831)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/24/2023	20,749	8,235,742	396.93	234,459	0		126,347		116,835	0	0	(29,307)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/25/2023	5,365	2,130,149	397.03	60,466	0		32,623		30,059	0	0	(7,548)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/26/2023	6,568	2,613,527	397.94	71,456	0		38,598		34,646	0	0	(8,907)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/27/2023	9,096	3,647,895	401.05	87,502	0		47,321		38,599	0	0	(10,892)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/28/2023	24,416	9,746,575	399.19	253,193	0		137,088		118,529	0	0	(31,474)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/12/2024	35,525	14,151,907	398.37	514,040	0		355,137		277,406	0	0	(43,076)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/12/2024	43,890	17,465,092	397.93	643,425	0		444,527		349,998	0	0	(53,918)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/12/2024	6,640	2,678,946	403.46	82,335	0		56,883		40,310	0	0	(6,900)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/16/2024	66,145	26,454,569	399.95	914,781	0		633,049		480,297	0	0	(76,373)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/13/2023	8,990	3,546,635	394.53	110,481	0		58,747		58,332	0	0	(14,024)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/17/2024	40,290	16,078,526	399.07	572,521	0		396,361		305,550	0	0	(47,754)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/18/2024	33,741	13,496,532	400	466,305	0		322,960		244,809	0	0	(38,859)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/19/2024	31,693	12,653,695	399.26	448,137	0		310,504		238,537	0	0	(37,310)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/19/2024	51,331	20,458,865	398.57	740,702	0		513,215		399,330	0	0	(61,668)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/22/2024	6,602	2,666,070	403.83	81,402	0		56,471		39,741	0	0	(6,758)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/23/2024	62,218	24,792,186	398.47	902,790	0		626,544		488,010	0	0	(74,886)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/24/2024	34,057	13,589,954	399.04	485,988	0		337,417		260,179	0	0	(40,275)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/25/2024	30,150	12,022,816	398.77	433,855	0		301,344		233,481	0	0	(35,922)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/26/2024	77,025	30,853,828	400.57	1,051,389	0		730,561		547,421	0	0	(86,971)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/26/2024	7,351	2,981,325	405.57	86,080	0		59,813		40,629	0	0	(7,121)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/14/2023	14,497	5,794,881	399.72	145,408	0		77,415		65,945	0	0	(18,432)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/29/2024	4,485	1,836,579	409.49	46,510	0		32,357		20,209	0	0	(3,837)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/17/2023	15,608	6,231,774	399.26	159,985	0		85,490		73,833	0	0	(20,194)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/18/2023	7,211	2,867,191	397.64	78,883	0		42,204		38,283	0	0	(9,943)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/19/2023	6,656	2,666,050	400.57	64,826	0		34,725		28,765	0	0	(8,160)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/20/2023	8,536	3,417,045	400.3	84,082	0		45,094		37,695	0	0	(10,569)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/21/2023	7,082	2,820,650	398.29	75,706	0		40,651		36,135	0	0	(9,503)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/21/2023	7,795	3,093,347	396.85	88,159	0		47,338		43,901	0	0	(11,066)		0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/08/2022	7,698	2,234,559	290.27	74,596	0		1,568		181,896	0	0	(20,161)		0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/08/2022	0	0	311.54	0	0		0		(19,597)	0	0			0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/25/2022	7,477	2,199,952	294.23	59,068	0		4,050		147,027	0	0	(15,189)		0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/25/2022	0	0	315.75	0	0		0		(6,589)	0	0			0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/26/2022	5,158	1,517,699	294.24	40,852	0		2,910		101,374	0	0	(10,475)		0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/26/2022	0	0	315.93	0	0		0		(4,400)	0	0			0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/27/2022	9,271	2,740,368	295.57	67,960	0		5,020		169,889	0	0	(17,376)		0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/27/2022	0	0	317.32	0	0		0		(4,808)	0	0			0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/28/2022	4,963	1,467,090	295.63	36,177	0		2,767		90,632	0	0	(9,224)		0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/28/2022	0	0	317.2	0	0		0		(2,818)	0	0			0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/29/2022	6,797	2,009,388	295.63	49,346	0		3,903		124,131	0	0	(12,546)		0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/29/2022	0	0	316.8	0	0		0		(4,672)	0	0			0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	05/03/2022	5,285	1,562,919	295.71	37,949	0		3,392		96,097	0	0	(9,540)		0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	05/03/2022	0	0	316.3	0	0		0		(4,899)	0	0			0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	05/05/2022	9,530	2,824,338	296.37	66,423	0		6,273		166,961	0	0	(16,606)		0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	05/05/2022	0	0	317.54	0	0		0		(6,163)	0	0			0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/11/2022	8,862	2,575,416	290.6	84,813	0		2,524		206,477	0	0	(22,718)		0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/11/2022	0	0	312.1	0	0		0		(19,614)	0	0			0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/12/2022	5,673	1,645,724	290.09	55,710	0		1,818		135,064	0	0	(14,878)		0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/12/2022	0	0	311.54	0	0		0		(15,212)	0	0			0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/13/2022	4,556	1,324,848	290.79	42,872	0		1,522		105,273	0	0	(11,416)		0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/13/2022	0	0	311.81	0	0		0		(11,416)	0	0			0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/14/2022	8,633	2,528,654	292.89	73,212	0		2,808		181,357	0	0	(19,437)		0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/14/2022	0	0	314.49	0	0		0		(8,243)	0	0			0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/19/2022	10,215	2,993,421	293.04	85,602	0		4,479		213,041	0	0	(22,396)		0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/19/2022	0	0	314.21	0	0		0		(13,069)	0	0			0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/20/2022	5,264	1,538,001	292.2	46,266	0		2,548		114,193	0	0	(12,069)		0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/20/2022	0	0	313.39	0	0		0		(9,123)	0	0			0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/21/2022	13,087	3,829,526	292.63	113,199	0		6,543		278,275	0	0	(29,445)		0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/21/2022	0	0	314.38	0	0		0		(16,683)	0	0			0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/22/2022	10,936	3,216,946	294.16	86,942	0		5,262		215,815	0	0	(22,550)		0		03
APR 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/22/2022	0	0	315.96	0	0		0		(7,939)	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/19/2022	5,122	2,002,270	390.94	51,166	0		2,677		10,994	0	0	(13,386)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/19/2022	0	0	423.11	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/28/2022	4,258	1,672,700	392.8	33,982	0		2,599		6,947	0	0	(8,664)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/28/2022	0	0	413.22	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/29/2022	12,897	5,070,619	393.17	118,392	0		9,364		19,611	0	0	(30,100)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/29/2022	0	0	427.72	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/29/2022	16,176	6,344,664	392.22	154,484	0		12,219		31,065	0	0	(39,275)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/29/2022	0	0	425.42	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/29/2022	17,160	6,733,896	392.42	162,504	0		12,853		31,418	0	0	(41,315)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/29/2022	0	0	425.96	0	0		0		0	0	0			0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	05/02/2022	14,937	5,870,206	393.01	138,611	0		12,036		25,265	0	0	(34,944)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	05/02/2022	0	0	427.64	0	0		0		0	0	0			0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	05/03/2022	9,795	3,840,431	392.1	94,517	0		8,448		20,782	0	0	(23,761)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	05/03/2022	0	0	425.59	0	0		0		0	0	0			0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	05/04/2022	9,669	3,786,806	391.64	95,047	0		8,737		22,994	0	0	(23,828)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	05/04/2022	0	0	424.35	0	0		0		0	0	0			0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	05/05/2022	4,811	1,887,554	392.32	35,651	0		3,367		10,058	0	0	(8,913)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	05/05/2022	0	0	408.84	0	0		0		(24)	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/20/2022	9,822	3,829,168	389.84	99,599	0		5,485		28,061	0	0	(25,982)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/20/2022	0	0	417.91	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/21/2022	4,472	1,752,234	391.79	32,872	0		1,900		8,027	0	0	(8,551)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/21/2022	0	0	407.62	0	0		0		(2)	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/22/2022	10,009	3,914,265	391.08	99,788	0		6,039		22,054	0	0	(25,882)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/22/2022	0	0	423.63	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/22/2022	17,853	6,987,741	391.41	174,600	0		10,567		36,219	0	0	(45,285)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/22/2022	0	0	423.4	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/22/2022	17,277	6,767,570	391.71	167,241	0		10,121		32,442	0	0	(43,377)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/22/2022	0	0	424.3	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/25/2022	13,091	5,138,973	392.57	122,921	0		8,429		21,085	0	0	(31,608)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/25/2022	0	0	426.6	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/26/2022	18,922	7,433,524	392.86	175,403	0		12,493		28,952	0	0	(44,975)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/26/2022	0	0	426.91	0	0		0		0	0	0			0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/27/2022	11,405	4,465,215	391.51	110,401	0		8,155		24,910	0	0	(28,228)		0		03
APR 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2021	04/27/2022	0	0	422.16	0	0		0		0	0	0			0		03
APR 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/05/2021	04/12/2023	2,044	868,537	424.86	18,433	0		9,873		2,102	0	0	(2,363)		0		03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/05/2021	04/22/2024	4,722	2,011,069	425.88	54,930	0		38,319		12,813	0	0	(4,586)		0		03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/05/2021	04/23/2024	3,809	1,636,738	429.74	39,069	0		27,265		8,200	0	0	(3,259)		0		03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/05/2021	04/26/2024	24,283	10,323,313	425.13	290,052	0		202,661		69,316	0	0	(24,126)		0		03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/05/2021	04/30/2024	9,770	4,148,283	424.59	119,008	0		83,284		28,974	0	0	(9,863)		0		03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/05/2021	05/02/2024	7,726	3,279,336	424.46	94,608	0		66,260		23,156	0	0	(7,826)		0		03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/05/2021	05/02/2024	12,749	5,364,866	420.82	174,885	0		122,484		46,969	0	0	(14,467)		0		03
APR 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/05/2021	04/14/2023	1,948	827,600	424.82	17,630	0		9,466		2,030	0	0	(2,254)		0		03
MAY 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/05/2021	05/02/2023	1,479	623,988	422.03	15,208	0		8,341		2,150	0	0	(1,896)		0		03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/05/2021	04/08/2024	3,557	1,513,129	425.39	41,677	0		28,908		9,700	0	0	(3,525)		0		03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/05/2021	04/09/2024	3,457	1,467,197	424.39	41,858	0		29,045		10,021	0	0	(3,537)		0		03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/05/2021	04/12/2024	14,742	6,265,506	425.01	175,287	0		121,782		41,397	0	0	(14,771)		0		03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/05/2021	04/15/2024	6,384	2,727,402	427.24	70,739	0		49,207		15,772	0	0	(5,944)		0		03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/05/2021	04/16/2024	5,959	2,553,986	428.57	63,250	0		44,016		13,604	0	0	(5,310)		0		03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/05/2021	04/19/2024	11,342	4,834,916	426.27	130,047	0		90,610		29,911	0	0	(10,888)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	04/28/2023	3,438	1,382,851	402.27	30,079	0		16,491		13,369	0	0	(3,786)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/10/2023	11,817	4,736,602	400.82	111,082	0		61,729		52,356	0	0	(13,752)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	04/30/2024	69,401	27,767,882	400.11	933,438	0		655,044		506,206	0	0	(77,571)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/01/2024	39,498	15,781,179	399.54	540,733	0		379,610		296,357	0	0	(44,895)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/02/2024	34,027	13,569,050	398.77	476,722	0		334,804		265,027	0	0	(39,544)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/03/2024	34,700	13,928,720	401.4	449,370	0		315,717		238,319	0	0	(37,241)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/03/2024	38,120	15,167,074	397.88	548,924	0		385,662		309,853	0	0	(45,491)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/03/2024	4,729	1,896,182	400.94	62,144	0		43,661		33,218	0	0	(5,150)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/06/2024	8,445	3,398,690	402.45	106,154	0		74,668		55,238	0	0	(8,773)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/07/2024	55,154	22,191,723	402.36	695,491	0		489,396		362,711	0	0	(57,426)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/08/2024	31,649	12,690,235	400.97	416,499	0		293,191		222,995	0	0	(34,358)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/01/2023	17,553	6,983,091	397.84	184,652	0		101,585		94,047	0	0	(23,146)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/09/2024	34,430	13,818,168	401.34	448,280	0		315,684		238,448	0	0	(36,946)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/10/2024	64,428	25,911,717	402.18	818,238	0		576,435		428,621	0	0	(67,375)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/02/2023	5,485	2,181,744	397.78	57,865	0		31,870		29,558	0	0	(7,243)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/04/2023	16,476	6,564,239	398.41	169,704	0		93,678		85,348	0	0	(21,184)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/05/2023	9,047	3,601,314	398.08	94,538	0		52,245		48,012	0	0	(11,785)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/05/2023	5,585	2,227,557	398.87	56,573	0		31,264		28,081	0	0	(7,052)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/05/2023	3,643	1,461,860	401.32	33,366	0		18,439		15,413	0	0	(4,159)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/08/2023	23,728	9,538,173	401.98	212,128	0		117,621		96,345	0	0	(26,333)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/09/2023	9,873	3,943,907	399.47	97,939	0		54,365		47,986	0	0	(12,141)		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	04/14/2023	1,218	486,426	399.43	11,740	0		6,339		5,656	0	0	(1,509)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	04/22/2024	4,597	1,849,585	402.36	57,093	0		39,976		29,801	0	0	(4,784)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	04/26/2024	8,495	3,398,576	400.08	113,320	0		79,471		61,826	0	0	(9,461)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	04/26/2024	7,964	3,224,031	404.85	91,660	0		64,281		45,682	0	0	(7,653)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	04/30/2024	8,877	3,599,821	405.52	100,311	0		70,459		49,412	0	0	(8,344)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	05/03/2024	6,141	2,501,670	407.34	65,652	0		46,168		31,188	0	0	(5,446)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	05/03/2024	14,109	5,644,826	400.09	188,918	0		132,852		103,263	0	0	(15,671)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	05/07/2024	6,499	2,639,943	406.18	72,274	0		50,904		35,230	0	0	(5,973)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	05/10/2024	10,103	4,123,279	408.14	105,774	0		74,584		49,583	0	0	(8,718)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	05/11/2023	3,534	1,436,592	406.56	25,901	0		14,429		10,234	0	0	(3,206)		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	03/22/2024	4,746	1,892,875	398.84	64,497	0		44,585		35,588	0	0	(5,565)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	03/28/2024	7,356	2,966,914	403.36	87,163	0		60,407		44,187	0	0	(7,478)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	04/05/2024	6,939	2,804,261	404.11	80,705	0		56,119		40,444	0	0	(6,872)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	04/09/2024	5,443	2,187,062	401.82	68,199	0		47,502		35,801	0	0	(5,785)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	04/12/2024	7,313	2,944,989	402.69	89,368	0		62,323		46,170	0	0	(7,559)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	04/15/2024	8,373	3,406,386	406.84	89,840	0		62,728		42,764	0	0	(7,578)		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	04/19/2024	7,609	3,061,137	402.29	94,507	0		66,093		49,354	0	0	(7,942)		0		03
MAY 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2021	05/05/2023	4,894	1,524,865	311.56	20,196	0		11,176		11,056	0	0	(2,521)		0		03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2021	05/10/2024	14,119	4,429,880	313.75	72,551	0		51,158		47,120	0	0	(5,979)		0		03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2021	05/10/2024	5,437	1,702,308	313.09	29,012	0		20,457		19,128	0	0	(2,391)		0		03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2021	04/22/2024	17,213	5,365,847	311.74	97,823	0		68,494		66,092	0	0	(8,197)		0		03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2021	04/26/2024	15,632	4,857,247	310.73	94,279	0		66,118		65,174	0	0	(7,871)		0		03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2021	04/26/2024	7,617	2,374,131	311.67	43,592	0		30,571		29,529	0	0	(3,639)		0		03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2021	04/29/2024	11,218	3,490,870	311.19	66,090	0		46,404		45,283	0	0	(5,502)		0		03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2021	04/30/2024	9,151	2,861,634	312.71	49,527	0		34,788		32,824	0	0	(4,120)		0		03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2021	05/03/2024	15,136	4,719,268	311.8	86,433	0		60,782		58,502	0	0	(7,170)		0		03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2021	05/03/2024	18,109	5,619,045	310.29	112,459	0		79,084		78,605	0	0	(9,328)		0		03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2021	05/06/2024	9,661	3,029,051	313.53	50,114	0		35,283		32,673	0	0	(4,145)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2021	05/06/2022	12,167	4,789,932	393.67	105,735	0		10,513		19,129	0	0	(27,034)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2021	05/06/2022	0	0	427.92	0	0		0		0	0	0			0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2021	05/13/2022	10,124	3,974,387	392.56	93,042	0		10,885		22,710	0	0	(23,325)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2021	05/13/2022	0	0	425.54	0	0		0		0	0	0			0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2021	05/16/2022	17,837	7,018,787	393.49	158,573	0		19,712		34,721	0	0	(39,424)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2021	05/16/2022	0	0	428.33	0	0		0		0	0	0			0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2021	05/06/2022	13,536	5,348,314	395.13	108,555	0		10,794		14,875	0	0	(27,756)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2021	05/06/2022	0	0	428.48	0	0		0		0	0	0			0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2021	05/06/2022	19,217	7,596,407	395.29	153,162	0		15,229		20,263	0	0	(39,161)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2021	05/06/2022	0	0	429.35	0	0		0		0	0	0			0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2021	05/09/2022	14,697	5,816,938	395.79	114,931	0		12,302		14,769	0	0	(29,137)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2021	05/09/2022	0	0	430.69	0	0		0		0	0	0			0		03

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MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2021	05/10/2022	16,060	6,338,540	394.69	133,134	0		14,585		21,633	0	0	(33,657)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2021	05/10/2022	0	0	429.12	0	0		0		0	0	0			0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2021	05/11/2022	10,080	3,952,468	392.12	94,951	0		10,639		23,994	0	0	(23,937)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2021	05/11/2022	0	0	425.91	0	0		0		0	0	0			0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2021	05/12/2022	3,338	1,304,312	390.77	29,072	0		3,330		10,336	0	0	(7,309)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2021	05/12/2022	0	0	412.15	0	0		0		(8)	0	0			0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2021	05/13/2022	10,827	4,226,264	390.36	111,514	0		13,046		36,343	0	0	(27,956)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2021	05/13/2022	0	0	424.75	0	0		0		0	0	0			0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2021	05/13/2022	11,710	4,589,976	391.98	110,071	0		12,877		29,379	0	0	(27,595)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2021	05/13/2022	0	0	423.97	0	0		0		0	0	0			0		03
MAY 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2021	05/13/2022	7,046,972	7,046,972	4,173.85	256,510	0		30,093		593,418	0	0	(64,486)		0		03
MAY 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2021	05/13/2022	69,164,200	69,164,200	4,173.85	2,752,735	0		322,947		6,075,553	0	0	(692,028)		0		03
MAY 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2021	05/13/2022	1,471,910	1,471,910	4,173.85	59,760	0		7,011		129,427	0	0	(15,023)		0		03
MAY 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2021	05/13/2022	4,078,512	4,078,512	4,173.85	156,615	0		18,374		355,952	0	0	(39,372)		0		03
MAY 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2021	05/13/2022	1,051,791	1,051,791	4,173.85	49,539	0		5,812		92,517	0	0	(12,454)		0		03
MAY 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2021	05/13/2022	9,914,506	9,914,506	4,173.85	444,170	0		52,109		872,091	0	0	(111,663)		0		03
MAY 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2021	05/13/2022	81,008,430	81,008,430	4,173.85	2,900,102	0		340,235		6,706,847	0	0	(729,076)		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/19/2021	05/13/2022	57,324	22,559,703	393.55	462,028	0		54,356		105,195	0	0	(116,478)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/19/2021	05/15/2023	6,053	2,381,973	393.55	72,025	0		40,688		43,695	0	0	(8,953)		0		03
MAY 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2021	05/13/2022	681	2,844,187	4,173.85	170,549	0		20,065		263,296	0	0	(42,996)		0		03
MAY 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2021	05/13/2022	0	0	4,518.19	(65,302)	0		(7,683)		(78,620)	0	0	16,463		0		03
MAY 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2021	05/13/2022	691	2,882,962	4,173.85	172,872	0		20,338		266,885	0	0	(43,581)		0		03
MAY 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2021	05/13/2022	0	0	4,591.24	(52,308)	0		(6,154)		(53,828)	0	0	13,187		0		03
MAY 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2021	05/13/2022	6,757	28,200,659	4,173.85	1,691,020	0		198,944		2,610,629	0	0	(426,308)		0		03
MAY 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2021	05/13/2022	0	0	4,466.02	(777,066)	0		(91,420)		(1,011,240)	0	0	195,899		0		03
MAY 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2021	05/13/2022	14,116	58,918,442	4,173.85	3,532,975	0		415,644		5,454,277	0	0	(890,666)		0		03
MAY 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2021	05/13/2022	0	0	4,528.63	(1,342,722)	0		(157,967)		(1,537,852)	0	0	338,501		0		03
MAY 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2021	05/13/2022	621	2,593,380	4,173.85	155,509	0		18,295		240,078	0	0	(39,204)		0		03
MAY 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2021	05/13/2022	0	0	4,486.89	(65,638)	0		(7,722)		(84,216)	0	0	16,548		0		03

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MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/11/2023	14,087	5,664,536	402.11	127,628	0		72,192		57,015	0	0	(16,043)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/13/2024	6,650	2,710,745	407.64	72,284	0		51,546		33,629	0	0	(6,001)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/14/2024	62,276	24,914,619	400.07	855,667	0		610,402		460,601	0	0	(70,977)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/15/2024	34,587	13,783,051	398.5	498,058	0		355,428		275,735	0	0	(41,275)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/16/2024	22,859	9,108,874	398.48	329,628	0		235,318		182,525	0	0	(27,292)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/17/2024	44,537	17,801,740	399.71	619,505	0		442,422		335,888	0	0	(51,246)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/17/2024	31,938	12,806,391	400.98	427,646	0		305,405		226,681	0	0	(35,375)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/20/2024	4,994	2,026,901	405.86	57,682	0		41,239		27,907	0	0	(4,758)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/12/2023	32,887	13,168,601	400.42	319,661	0		181,008		150,433	0	0	(40,125)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/15/2023	14,999	5,973,467	398.25	159,442	0		90,572		80,069	0	0	(19,930)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/16/2023	7,711	3,068,712	397.95	83,051	0		47,227		42,069	0	0	(10,367)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/17/2023	4,587	1,839,678	401.06	43,623	0		24,832		20,259	0	0	(5,438)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/18/2023	15,989	6,414,287	401.17	151,575	0		86,375		70,198	0	0	(18,868)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/19/2023	7,606	3,048,693	400.82	73,171	0		41,740		34,291	0	0	(9,096)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/19/2023	6,394	2,529,404	395.61	75,573	0		43,110		40,801	0	0	(9,394)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/10/2024	39,682	15,850,021	399.43	554,352	0		394,867		301,520	0	0	(46,153)		0		03
MAY 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/25/2021	05/24/2023	129	49,815	386.64	1,100	0		633		135	0	0	(136)		0		03
APR 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/25/2021	04/14/2023	1,734	668,580	385.48	14,933	0		8,217		1,743	0	0	(1,956)		0		03
APR 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/25/2021	04/21/2023	1,500	575,817	383.87	13,890	0		7,706		1,827	0	0	(1,801)		0		03
APR 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/25/2021	04/28/2023	3,782	1,460,088	386.04	32,262	0		18,041		3,805	0	0	(4,142)		0		03
MAY 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/25/2021	05/05/2023	4,240	1,639,119	386.56	35,661	0		20,097		4,165	0	0	(4,533)		0		03
MAY 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/25/2021	05/05/2023	1,896	735,841	388.2	14,899	0		8,396		1,572	0	0	(1,894)		0		03
MAY 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/25/2021	05/12/2023	2,270	868,643	382.64	22,497	0		12,775		3,361	0	0	(2,832)		0		03
MAY 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/25/2021	05/10/2023	1,504	579,556	385.42	13,308	0		7,540		1,689	0	0	(1,680)		0		03
MAY 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/25/2021	05/12/2023	1,671	641,872	384.03	15,678	0		8,902		2,167	0	0	(1,973)		0		03
MAY 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/25/2021	05/19/2023	1,640	631,686	385.09	14,829	0		8,482		1,969	0	0	(1,848)		0		03
MAY 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/25/2021	05/24/2022	622	233,175	374.91	6,151	0		901		87	0	0	(1,529)		0		03
MAY 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/25/2021	05/24/2022	0	0	390.65	(1,555)	0		(228)		0	0	0	387		0		03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/02/2024	15,949	5,217,409	327.14	196,863	0		140,854		179,466	0	0	(16,636)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/07/2024	18,870	6,258,351	331.66	195,973	0		140,478		170,617	0	0	(16,484)		0		03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/03/2024	21,253	7,009,360	329.81	236,769	0		169,470		210,321	0	0	(19,990)		0		03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/10/2024	13,404	4,439,009	331.17	142,256	0		102,085		124,434	0	0	(11,932)		0		03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/09/2024	18,560	6,112,110	329.32	211,631	0		151,813		188,731	0	0	(17,768)		0		03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/16/2024	15,634	5,118,709	327.4	192,763	0		138,632		174,885	0	0	(16,078)		0		03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/14/2024	25,313	8,315,833	328.52	298,682	0		214,652		268,265	0	0	(24,960)		0		03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/17/2024	14,486	4,767,217	329.09	167,564	0		120,553		149,563	0	0	(13,964)		0		03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/24/2024	17,649	5,816,846	329.58	201,288	0		145,179		178,563	0	0	(16,666)		0		03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/22/2024	23,519	7,713,376	327.97	284,880	0		205,324		256,833	0	0	(23,631)		0		03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/24/2024	16,192	5,343,581	330.01	181,625	0		130,997		160,426	0	0	(15,038)		0		03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	04/24/2023	12,661	4,137,949	326.83	117,984	0		66,248		116,070	0	0	(15,367)		0		03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/05/2023	12,380	4,082,042	329.72	101,155	0		57,494		94,757	0	0	(12,969)		0		03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/26/2023	10,273	3,384,758	329.48	86,898	0		50,480		81,558	0	0	(10,817)		0		03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/15/2023	12,842	4,223,460	328.87	110,653	0		63,563		105,062	0	0	(13,987)		0		03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	04/09/2024	14,993	4,813,248	321.03	228,669	0		162,175		220,312	0	0	(19,751)		0		03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	04/18/2024	20,359	6,607,446	324.54	274,669	0		195,483		256,942	0	0	(23,521)		0		03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	04/26/2024	16,331	5,349,755	327.58	197,460	0		140,963		179,477	0	0	(16,781)		0		03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	04/23/2024	16,934	5,510,731	325.43	221,675	0		158,070		205,609	0	0	(18,893)		0		03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	04/30/2024	32,737	10,834,925	330.97	347,763	0		248,636		305,280	0	0	(29,444)		0		03
MAY 22 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2021	05/13/2022	15,393	4,950,469	321.61	99,981	0		11,762		153,042	0	0	(25,205)		0		03
MAY 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2021	05/15/2023	3,008	967,451	321.61	30,957	0		17,488		38,060	0	0	(3,848)		0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/09/2022	12,586	3,766,618	299.26	79,169	0		8,848		184,177	0	0	(20,956)		0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/09/2022	0	0	321.03	(5,286)	0		(591)		(2,532)	0	0	1,399		0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/12/2022	6,851	2,031,274	296.51	52,681	0		6,297		119,038	0	0	(13,823)		0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/12/2022	0	0	318.07	(4,453)	0		(532)		(4,582)	0	0	1,168		0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/11/2022	9,144	2,724,065	297.91	63,642	0		7,443		146,118	0	0	(16,748)		0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/11/2022	0	0	319.04	(5,212)	0		(610)		(4,279)	0	0	1,372		0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/13/2022	8,878	2,626,968	295.89	71,381	0		8,715		159,764	0	0	(18,675)		0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/13/2022	0	0	316.24	(7,458)	0		(911)		(10,521)	0	0	1,951		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/17/2022	13,135	3,889,485	296.11	104,557	0		13,821		233,473	0	0	(27,041)		0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/17/2022	0	0	317.37	(9,589)	0		(1,267)		(12,277)	0	0	2,480		0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/20/2022	14,152	4,170,046	294.67	124,251	0		17,346		271,846	0	0	(31,859)		0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/20/2022	0	0	316.3	(12,170)	0		(1,699)		(18,668)	0	0	3,121		0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/18/2022	7,541	2,235,821	296.48	58,595	0		7,891		131,252	0	0	(15,111)		0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/18/2022	0	0	317.39	(5,581)	0		(752)		(7,158)	0	0	1,439		0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/26/2022	10,994	3,246,302	295.27	93,452	0		14,397		204,571	0	0	(23,559)		0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/26/2022	0	0	316.42	(9,565)	0		(1,474)		(15,424)	0	0	2,411		0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/24/2022	8,932	2,638,452	295.38	75,211	0		11,229		165,249	0	0	(19,068)		0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/24/2022	0	0	316.01	(8,128)	0		(1,214)		(13,442)	0	0	2,061		0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/27/2022	12,246	3,636,804	296.97	93,072	0		14,559		207,106	0	0	(23,398)		0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/27/2022	0	0	318.88	(7,715)	0		(1,207)		(9,245)	0	0	1,940		0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/31/2022	7,050	2,094,987	297.16	53,157	0		8,811		117,903	0	0	(13,216)		0		03
MAY 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/31/2022	0	0	318.19	(5,006)	0		(830)		(6,902)	0	0	1,244		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/27/2022	39,447	15,609,059	395.7	375,927	0		58,804		58,437	0	0	(94,507)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/27/2022	0	0	430.36	(16,173)	0		(2,530)		0	0	0	4,066		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/27/2022	13,880	5,479,070	394.74	139,080	0		21,755		24,803	0	0	(34,964)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/27/2022	0	0	427.75	(7,634)	0		(1,194)		0	0	0	1,919		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/31/2022	12,755	5,046,647	395.66	122,576	0		20,316		20,244	0	0	(30,475)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/31/2022	0	0	428	(7,015)	0		(1,163)		0	0	0	1,744		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/27/2022	4,701	1,856,977	395.02	46,446	0		7,265		7,961	0	0	(11,676)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/27/2022	0	0	410.37	(13,445)	0		(2,103)		(112)	0	0	3,380		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/26/2022	3,845	1,515,587	394.22	39,522	0		6,089		7,476	0	0	(9,963)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/26/2022	0	0	413.5	(8,420)	0		(1,297)		(25)	0	0	2,123		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/17/2022	13,366	5,259,926	393.53	140,744	0		18,604		26,195	0	0	(36,399)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/17/2022	0	0	428.12	(6,683)	0		(883)		0	0	0	1,728		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/18/2022	5,890	2,314,884	393.04	63,668	0		8,574		12,877	0	0	(16,419)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/18/2022	0	0	426.14	(3,652)	0		(492)		0	0	0	942		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/19/2022	2,327	908,475	390.49	28,546	0		3,915		8,051	0	0	(7,340)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/19/2022	0	0	413.96	(4,769)	0		(654)		(6)	0	0	1,226		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/20/2022	14,007	5,486,734	391.7	162,207	0		22,644		39,971	0	0	(41,591)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/20/2022	0	0	426.07	(8,825)	0		(1,232)		0	0	0	2,263		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/20/2022	15,730	6,168,288	392.14	178,219	0		24,880		41,565	0	0	(45,697)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/20/2022	0	0	425.17	(10,854)	0		(1,515)		0	0	0	2,783		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/20/2022	13,768	5,388,249	391.37	162,045	0		22,622		41,563	0	0	(41,550)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/20/2022	0	0	423.73	(11,152)	0		(1,557)		0	0	0	2,859		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/23/2022	11,718	4,602,147	392.74	129,367	0		19,003		28,780	0	0	(32,890)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/23/2022	0	0	426.81	(6,914)	0		(1,016)		0	0	0	1,758		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/25/2022	5,450	2,146,680	393.9	56,896	0		8,630		11,104	0	0	(14,384)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/25/2022	0	0	427.62	(2,997)	0		(455)		0	0	0	758		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/24/2022	23,081	9,096,871	394.13	237,733	0		35,493		44,444	0	0	(60,270)		0		03
MAY 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2021	05/24/2022	0	0	428.79	(11,079)	0		(1,654)		0	0	0	2,809		0		03
JUN 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2021	06/01/2023	7,306	2,275,075	311.39	37,437	0		21,937		17,889	0	0	(4,635)		0		03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2021	05/17/2024	33,852	10,573,459	312.34	219,078	0		157,907		127,287	0	0	(18,290)		0		03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2021	05/13/2024	14,413	4,486,318	311.26	98,599	0		70,966		58,680	0	0	(8,263)		0		03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2021	05/24/2024	14,748	4,618,992	313.2	91,492	0		66,110		52,222	0	0	(7,589)		0		03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2021	05/21/2024	11,353	3,552,985	312.96	71,210	0		51,400		40,843	0	0	(5,923)		0		03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2021	05/24/2024	14,966	4,669,766	312.02	98,977	0		71,519		58,097	0	0	(8,210)		0		03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2021	05/31/2024	18,420	5,752,088	312.28	120,687	0		87,421		70,588	0	0	(9,947)		0		03
MAY 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/02/2021	05/12/2023	1,388	590,396	425.44	11,881	0		6,852		1,547	0	0	(1,519)		0		03
MAY 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/02/2021	05/24/2023	1,685	716,621	425.35	14,656	0		8,556		1,991	0	0	(1,842)		0		03
JUN 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/02/2021	06/01/2023	1,291	551,680	427.49	10,362	0		6,097		1,301	0	0	(1,288)		0		03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/02/2021	05/02/2024	5,749	2,440,943	424.61	67,211	0		48,316		17,081	0	0	(5,707)		0		03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/02/2021	05/02/2024	5,565	2,393,160	430.01	54,391	0		39,100		11,988	0	0	(4,618)		0		03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/02/2021	05/07/2024	9,428	4,094,992	434.34	79,660	0		57,370		15,661	0	0	(6,732)		0		03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/02/2021	05/10/2024	2,669	1,143,881	428.63	27,474	0		19,808		6,343	0	0	(2,315)		0		03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/02/2021	05/10/2024	7,700	3,337,721	433.49	67,172	0		48,429		13,579	0	0	(5,661)		0		03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/02/2021	05/10/2024	9,293	3,934,956	423.44	113,363	0		81,732		29,900	0	0	(9,553)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/02/2021	05/13/2024	7,535	3,209,466	425.94	84,944	0		61,309		21,103	0	0	(7,138)		0		03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/02/2021	05/17/2024	28,242	12,072,223	427.46	303,672	0		219,492		72,842	0	0	(25,424)		0		03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/02/2021	05/14/2024	6,677	2,870,544	429.93	65,987	0		47,643		14,784	0	0	(5,540)		0		03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/02/2021	05/24/2024	22,207	9,509,020	428.2	234,095	0		169,621		55,493	0	0	(19,472)		0		03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/02/2021	05/21/2024	7,008	3,002,796	428.48	73,048	0		52,874		17,140	0	0	(6,093)		0		03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/02/2021	05/28/2024	7,323	3,151,436	430.35	72,059	0		52,286		16,223	0	0	(5,972)		0		03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/02/2021	05/31/2024	4,879	2,100,098	430.43	47,982	0		34,852		10,814	0	0	(3,965)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/19/2023	7,693	3,070,456	399.1	91,321	0		53,121		39,043	0	0	(11,576)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/31/2023	4,564	1,831,586	401.33	50,156	0		29,524		20,323	0	0	(6,252)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	06/01/2023	5,949	2,413,485	405.73	54,905	0		32,350		19,342	0	0	(6,835)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	06/02/2023	6,243	2,524,729	404.44	60,802	0		35,860		22,374	0	0	(7,558)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	06/02/2023	5,572	2,228,008	399.87	64,912	0		38,284		27,511	0	0	(8,069)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/21/2024	65,461	26,079,543	398.4	1,056,536	0		765,449		526,774	0	0	(88,208)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/22/2024	47,791	19,109,191	399.85	740,281	0		536,515		359,584	0	0	(61,747)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/23/2024	24,292	9,701,122	399.35	381,875	0		276,859		187,254	0	0	(31,823)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/24/2024	40,714	16,334,715	401.21	607,040	0		440,259		287,522	0	0	(50,540)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/24/2024	38,850	15,537,316	399.93	601,011	0		435,886		291,631	0	0	(50,038)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/24/2024	5,270	2,160,671	410.01	60,234	0		43,685		23,811	0	0	(5,015)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/22/2023	16,178	6,462,376	399.46	189,765	0		110,719		80,558	0	0	(23,954)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/29/2024	51,681	20,772,537	401.94	756,088	0		549,313		353,982	0	0	(62,659)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/30/2024	28,965	11,652,692	402.3	419,416	0		304,819		195,114	0	0	(34,726)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/31/2024	26,316	10,593,817	402.56	378,426	0		275,124		175,204	0	0	(31,304)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/31/2024	36,239	14,668,183	404.76	488,142	0		354,890		216,471	0	0	(40,379)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	06/03/2024	2,760	1,134,813	411.1	30,696	0		22,340		11,914	0	0	(2,532)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/23/2023	5,178	2,060,374	397.91	64,466	0		37,650		28,651	0	0	(8,126)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/24/2023	8,075	3,235,249	400.65	90,602	0		52,967		37,196	0	0	(11,404)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/25/2023	4,523	1,811,404	400.49	51,110	0		29,909		21,100	0	0	(6,424)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/26/2023	10,628	4,269,141	401.69	114,676	0		67,174		45,697	0	0	(14,394)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/26/2023	4,116	1,645,578	399.84	47,741	0		27,965		20,109	0	0	(5,993)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/26/2023	13,479	5,451,824	404.48	130,203	0		76,270		47,413	0	0	(16,344)		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/30/2023	15,670	6,286,603	401.2	172,991	0		101,731		70,274	0	0	(21,594)		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	05/17/2022	625	2,598,630	4,160.87	190,425	0		25,688		250,861	0	0	(50,259)		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	05/17/2022	0	0	4,388.63	(107,711)	0		(14,530)		(131,984)	0	0	28,428		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	05/20/2022	2,098	8,690,392	4,142.76	665,208	0		94,753		882,331	0	0	(174,037)		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	05/20/2022	0	0	4,369.91	(383,105)	0		(54,570)		(481,522)	0	0	100,231		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	05/24/2022	961	4,004,966	4,169.06	290,179	0		44,194		385,053	0	0	(75,046)		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	05/24/2022	0	0	4,409.2	(158,427)	0		(24,128)		(196,717)	0	0	40,972		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	05/26/2022	734	3,067,599	4,181.74	216,303	0		33,990		287,303	0	0	(55,621)		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	05/26/2022	0	0	4,410.73	(121,070)	0		(19,025)		(151,267)	0	0	31,132		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	05/27/2022	581	2,437,610	4,194.17	167,095	0		26,659		221,896	0	0	(42,845)		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	05/27/2022	0	0	4,363.71	(110,103)	0		(17,566)		(141,072)	0	0	28,232		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	05/31/2022	558	2,344,890	4,202.99	158,300	0		26,755		210,871	0	0	(40,132)		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	05/31/2022	0	0	4,431.19	(87,908)	0		(14,858)		(110,214)	0	0	22,287		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	05/27/2022	805	3,382,438	4,203.51	226,764	0		36,179		300,749	0	0	(58,145)		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	05/27/2022	0	0	4,432.49	(125,022)	0		(19,947)		(154,266)	0	0	32,057		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	06/02/2022	540	2,266,347	4,197.56	155,220	0		26,957		207,755	0	0	(39,131)		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	06/02/2022	0	0	4,429.73	(85,673)	0		(14,879)		(108,628)	0	0	21,598		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	06/03/2022	1,217	5,131,279	4,214.88	337,935	0		59,469		451,849	0	0	(84,956)		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	06/03/2022	0	0	4,421.35	(199,185)	0		(35,052)		(253,772)	0	0	50,075		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	06/07/2022	952	4,019,664	4,222.38	261,878	0		48,469		351,404	0	0	(65,108)		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	06/07/2022	0	0	4,455.16	(142,698)	0		(26,411)		(180,595)	0	0	35,477		0		03
APR 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	04/29/2022	711	2,970,936	4,180.06	202,516	0		17,556		260,735	0	0	(56,429)		0		03
APR 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	04/29/2022	0	0	4,407.14	(110,589)	0		(9,587)		(122,191)	0	0	30,814		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	05/03/2022	739	3,087,572	4,180.87	211,645	0		20,711		273,248	0	0	(58,251)		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	05/03/2022	0	0	4,412.41	(114,562)	0		(11,211)		(128,390)	0	0	31,531		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	05/05/2022	577	2,398,059	4,157.09	174,466	0		18,030		227,164	0	0	(47,726)		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	05/05/2022	0	0	4,392.33	(95,430)	0		(9,862)		(110,925)	0	0	26,106		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/08/2021	05/10/2022	737	3,099,171	4,206.43	201,446	0		23,522		261,037	0	0	(54,282)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/08/2021	05/10/2022	0	0	4,451.01	(103,175)	0		(12,047)		(114,807)	0	0	27,802		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/08/2021	05/06/2022	1,708	7,207,522	4,219.49	450,753	0		47,807		578,305	0	0	(122,933)		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/08/2021	05/06/2022	0	0	4,450.59	(237,285)	0		(25,167)		(256,822)	0	0	64,714		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/08/2021	05/11/2022	484	2,002,404	4,140.62	152,525	0		18,212		200,381	0	0	(40,977)		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/08/2021	05/11/2022	0	0	4,366.41	(87,534)	0		(10,452)		(106,747)	0	0	23,517		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/08/2021	05/13/2022	558	2,271,672	4,073.14	201,152	0		25,069		266,575	0	0	(53,720)		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/08/2021	05/13/2022	0	0	4,291.73	(123,746)	0		(15,422)		(158,465)	0	0	33,048		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/08/2021	05/13/2022	696	2,903,954	4,170.67	206,588	0		25,747		271,013	0	0	(55,172)		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/08/2021	05/13/2022	0	0	4,393.62	(117,060)	0		(14,589)		(140,898)	0	0	31,262		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/08/2021	05/16/2022	589	2,459,303	4,173.12	174,874	0		23,145		229,737	0	0	(46,290)		0		03
MAY 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/08/2021	05/16/2022	0	0	4,408.52	(95,670)	0		(12,662)		(114,935)	0	0	25,324		0		03
MAY 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2021	05/05/2023	2,408	530,528	220.34	13,243	0		7,625		575	0	0	(1,720)		0		03
MAY 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2021	05/10/2023	2,078	454,260	218.6	12,967	0		7,505		711	0	0	(1,672)		0		03
MAY 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2021	05/12/2023	1,516	329,481	217.4	10,291	0		5,969		652	0	0	(1,323)		0		03
MAY 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2021	05/19/2023	1,588	349,869	220.38	8,811	0		5,147		409	0	0	(1,122)		0		03
MAY 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2021	05/26/2023	4,584	1,013,558	221.1	24,342	0		14,319		1,071	0	0	(3,068)		0		03
JUN 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2021	06/01/2023	2,649	586,444	221.39	13,827	0		8,181		607	0	0	(1,728)		0		03
JUN 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2021	06/07/2023	2,853	631,630	221.38	14,979	0		8,913		678	0	0	(1,857)		0		03
MAY 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2021	05/06/2022	2,684	578,720	215.6	24,265	0		2,581		0	0	0	(6,638)		0		03
MAY 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2021	05/06/2022	0	0	222.76	(14,763)	0		(1,571)		0	0	0	4,039		0		03
JUN 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2021	06/03/2022	1,267	273,878	216.2	11,148	0		1,967		0	0	0	(2,810)		0		03
JUN 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2021	06/03/2022	0	0	223.19	(6,828)	0		(1,205)		0	0	0	1,721		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2021	06/02/2023	5,761	2,323,071	403.22	61,300	0		36,507		22,548	0	0	(7,695)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2021	06/05/2023	10,438	4,212,407	403.58	109,804	0		65,577		40,070	0	0	(13,725)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2021	06/07/2023	8,590	3,459,514	402.75	93,456	0		55,918		35,118	0	0	(11,650)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2021	06/06/2023	6,837	2,737,595	400.39	81,432	0		48,679		32,832	0	0	(10,165)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2021	06/08/2023	4,136	1,670,067	403.75	43,308	0		25,937		15,784	0	0	(5,391)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2021	06/09/2023	11,660	4,704,453	403.46	123,599	0		74,091		45,518	0	0	(15,365)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2021	06/09/2023	6,165	2,479,764	402.26	68,488	0		41,055		26,181	0	0	(8,514)		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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2021	06/04/2024	59,202	23,822,337	402.39	885,072	0		648,509		398,908	0	0	(73,416)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2021	06/05/2024	30,985	12,452,127	401.88	470,348	0		344,748		214,165	0	0	(38,979)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2021	06/06/2024	20,732	8,323,117	401.46	318,653	0		233,640		146,320	0	0	(26,383)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2021	06/07/2024	72,267	29,198,230	404.03	1,031,257	0		756,381		450,665	0	0	(85,306)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2021	06/10/2024	1,720	714,553	415.52	17,283	0		12,689		5,879	0	0	(1,426)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/01/2022	8,841	3,495,089	395.33	92,034	0		16,040		15,148	0	0	(23,666)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/01/2022	0	0	429.23	(4,686)	0		(817)		0	0	0	1,205		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/02/2022	2,572	1,016,190	395.16	27,053	0		4,779		4,608	0	0	(6,937)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/02/2022	0	0	419.39	(3,729)	0		(659)		(3)	0	0	956		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/03/2022	8,520	3,367,262	395.2	89,549	0		16,027		15,354	0	0	(22,896)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/03/2022	0	0	429.94	(4,260)	0		(762)		0	0	0	1,089		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/03/2022	30,380	12,033,087	396.09	305,012	0		54,590		46,392	0	0	(77,986)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/03/2022	0	0	430.58	(13,975)	0		(2,501)		0	0	0	3,573		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/06/2022	8,659	3,433,383	396.52	85,376	0		15,873		12,730	0	0	(21,645)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/06/2022	0	0	430.84	(3,983)	0		(741)		0	0	0	1,010		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/07/2022	13,432	5,326,444	396.55	132,305	0		24,900		19,918	0	0	(33,448)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/07/2022	0	0	431.36	(5,910)	0		(1,112)		0	0	0	1,494		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/08/2022	8,084	3,205,811	396.56	79,709	0		15,183		12,135	0	0	(20,095)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/08/2022	0	0	429.12	(4,527)	0		(862)		0	0	0	1,141		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/09/2022	11,731	4,655,656	396.86	114,028	0		21,977		16,889	0	0	(28,666)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/09/2022	0	0	413.36	(29,797)	0		(5,743)		(229)	0	0	7,491		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/10/2022	7,471	2,954,009	395.41	78,368	0		15,281		14,134	0	0	(19,647)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/10/2022	0	0	422.31	(8,517)	0		(1,661)		(5)	0	0	2,135		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/10/2022	15,106	5,996,502	396.96	146,378	0		28,542		21,650	0	0	(36,696)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/10/2022	0	0	431.55	(6,647)	0		(1,296)		0	0	0	1,666		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/13/2022	16,300	6,481,504	397.65	152,890	0		30,831		21,447	0	0	(38,011)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/13/2022	0	0	432.61	(6,520)	0		(1,315)		0	0	0	1,621		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/10/2022	13,064	5,190,011	397.27	124,502	0		24,276		17,671	0	0	(31,212)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2021	06/10/2022	0	0	431.73	(5,618)	0		(1,095)		0	0	0	1,408		0		03

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MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	05/25/2023	4,161	1,676,938	403.02	43,648	0		25,868		16,243	0	0	(5,556)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	06/14/2023	6,328	2,587,635	408.93	53,154	0		32,097		16,683	0	0	(6,580)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	05/13/2024	9,424	3,811,202	404.42	129,578	0		94,405		56,245	0	0	(10,992)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	05/14/2024	6,274	2,565,287	408.87	75,352	0		54,917		29,768	0	0	(6,386)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	05/17/2024	11,330	4,602,933	406.27	147,627	0		107,705		61,788	0	0	(12,475)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	05/21/2024	6,077	2,469,742	406.39	79,065	0		57,764		33,086	0	0	(6,657)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	05/24/2024	3,871	1,557,325	402.26	57,065	0		41,734		25,986	0	0	(4,791)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	05/24/2024	12,023	4,892,579	406.94	154,133	0		112,724		63,823	0	0	(12,940)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	05/28/2024	5,056	2,071,435	409.7	59,711	0		43,729		23,342	0	0	(4,994)		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	05/31/2024	7,674	3,137,790	408.88	93,087	0		68,241		37,122	0	0	(7,764)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	06/03/2024	5,780	2,356,588	407.71	72,829	0		53,444		29,820	0	0	(6,058)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	06/07/2024	4,975	2,016,794	405.42	67,306	0		49,457		28,952	0	0	(5,578)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	06/07/2024	7,263	2,967,685	408.61	89,261	0		65,589		35,919	0	0	(7,397)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	06/10/2024	5,450	2,238,472	410.71	62,896	0		46,262		24,226	0	0	(5,198)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	06/11/2024	9,468	3,866,632	408.39	117,403	0		86,383		47,582	0	0	(9,694)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	06/14/2024	3,065	1,239,066	404.28	43,061	0		31,715		19,006	0	0	(3,546)		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/16/2021	06/15/2022	40,454	16,082,103	397.54	383,909	0		79,539		55,898	0	0	(95,447)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/16/2021	06/15/2023	2,178	865,687	397.54	29,093	0		17,608		12,789	0	0	(3,602)		0		03
JUN 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/16/2021	06/15/2022	91,599,084	91,599,084	4,246.59	3,258,179	0		675,037		5,593,729	0	0	(810,045)		0		03
JUN 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/16/2021	06/15/2022	73,192,093	73,192,093	4,246.59	2,837,657	0		587,912		4,505,063	0	0	(705,495)		0		03
JUN 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/16/2021	06/15/2022	4,455,414	4,455,414	4,246.59	160,707	0		33,296		272,728	0	0	(39,955)		0		03
JUN 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/16/2021	06/15/2022	3,997,172	3,997,172	4,246.59	157,369	0		32,604		246,086	0	0	(39,125)		0		03
JUN 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/16/2021	06/15/2022	8,405,369	8,405,369	4,246.59	316,462	0		65,565		516,868	0	0	(78,678)		0		03
JUN 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/16/2021	06/15/2022	12,046,830	12,046,830	4,246.59	511,990	0		106,075		741,777	0	0	(127,290)		0		03
JUN 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/16/2021	06/15/2022	1,366,378	1,366,378	4,246.59	60,162	0		12,464		84,134	0	0	(14,957)		0		03
JUN 22 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	06/17/2021	06/15/2022	11,299	3,646,271	322.72	74,715	0		15,609		103,722	0	0	(18,731)		0		03
JUN 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	06/17/2021	06/15/2023	1,496	482,783	322.72	15,535	0		9,441		18,082	0	0	(1,931)		0		03
JUN 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2021	06/15/2022	10,524	44,691,580	4,246.59	2,756,370	0		575,843		3,765,700	0	0	(691,012)		0		03
JUN 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2021	06/15/2022	0	0	4,543.85	(1,200,590)	0		(250,820)		(1,505,613)	0	0	300,984		0		03

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JUN 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2021	06/15/2022	13,922	59,119,073	4,246.59	3,646,191	0		761,739		4,981,356	0	0	(914,087)		0		03
JUN 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2021	06/15/2022	0	0	4,607.55	(1,291,362)	0		(269,783)		(1,531,656)	0	0	323,740		0		03
JUN 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2021	06/15/2022	640	2,719,601	4,246.59	167,732	0		35,042		229,153	0	0	(42,050)		0		03
JUN 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2021	06/15/2022	0	0	4,565.08	(68,256)	0		(14,260)		(84,257)	0	0	17,112		0		03
JUN 22 IUL Call Options	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2021	06/15/2022	1,913	8,735,098	4,565.08	210,136	0		43,900		251,744	0	0	(52,680)		0		03
JUN 22 IUL Call Options	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2021	06/15/2022	424	1,945,838	4,586.32	43,581	0		9,105		51,143	0	0	(10,926)		0		03
JUN 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2021	06/15/2022	720	3,058,564	4,246.59	188,638	0		39,409		257,714	0	0	(47,291)		0		03
JUN 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2021	06/15/2022	0	0	4,596.93	(69,193)	0		(14,455)		(82,987)	0	0	17,347		0		03
JUN 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2021	06/15/2022	841	3,570,745	4,246.59	220,227	0		46,008		300,870	0	0	(55,210)		0		03
JUN 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2021	06/15/2022	0	0	4,671.25	(62,946)	0		(13,150)		(68,537)	0	0	15,780		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/09/2023	6,337	2,563,531	404.56	56,966	0		34,530		22,863	0	0	(7,161)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/12/2023	13,755	5,553,298	403.74	128,331	0		77,998		52,974	0	0	(16,064)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/14/2023	3,529	1,423,677	403.38	33,494	0		20,394		14,000	0	0	(4,181)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/13/2023	5,300	2,147,985	405.31	46,372	0		28,209		18,273	0	0	(5,796)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/15/2023	9,837	3,980,937	404.67	88,636	0		54,016		35,674	0	0	(11,049)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/16/2023	7,223	2,917,165	403.87	67,319	0		41,062		27,788	0	0	(8,380)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/16/2023	6,831	2,753,624	403.13	65,574	0		39,997		27,681	0	0	(8,163)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/16/2023	5,403	2,167,381	401.15	56,136	0		34,241		25,086	0	0	(6,988)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/19/2023	14,173	5,617,267	396.34	177,728	0		108,693		90,270	0	0	(22,032)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/20/2023	7,179	2,869,853	399.75	79,114	0		48,426		36,850	0	0	(9,794)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/11/2024	69,774	28,168,986	403.72	918,918	0		679,864		443,521	0	0	(76,294)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/12/2024	33,400	13,488,647	403.85	438,210	0		324,316		211,162	0	0	(36,349)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/14/2024	41,475	16,780,463	404.59	532,957	0		394,692		253,297	0	0	(44,127)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/13/2024	26,048	10,513,657	403.63	344,351	0		254,934		166,592	0	0	(28,537)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/14/2024	41,240	16,626,071	403.15	553,446	0		409,866		270,238	0	0	(45,824)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/17/2024	2,024	828,788	409.44	22,428	0		16,626		9,699	0	0	(1,852)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/18/2024	74,586	29,910,598	401.02	1,068,076	0		792,001		543,073	0	0	(88,109)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/19/2024	39,841	15,905,264	399.22	601,597	0		446,239		315,694	0	0	(49,582)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/20/2024	29,361	11,723,280	399.28	442,765	0		328,529		232,159	0	0	(36,458)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/23/2021	04/22/2022	5,311	3,335,051	628	212,477	0		14,824		148,370	0	0	(63,531)		0		03
APR 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/23/2021	04/22/2022	0	0	699.38	0	0		0		0	0	0			0		03
JUN 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/23/2021	06/22/2022	4,373	2,860,005	653.98	114,447	0		25,925		34,434	0	0	(28,454)		0		03
JUN 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/23/2021	06/22/2022	0	0	726.53	0	0		0		0	0	0			0		03
JUN 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2021	06/14/2023	10,924	3,412,552	312.38	45,274	0		27,759		24,665	0	0	(5,691)		0		03
JUN 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2021	06/23/2023	5,720	1,769,499	309.36	29,540	0		18,254		18,124	0	0	(3,667)		0		03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2021	06/03/2024	12,976	4,043,700	311.62	78,061	0		57,871		52,463	0	0	(6,560)		0		03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2021	06/07/2024	19,145	5,994,774	313.13	106,140	0		78,791		69,194	0	0	(8,886)		0		03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2021	06/07/2024	16,463	5,116,570	310.79	103,961	0		77,173		71,101	0	0	(8,704)		0		03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2021	06/10/2024	10,899	3,405,146	312.43	62,971	0		46,790		41,713	0	0	(5,257)		0		03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2021	06/14/2024	20,219	6,318,267	312.49	116,771	0		86,877		77,328	0	0	(9,713)		0		03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2021	06/14/2024	21,438	6,679,155	311.56	130,362	0		96,989		87,977	0	0	(10,843)		0		03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2021	06/18/2024	16,776	5,172,907	308.35	121,578	0		90,567		87,274	0	0	(10,075)		0		03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2021	06/21/2024	16,777	5,224,718	311.42	103,312	0		77,033		70,034	0	0	(8,538)		0		03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2021	06/21/2024	15,150	4,678,076	308.79	107,471	0		80,135		76,570	0	0	(8,882)		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/23/2022	6,532	2,587,460	396.14	65,578	0		15,162		12,612	0	0	(16,440)		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/23/2022	0	0	416.57	(12,541)	0		(2,899)		(100)	0	0	3,144		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/24/2022	15,982	6,336,320	396.47	158,060	0		36,881		29,561	0	0	(39,515)		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/24/2022	0	0	429.84	(8,470)	0		(1,976)		(2)	0	0	2,118		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/16/2022	6,358	1,892,986	297.74	42,598	0		9,197		102,696	0	0	(10,891)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/16/2022	0	0	316.9	(4,514)	0		(975)		(10,367)	0	0	1,154		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/15/2022	10,223	3,047,504	298.11	66,550	0		14,220		161,400	0	0	(17,064)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/15/2022	0	0	318.18	(6,031)	0		(1,289)		(12,539)	0	0	1,547		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/17/2022	7,784	2,299,737	295.44	61,261	0		13,363		143,470	0	0	(15,619)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/17/2022	0	0	315.23	(6,850)	0		(1,494)		(17,742)	0	0	1,746		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/20/2022	6,863	2,026,326	295.27	54,832	0		12,322		127,652	0	0	(13,862)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/20/2022	0	0	314.81	(6,519)	0		(1,465)		(17,265)	0	0	1,648		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/21/2022	5,010	1,481,115	295.65	39,076	0		8,866		91,295	0	0	(9,851)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/21/2022	0	0	315.04	(4,609)	0		(1,046)		(12,186)	0	0	1,162		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/22/2022	7,136	2,114,683	296.36	53,088	0		12,160		125,016	0	0	(13,346)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/22/2022	0	0	315.69	(6,065)	0		(1,389)		(15,550)	0	0	1,525		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/24/2022	11,689	3,467,193	296.61	85,683	0		19,993		201,901	0	0	(21,421)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/24/2022	0	0	315.82	(9,936)	0		(2,318)		(25,271)	0	0	2,484		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/14/2022	15,512	6,172,945	397.94	140,076	0		29,616		19,619	0	0	(36,019)		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/14/2022	0	0	432.76	(5,584)	0		(1,181)		0	0	0	1,436		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/15/2022	13,859	5,501,144	396.93	132,217	0		28,252		21,359	0	0	(33,902)		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/15/2022	0	0	424.77	(11,780)	0		(2,517)		(6)	0	0	3,021		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/16/2022	6,266	2,482,164	396.16	62,280	0		13,447		11,173	0	0	(15,924)		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/16/2022	0	0	416.72	(11,529)	0		(2,489)		(61)	0	0	2,948		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/17/2022	9,635	3,801,150	394.5	104,351	0		22,762		22,776	0	0	(26,605)		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/17/2022	0	0	426.41	(7,034)	0		(1,534)		(3)	0	0	1,793		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/17/2022	15,399	6,052,798	393.07	178,934	0		39,031		45,229	0	0	(45,621)		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/17/2022	0	0	425.42	(12,319)	0		(2,687)		(6)	0	0	3,141		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/17/2022	15,381	6,049,056	393.29	176,877	0		38,582		43,732	0	0	(45,096)		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/17/2022	0	0	426.35	(11,228)	0		(2,449)		(4)	0	0	2,863		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/20/2022	14,326	5,640,209	393.7	162,029	0		36,411		39,266	0	0	(40,962)		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/20/2022	0	0	428.36	(8,596)	0		(1,932)		(2)	0	0	2,173		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/22/2022	10,069	3,978,813	395.15	106,229	0		24,332		22,528	0	0	(26,706)		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/22/2022	0	0	427.18	(6,948)	0		(1,591)		(3)	0	0	1,747		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/21/2022	10,802	4,264,522	394.79	115,905	0		26,298		25,322	0	0	(29,220)		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/21/2022	0	0	429.29	(5,941)	0		(1,348)		(1)	0	0	1,498		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/01/2022	7,975	2,375,653	297.88	51,679	0		9,354		127,670	0	0	(13,802)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/01/2022	0	0	318.33	(4,227)	0		(765)		(7,666)	0	0	1,129		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/02/2022	4,819	1,436,227	298.03	30,938	0		5,675		76,424	0	0	(8,238)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/02/2022	0	0	318.84	(2,410)	0		(442)		(4,135)	0	0	642		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/03/2022	3,526	1,051,586	298.28	22,281	0		4,141		55,037	0	0	(5,915)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/03/2022	0	0	319.5	(1,622)	0		(301)		(2,592)	0	0	431		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/08/2022	6,482	1,935,212	298.53	40,515	0		8,009		99,624	0	0	(10,600)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/08/2022	0	0	320.48	(2,658)	0		(525)		(4,053)	0	0	695		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/07/2022	7,198	2,145,953	298.15	46,208	0		9,026		113,313	0	0	(12,125)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/07/2022	0	0	320.02	(3,095)	0		(605)		(4,984)	0	0	812		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/09/2022	4,551	1,357,537	298.31	28,943	0		5,789		70,925	0	0	(7,550)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/09/2022	0	0	319.81	(2,048)	0		(410)		(3,454)	0	0	534		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/10/2022	11,083	3,310,920	298.73	68,495	0		13,857		168,153	0	0	(17,817)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/10/2022	0	0	319.65	(5,209)	0		(1,054)		(8,917)	0	0	1,355		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/13/2022	8,112	2,422,526	298.65	50,616	0		10,587		123,740	0	0	(13,053)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/13/2022	0	0	319.22	(4,137)	0		(865)		(7,614)	0	0	1,067		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/14/2022	5,441	1,624,043	298.5	34,385	0		7,270		83,804	0	0	(8,842)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2021	06/14/2022	0	0	320.1	(2,448)	0		(518)		(4,191)	0	0	630		0		03
JUN 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/24/2021	06/02/2023	4,494	1,920,922	427.47	37,096	0		22,532		4,558	0	0	(4,749)		0		03
JUN 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/24/2021	06/16/2023	2,643	1,128,473	426.91	22,660	0		13,937		2,986	0	0	(2,844)		0		03
JUN 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/24/2021	06/23/2023	1,270	542,756	427.36	10,765	0		6,661		1,418	0	0	(1,338)		0		03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/24/2021	06/03/2024	5,962	2,573,352	431.63	57,738	0		42,845		12,365	0	0	(4,857)		0		03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/24/2021	05/31/2024	4,442	1,909,398	429.85	45,573	0		33,785		10,192	0	0	(3,844)		0		03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/24/2021	06/04/2024	8,538	3,682,424	431.28	83,731	0		62,153		18,119	0	0	(7,036)		0		03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/24/2021	06/07/2024	22,004	9,508,506	432.13	210,119	0		156,122		44,603	0	0	(17,608)		0		03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/24/2021	06/11/2024	4,756	2,058,760	432.91	44,354	0		32,998		9,267	0	0	(3,703)		0		03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/24/2021	06/10/2024	5,678	2,447,247	430.98	56,482	0		42,007		12,404	0	0	(4,720)		0		03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/24/2021	06/14/2024	16,815	7,241,647	430.66	169,518	0		126,237		37,702	0	0	(14,113)		0		03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/24/2021	06/18/2024	9,036	3,872,611	428.59	97,787	0		72,912		23,032	0	0	(8,111)		0		03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/24/2021	06/17/2024	3,286	1,419,149	431.93	31,811	0		23,711		6,869	0	0	(2,641)		0		03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/24/2021	06/21/2024	26,609	11,394,339	428.22	292,016	0		217,939		69,624	0	0	(24,156)		0		03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	05/19/2023	7,945	2,610,761	328.62	64,008	0		38,424		66,295	0	0	(8,373)		0		03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	05/26/2023	7,388	2,438,459	330.05	55,750	0		33,691		56,482	0	0	(7,219)		0		03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/02/2023	6,649	2,179,973	327.85	56,556	0		34,401		58,986	0	0	(7,251)		0		03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/07/2023	10,933	3,623,209	331.39	78,058	0		47,696		77,352	0	0	(9,937)		0		03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/13/2023	7,742	2,561,163	330.83	57,300	0		35,200		57,225	0	0	(7,233)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/28/2021	06/21/2023	6,819	2,241,520	328.7	56,729	0		35,092		58,272	0	0	(7,081)		0		03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/28/2021	06/27/2023	5,269	1,729,375	328.24	45,122	0		28,054		46,556	0	0	(5,586)		0		03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/28/2021	05/09/2024	11,022	3,602,354	326.82	130,122	0		95,847		126,303	0	0	(11,217)		0		03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/28/2021	05/14/2024	13,663	4,480,845	327.96	154,748	0		114,180		148,721	0	0	(13,277)		0		03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/28/2021	05/17/2024	13,865	4,503,401	324.8	177,714	0		131,258		174,857	0	0	(15,204)		0		03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/28/2021	05/21/2024	12,948	4,266,456	329.51	138,616	0		102,518		131,271	0	0	(11,814)		0		03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/28/2021	05/23/2024	11,159	3,639,323	326.12	136,554	0		101,060		132,858	0	0	(11,616)		0		03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/28/2021	05/28/2024	10,128	3,317,211	327.53	117,736	0		87,278		113,223	0	0	(9,968)		0		03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/28/2021	05/31/2024	12,128	3,985,002	328.59	135,554	0		100,585		129,126	0	0	(11,445)		0		03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/28/2021	05/30/2024	17,037	5,596,262	328.47	191,197	0		141,827		182,353	0	0	(16,157)		0		03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/28/2021	06/04/2024	18,644	6,150,222	329.87	198,702	0		147,634		187,080	0	0	(16,713)		0		03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/28/2021	06/05/2024	11,774	3,853,957	327.32	138,727	0		103,106		133,390	0	0	(11,658)		0		03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/28/2021	06/07/2024	17,919	5,882,772	328.3	203,542	0		151,376		194,059	0	0	(17,072)		0		03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/28/2021	06/10/2024	11,048	3,620,901	327.74	128,507	0		95,664		123,013	0	0	(10,749)		0		03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/28/2021	06/11/2024	14,844	4,879,308	328.7	166,467	0		123,961		158,070	0	0	(13,911)		0		03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/28/2021	06/13/2024	15,149	4,977,082	328.55	171,109	0		127,499		162,587	0	0	(14,272)		0		03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/28/2021	06/14/2024	23,535	7,763,249	329.86	252,723	0		188,372		237,433	0	0	(21,060)		0		03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/28/2021	06/18/2024	24,258	7,835,486	323	338,534	0		252,651		334,798	0	0	(28,107)		0		03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/28/2021	06/19/2024	15,047	4,872,892	323.84	203,764	0		152,119		200,357	0	0	(16,902)		0		03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/28/2021	06/21/2024	29,580	9,605,244	324.72	388,240	0		290,019		379,226	0	0	(32,145)		0		03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/28/2021	06/24/2024	9,439	3,102,143	328.66	106,926	0		79,949		101,310	0	0	(8,829)		0		03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/28/2021	06/25/2024	21,424	7,013,043	327.34	255,485	0		191,087		244,584	0	0	(21,076)		0		03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/28/2021	06/27/2024	22,664	7,434,548	328.04	263,474	0		197,184		250,697	0	0	(21,695)		0		03
MAY 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	06/29/2021	05/26/2023	2,595	1,004,163	386.98	21,226	0		12,846		2,658	0	0	(2,753)		0		03
JUN 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	06/29/2021	06/02/2023	2,981	1,156,303	387.9	23,639	0		14,399		2,865	0	0	(3,035)		0		03
JUN 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	06/29/2021	06/09/2023	2,979	1,153,027	387.07	24,605	0		15,083		3,189	0	0	(3,128)		0		03
JUN 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	06/29/2021	06/28/2023	2,205	850,578	385.79	19,534	0		12,172		2,846	0	0	(2,418)		0		03
JUN 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	06/29/2021	06/16/2023	1,785	688,611	385.88	15,579	0		9,609		2,194	0	0	(1,961)		0		03
JUN 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	06/29/2021	06/28/2022	821	309,271	376.81	7,395	0		1,798		212	0	0	(1,839)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/29/2021	06/28/2022	0	0	391.47	(1,937)	0		(471)		(2)	0	0	482		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	06/05/2023	1,370	548,438	400.34	16,508	0		10,169		6,589	0	0	(2,128)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	06/21/2023	7,110	2,841,557	399.68	88,870	0		55,512		36,721	0	0	(11,202)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	06/22/2023	8,799	3,554,368	403.95	93,446	0		58,420		34,077	0	0	(11,762)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	06/23/2023	27,711	11,183,730	403.58	299,005	0		187,087		110,356	0	0	(37,584)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	06/26/2023	10,602	4,271,371	402.89	117,786	0		73,883		44,551	0	0	(14,744)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	06/27/2023	9,641	3,905,957	405.16	98,044	0		61,550		34,640	0	0	(12,256)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	06/28/2023	3,773	1,536,790	407.28	35,280	0		22,166		11,658	0	0	(4,404)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	06/29/2023	7,582	3,043,765	401.46	89,161	0		56,065		35,285	0	0	(11,114)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	06/30/2023	5,349	2,156,418	403.16	58,997	0		37,128		22,228	0	0	(7,344)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	06/30/2023	6,766	2,755,160	407.2	63,601	0		40,026		21,120	0	0	(7,917)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	06/21/2024	74,812	30,105,672	402.42	1,134,892	0		853,270		510,944	0	0	(94,574)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	06/25/2024	84,348	34,087,723	404.13	1,219,678	0		918,134		532,467	0	0	(101,265)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	06/26/2024	35,378	14,284,044	403.76	517,574	0		389,731		227,585	0	0	(42,932)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	06/27/2024	30,893	12,470,927	403.68	453,202	0		341,362		199,662	0	0	(37,558)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	06/28/2024	68,861	27,787,520	403.53	1,015,013	0		764,761		448,689	0	0	(84,040)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	06/28/2024	1,212	486,223	401.3	19,047	0		14,351		8,778	0	0	(1,577)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	07/01/2024	4,411	1,830,748	415	45,967	0		34,665		15,984	0	0	(3,795)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2021	06/30/2023	4,497	1,824,378	405.65	42,591	0		26,840		15,702	0	0	(5,309)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2021	06/14/2024	7,884	3,219,711	408.4	95,787	0		71,930		39,727	0	0	(8,042)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2021	06/18/2024	6,944	2,811,183	404.82	94,303	0		70,903		42,100	0	0	(7,888)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2021	06/21/2024	12,814	5,232,429	408.35	156,582	0		117,836		65,238	0	0	(13,061)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2021	06/21/2024	9,159	3,686,317	402.49	133,443	0		100,423		62,343	0	0	(11,131)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2021	06/24/2024	6,733	2,750,988	408.57	81,876	0		61,672		34,013	0	0	(6,810)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2021	06/25/2024	7,388	3,042,563	411.81	81,271	0		61,235		31,551	0	0	(6,754)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2021	06/28/2024	23,843	9,782,836	410.3	275,627	0		207,862		110,623	0	0	(22,842)		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2021	06/28/2024	8,267	3,334,041	403.28	118,140	0		89,094		54,521	0	0	(9,791)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2021	07/02/2024	10,457	4,254,034	406.83	134,785	0		101,769		58,172	0	0	(11,129)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/08/2021	07/06/2022	12,563	4,989,323	397.13	116,212	0		31,076		23,613	0	0	(29,134)		0		03

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/08/2021	07/06/2022	0	0	420.68	(15,704)	0		(4,199)		(108)	0	0	3,937		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/08/2021	07/07/2022	4,039	1,607,527	398.02	35,703	0		9,620		6,673	0	0	(8,926)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/08/2021	07/07/2022	0	0	419.48	(5,654)	0		(1,524)		(52)	0	0	1,414		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/08/2021	06/24/2022	36,168	14,358,613	397	331,297	0		80,199		61,322	0	0	(85,927)		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/08/2021	06/24/2022	0	0	429.8	(16,276)	0		(3,940)		(5)	0	0	4,221		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/08/2021	06/27/2022	20,540	8,162,845	397.41	184,861	0		45,951		33,650	0	0	(47,536)		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/08/2021	06/27/2022	0	0	432.39	(7,189)	0		(1,787)		(1)	0	0	1,849		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/08/2021	06/28/2022	11,982	4,758,587	397.14	109,637	0		27,487		20,742	0	0	(28,112)		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/08/2021	06/28/2022	0	0	431.77	(4,433)	0		(1,112)		(1)	0	0	1,137		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/08/2021	06/29/2022	18,004	7,143,615	396.78	167,977	0		42,471		33,365	0	0	(42,949)		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/08/2021	06/29/2022	0	0	425.86	(12,963)	0		(3,278)		(17)	0	0	3,314		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/08/2021	06/30/2022	4,391	1,742,940	396.96	40,658	0		10,366		7,987	0	0	(10,366)		0		03
JUN 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/08/2021	06/30/2022	0	0	418.67	(6,454)	0		(1,646)		(51)	0	0	1,646		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/08/2021	07/01/2022	7,766	3,081,957	396.87	72,376	0		18,605		14,474	0	0	(18,401)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/08/2021	07/01/2022	0	0	425.85	(5,669)	0		(1,457)		(9)	0	0	1,441		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/08/2021	07/01/2022	17,722	7,061,245	398.44	151,880	0		39,042		25,605	0	0	(38,613)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/08/2021	07/01/2022	0	0	431.45	(7,089)	0		(1,822)		(2)	0	0	1,802		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/08/2021	07/01/2022	8,722	3,474,119	398.33	75,181	0		19,326		12,835	0	0	(19,114)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/08/2021	07/01/2022	0	0	430.26	(3,925)	0		(1,009)		(2)	0	0	998		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/08/2021	07/05/2022	14,459	5,759,362	398.33	125,358	0		33,265		22,257	0	0	(31,514)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/08/2021	07/05/2022	0	0	430.3	(6,651)	0		(1,765)		(4)	0	0	1,672		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	06/10/2022	496	2,096,007	4,225.31	184,023	0		38,917		183,520	0	0	(50,037)		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	06/10/2022	0	0	4,422.54	(120,587)	0		(25,502)		(107,317)	0	0	32,788		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	06/10/2022	1,161	4,924,705	4,243.57	416,089	0		87,995		411,783	0	0	(113,136)		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	06/10/2022	0	0	4,465.75	(253,281)	0		(53,564)		(216,164)	0	0	68,868		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	06/13/2022	964	4,093,159	4,246.5	345,140	0		75,435		342,815	0	0	(93,002)		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	06/13/2022	0	0	4,465.85	(211,796)	0		(46,291)		(183,021)	0	0	57,071		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	06/14/2022	676	2,875,255	4,254.72	238,206	0		52,619		236,564	0	0	(63,996)		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	06/14/2022	0	0	4,477.61	(144,164)	0		(31,845)		(123,824)	0	0	38,731		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	06/16/2022	593	2,505,987	4,228.8	219,872	0		49,585		221,409	0	0	(58,720)		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	06/16/2022	0	0	4,449.57	(136,310)	0		(30,741)		(121,382)	0	0	36,403		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	06/17/2022	1,585	6,611,737	4,170.18	653,598	0		148,897		671,821	0	0	(174,035)		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	06/17/2022	0	0	4,391.52	(419,455)	0		(95,556)		(392,282)	0	0	111,689		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	06/21/2022	771	3,221,982	4,177.99	315,274	0		74,670		324,811	0	0	(82,967)		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	06/21/2022	0	0	4,427.74	(188,970)	0		(44,756)		(174,393)	0	0	49,729		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	06/23/2022	817	3,464,809	4,240.01	299,689	0		72,309		304,033	0	0	(78,407)		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	06/23/2022	0	0	4,466.82	(182,874)	0		(44,124)		(164,787)	0	0	47,845		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	06/24/2022	1,815	7,758,636	4,275.39	623,247	0		151,747		625,477	0	0	(162,586)		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	06/24/2022	0	0	4,498.51	(375,611)	0		(91,453)		(330,098)	0	0	97,985		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	06/27/2022	541	2,316,077	4,279.68	185,219	0		46,305		186,448	0	0	(47,901)		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	06/27/2022	0	0	4,512.92	(108,728)	0		(27,182)		(95,369)	0	0	28,119		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	06/29/2022	866	3,712,489	4,286.79	293,134	0		74,540		295,427	0	0	(75,377)		0		03
JUN 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	06/29/2022	0	0	4,528.26	(167,932)	0		(42,703)		(146,344)	0	0	43,182		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	07/01/2022	660	2,840,996	4,306.04	215,441	0		55,696		216,598	0	0	(55,084)		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	07/01/2022	0	0	4,502.85	(137,311)	0		(35,498)		(123,666)	0	0	35,108		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	07/01/2022	853	3,709,067	4,350.25	254,453	0		65,782		251,109	0	0	(65,059)		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	07/01/2022	0	0	4,573.26	(147,058)	0		(38,018)		(124,546)	0	0	37,600		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	07/06/2022	612	2,656,338	4,338.72	188,705	0		50,744		188,862	0	0	(47,573)		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	07/06/2022	0	0	4,554.12	(112,830)	0		(30,341)		(99,175)	0	0	28,444		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	07/08/2022	1,238	5,389,927	4,353.14	371,129	0		101,311		371,246	0	0	(93,041)		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	07/08/2022	0	0	4,568.77	(220,134)	0		(60,092)		(193,278)	0	0	55,187		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	07/11/2022	563	2,457,933	4,367.64	164,500	0		45,897		164,448	0	0	(40,898)		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/12/2021	07/11/2022	0	0	4,573.18	(99,710)	0		(27,820)		(88,278)	0	0	24,790		0		03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2021	07/12/2024	23,235	7,305,228	314.41	143,872	0		109,748		78,899	0	0	(11,858)		0		03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2021	07/12/2024	10,871	3,394,770	312.29	75,403	0		57,519		43,373	0	0	(6,215)		0		03
JUL 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2021	07/07/2023	7,549	2,349,287	311.21	41,883	0		26,838		20,275	0	0	(5,228)		0		03
JUL 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2021	07/13/2023	1,723	538,726	312.62	8,757	0		5,637		4,034	0	0	(1,084)		0		03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2021	06/24/2024	12,080	3,710,992	307.21	107,570	0		81,629		68,327	0	0	(9,014)		0		03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2021	06/25/2024	10,043	3,130,639	311.73	71,006	0		53,899		41,122	0	0	(5,945)		0		03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2021	06/28/2024	18,772	5,830,793	310.61	141,003	0		107,125		83,716	0	0	(11,772)		0		03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2021	07/01/2024	15,002	4,670,553	311.32	108,790	0		82,725		63,684	0	0	(9,057)		0		03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2021	07/02/2024	14,126	4,434,845	313.94	89,141	0		67,803		49,228	0	0	(7,415)		0		03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2021	07/05/2024	22,950	7,181,366	312.91	153,344	0		116,739		86,807	0	0	(12,720)		0		03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2021	07/09/2024	18,124	5,679,393	313.37	118,462	0		90,288		66,468	0	0	(9,790)		0		03
JUL 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/14/2021	07/06/2023	2,582	1,111,732	430.52	25,062	0		16,114		2,303	0	0	(3,146)		0		03
JUL 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/14/2021	07/13/2023	1,150	493,377	429.18	11,828	0		7,646		1,186	0	0	(1,470)		0		03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/14/2021	06/24/2024	9,410	4,034,867	428.79	124,636	0		94,844		23,949	0	0	(10,474)		0		03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/14/2021	06/25/2024	5,305	2,283,584	430.48	66,709	0		50,779		12,258	0	0	(5,601)		0		03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/14/2021	06/28/2024	21,914	9,453,123	431.38	268,372	0		204,462		48,276	0	0	(22,468)		0		03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/14/2021	07/01/2024	6,590	2,838,477	430.7	82,593	0		62,979		15,192	0	0	(6,895)		0		03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/14/2021	07/02/2024	9,652	4,172,954	432.34	114,955	0		87,681		20,237	0	0	(9,588)		0		03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/14/2021	07/05/2024	17,478	7,568,578	433.04	203,960	0		155,704		35,343	0	0	(16,965)		0		03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/14/2021	07/08/2024	2,252	982,610	436.38	23,645	0		18,066		3,744	0	0	(1,961)		0		03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/14/2021	07/09/2024	6,824	2,964,585	434.43	76,370	0		58,367		12,796	0	0	(6,329)		0		03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/14/2021	07/12/2024	19,883	8,685,410	436.82	206,372	0		157,859		32,438	0	0	(17,056)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/12/2023	11,880	4,826,308	406.26	109,651	0		70,924		40,761	0	0	(13,668)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/13/2023	6,213	2,524,355	406.31	57,283	0		37,079		21,284	0	0	(7,131)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/14/2023	5,744	2,332,873	406.16	53,359	0		34,566		19,928	0	0	(6,633)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/02/2024	60,230	24,440,073	405.78	794,432	0		606,510		353,009	0	0	(66,325)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/03/2024	37,673	15,245,453	404.68	513,858	0		392,418		233,226	0	0	(42,861)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/05/2024	55,132	22,343,763	405.28	739,316	0		564,917		332,110	0	0	(61,553)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/08/2024	4,593	1,875,617	408.39	56,169	0		42,956		23,772	0	0	(4,663)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/09/2024	47,636	19,302,555	405.21	641,656	0		490,852		289,078	0	0	(53,225)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/10/2024	28,004	11,314,241	404.02	390,938	0		299,143		180,189	0	0	(32,398)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/11/2024	28,427	11,535,474	405.8	376,651	0		288,292		167,898	0	0	(31,185)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/12/2024	31,978	13,009,679	406.83	410,919	0		314,610		179,698	0	0	(33,992)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/12/2024	23,152	9,386,438	405.43	310,466	0		237,700		139,375	0	0	(25,682)		0		03

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JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/15/2024	3,931	1,615,396	410.92	44,658	0		34,220		18,015	0	0	(3,684)		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	06/30/2023	10,030	4,058,191	404.59	97,997	0		62,801		37,747	0	0	(12,422)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/03/2023	5,935	2,409,944	406.07	54,778	0		35,187		20,242	0	0	(6,915)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/05/2023	6,733	2,715,531	403.31	69,553	0		44,747		27,967	0	0	(8,755)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/06/2023	3,767	1,517,791	402.89	39,594	0		25,493		16,129	0	0	(4,977)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/07/2023	3,439	1,380,869	401.49	38,211	0		24,622		16,199	0	0	(4,796)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/07/2023	3,970	1,609,708	405.42	37,759	0		24,330		14,302	0	0	(4,740)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/07/2023	8,596	3,507,954	408.1	73,236	0		47,190		25,535	0	0	(9,193)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/10/2023	7,559	3,045,093	402.83	79,901	0		51,603		32,740	0	0	(9,988)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/11/2023	9,067	3,655,625	403.2	94,564	0		61,119		38,371	0	0	(11,804)		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/15/2022	43,179	17,171,104	397.67	391,636	0		114,227		81,350	0	0	(97,909)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/14/2023	3,997	1,589,368	397.67	51,597	0		33,424		24,274	0	0	(6,414)		0		03
JUL 22 IUL Call Options	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/19/2021	07/15/2022	2,278	10,675,508	4,687.03	237,789	0		69,548		238,033	0	0	(59,613)		0		03
JUL 22 IUL Call Options	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/19/2021	07/15/2022	425	1,999,746	4,708.83	41,385	0		12,104		40,377	0	0	(10,375)		0		03
JUL 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/16/2021	07/15/2022	72,572,820	72,572,820	4,360.03	2,526,986	0		737,037		1,949,003	0	0	(631,746)		0		03
JUL 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/16/2021	07/15/2022	62,112,196	62,112,196	4,360.03	2,378,897	0		693,845		1,671,119	0	0	(594,724)		0		03
JUL 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/16/2021	07/15/2022	5,395,198	5,395,198	4,360.03	190,504	0		55,564		144,968	0	0	(47,626)		0		03
JUL 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/16/2021	07/15/2022	3,176,780	3,176,780	4,360.03	117,700	0		34,329		85,448	0	0	(29,425)		0		03
JUL 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/16/2021	07/15/2022	1,873,190	1,873,190	4,360.03	73,017	0		21,297		50,402	0	0	(18,254)		0		03
JUL 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/16/2021	07/15/2022	10,286,489	10,286,489	4,360.03	446,742	0		130,300		276,805	0	0	(111,686)		0		03
JUL 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/16/2021	07/15/2022	1,583,497	1,583,497	4,360.03	72,112	0		21,033		42,611	0	0	(18,028)		0		03
JUN 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/20/2021	06/09/2023	5,418	1,193,078	220.21	26,981	0		26,981		1,616	0	0			0		03
JUN 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/20/2021	06/21/2023	4,363	957,020	219.34	23,387	0		23,387		1,615	0	0			0		03
JUN 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/20/2021	06/30/2023	4,550	1,004,010	220.68	22,384	0		22,384		1,390	0	0			0		03
JUL 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/20/2021	07/19/2023	4,246	932,219	219.53	23,016	0		23,016		1,730	0	0			0		03
JUL 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/20/2021	07/15/2022	3,580	770,316	215.19	31,931	0		9,365		44	0	0	(8,027)		0		03
JUL 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/20/2021	07/15/2022	0	0	223.46	(18,829)	0		(5,523)		0	0	0	4,734		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/15/2022	12,808	5,076,477	396.34	125,650	0		36,956		29,236	0	0	(31,677)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/15/2022	0	0	424.37	(11,399)	0		(3,353)		(58)	0	0	2,874		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/18/2022	11,189	4,439,390	396.75	107,866	0		32,360		24,682	0	0	(26,966)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/18/2022	0	0	429.05	(6,266)	0		(1,880)		(14)	0	0	1,567		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/19/2022	11,648	4,579,942	393.18	134,540	0		40,623		41,401	0	0	(33,542)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/19/2022	0	0	424.31	(10,600)	0		(3,201)		(66)	0	0	2,643		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/20/2022	12,356	4,881,915	395.1	129,987	0		39,499		34,620	0	0	(32,317)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/20/2022	0	0	419.64	(17,793)	0		(5,407)		(271)	0	0	4,424		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/08/2022	12,398	3,691,706	297.76	84,184	0		23,572		200,286	0	0	(21,647)		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/08/2022	0	0	313.83	(13,266)	0		(3,715)		(40,738)	0	0	3,411		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/11/2022	4,915	1,463,200	297.71	33,667	0		9,633		79,663	0	0	(8,584)		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/11/2022	0	0	312.53	(6,291)	0		(1,800)		(19,760)	0	0	1,604		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/12/2022	14,197	4,240,355	298.67	90,864	0		26,181		216,929	0	0	(23,101)		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/12/2022	0	0	315.06	(13,346)	0		(3,845)		(39,408)	0	0	3,393		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/13/2022	10,215	3,053,252	298.9	64,354	0		18,672		153,835	0	0	(16,315)		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/13/2022	0	0	315.1	(9,602)	0		(2,786)		(28,337)	0	0	2,434		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/14/2022	8,729	2,607,872	298.75	55,693	0		16,270		132,730	0	0	(14,080)		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/14/2022	0	0	313.09	(10,562)	0		(3,086)		(32,841)	0	0	2,670		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/15/2022	7,586	2,257,870	297.62	52,574	0		15,463		123,663	0	0	(13,254)		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/15/2022	0	0	314.52	(7,738)	0		(2,276)		(23,263)	0	0	1,951		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/18/2022	4,571	1,358,943	297.32	32,452	0		9,735		75,864	0	0	(8,113)		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/18/2022	0	0	312.53	(5,988)	0		(1,796)		(18,872)	0	0	1,497		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/19/2022	4,756	1,399,519	294.28	41,518	0		12,536		93,117	0	0	(10,351)		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/19/2022	0	0	312.81	(6,087)	0		(1,838)		(18,977)	0	0	1,518		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/20/2022	5,055	1,496,114	295.97	39,479	0		11,996		90,575	0	0	(9,815)		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/20/2022	0	0	314.84	(5,055)	0		(1,536)		(15,155)	0	0	1,257		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/08/2022	7,947	3,146,550	395.92	78,918	0		22,097		18,212	0	0	(20,293)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/08/2022	0	0	424.67	(6,596)	0		(1,847)		(22)	0	0	1,696		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/08/2022	12,535	4,995,379	398.51	108,554	0		30,395		19,359	0	0	(27,914)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/08/2022	0	0	430.03	(5,892)	0		(1,650)		(5)	0	0	1,515		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/08/2022	14,471	5,766,222	398.46	125,611	0		35,171		22,529	0	0	(32,300)		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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/08/2022	0	0	428.12	(8,393)	0		(2,350)		(12)	0	0	2,158		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/11/2022	11,883	4,736,971	398.64	102,549	0		29,341		18,555	0	0	(26,146)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/11/2022	0	0	431.19	(4,991)	0		(1,428)		(4)	0	0	1,272		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/12/2022	12,548	5,005,423	398.89	107,038	0		30,841		19,033	0	0	(27,213)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/12/2022	0	0	431.33	(5,270)	0		(1,519)		(5)	0	0	1,340		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/13/2022	8,348	3,330,351	398.93	71,127	0		20,637		12,715	0	0	(18,032)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/13/2022	0	0	428.23	(4,925)	0		(1,429)		(10)	0	0	1,249		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/14/2022	5,334	2,125,709	398.49	46,623	0		13,620		8,788	0	0	(11,787)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/14/2022	0	0	418.14	(8,588)	0		(2,509)		(138)	0	0	2,171		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/15/2022	9,658	3,836,111	397.18	90,692	0		26,674		19,540	0	0	(22,864)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/15/2022	0	0	424.72	(8,306)	0		(2,443)		(39)	0	0	2,094		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/15/2022	14,234	5,643,180	396.47	138,635	0		40,775		31,896	0	0	(34,950)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/15/2022	0	0	426.46	(10,248)	0		(3,014)		(33)	0	0	2,584		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	06/24/2022	8,551	2,541,809	297.25	59,002	0		14,751		142,296	0	0	(15,804)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	06/24/2022	0	0	317.26	(5,473)	0		(1,368)		(14,065)	0	0	1,466		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	06/27/2022	4,989	1,482,720	297.19	34,724	0		8,912		83,334	0	0	(9,219)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	06/27/2022	0	0	314.73	(4,540)	0		(1,165)		(13,344)	0	0	1,205		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	06/28/2022	6,766	2,012,888	297.5	46,144	0		11,943		110,957	0	0	(12,215)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	06/28/2022	0	0	317.4	(4,330)	0		(1,121)		(11,254)	0	0	1,146		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	06/29/2022	12,459	3,710,877	297.85	82,976	0		21,657		200,050	0	0	(21,900)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	06/29/2022	0	0	318.06	(7,351)	0		(1,919)		(18,389)	0	0	1,940		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	06/30/2022	12,086	3,599,544	297.83	80,734	0		21,246		194,286	0	0	(21,246)		0		03
JUN 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	06/30/2022	0	0	315.28	(10,394)	0		(2,735)		(30,030)	0	0	2,735		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/01/2022	7,401	2,212,715	298.98	45,515	0		12,076		110,685	0	0	(11,943)		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/01/2022	0	0	313.42	(8,141)	0		(2,160)		(24,998)	0	0	2,136		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/05/2022	6,069	1,814,991	299.05	37,386	0		10,235		90,417	0	0	(9,697)		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/05/2022	0	0	313.31	(6,858)	0		(1,878)		(21,254)	0	0	1,779		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/06/2022	4,355	1,302,284	299.01	26,916	0		7,425		65,062	0	0	(6,961)		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/06/2022	0	0	314.58	(4,225)	0		(1,165)		(12,606)	0	0	1,093		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/07/2022	6,780	2,014,732	297.18	47,931	0		13,322		113,353	0	0	(12,360)		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2021	07/07/2022	0	0	312.27	(8,813)	0		(2,450)		(27,822)	0	0	2,273		0		03
JUL 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/19/2021	07/15/2022	7,894	34,417,248	4,360.03	1,956,560	0		572,253		2,384,691	0	0	(490,502)		0		03
JUL 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/19/2021	07/15/2022	0	0	4,665.23	(837,849)	0		(245,053)		(903,116)	0	0	210,046		0		03
JUL 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/19/2021	07/15/2022	11,869	51,750,591	4,360.03	2,942,167	0		860,522		3,585,677	0	0	(737,591)		0		03
JUL 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/19/2021	07/15/2022	0	0	4,730.63	(1,016,014)	0		(297,163)		(1,022,208)	0	0	254,711		0		03
JUL 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/19/2021	07/15/2022	623	2,715,863	4,360.03	154,380	0		45,153		188,176	0	0	(38,702)		0		03
JUL 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/19/2021	07/15/2022	0	0	4,687.03	(61,605)	0		(18,018)		(65,098)	0	0	15,444		0		03
JUL 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/19/2021	07/15/2022	309	1,349,342	4,360.03	76,714	0		22,437		93,493	0	0	(19,232)		0		03
JUL 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/19/2021	07/15/2022	0	0	4,719.73	(27,476)	0		(8,036)		(28,020)	0	0	6,888		0		03
JUL 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/19/2021	07/15/2022	762	3,322,822	4,360.03	188,950	0		55,264		230,231	0	0	(47,369)		0		03
JUL 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/19/2021	07/15/2022	0	0	4,796.03	(52,220)	0		(15,273)		(47,387)	0	0	13,091		0		03
JUL 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/19/2021	07/15/2022	282	1,229,964	4,360.03	69,964	0		20,463		85,221	0	0	(17,540)		0		03
JUL 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/19/2021	07/15/2022	0	0	4,905.03	(13,228)	0		(3,869)		(9,048)	0	0	3,316		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/27/2021	07/14/2023	2,946	1,209,544	410.64	23,976	0		15,727		7,368	0	0	(3,018)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/27/2021	07/26/2023	2,564	1,045,461	407.77	23,793	0		15,742		8,146	0	0	(2,945)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/27/2021	07/05/2024	7,824	3,194,037	408.24	100,224	0		77,225		40,670	0	0	(8,414)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/27/2021	07/08/2024	7,909	3,194,660	403.94	115,389	0		88,983		50,992	0	0	(9,660)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/27/2021	07/09/2024	5,125	2,117,262	413.15	56,525	0		43,602		20,736	0	0	(4,728)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/27/2021	07/12/2024	15,189	6,238,208	410.71	181,203	0		139,891		70,111	0	0	(15,114)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/27/2021	07/15/2024	8,740	3,559,678	407.27	115,984	0		89,614		48,206	0	0	(9,648)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/27/2021	07/16/2024	7,392	3,005,630	406.58	100,168	0		77,415		42,231	0	0	(8,324)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/27/2021	07/19/2024	19,254	7,843,355	407.37	255,303	0		197,472		106,079	0	0	(21,158)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/27/2021	07/22/2024	2,963	1,205,613	406.84	39,976	0		30,945		16,813	0	0	(3,304)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/27/2021	07/23/2024	4,720	1,925,328	407.95	61,637	0		47,726		25,370	0	0	(5,089)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/27/2021	07/26/2024	9,519	3,930,205	412.88	107,089	0		82,986		39,894	0	0	(8,818)		0		03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/27/2021	07/26/2024	15,435	4,873,154	315.73	104,660	0		81,104		48,012	0	0	(8,618)		0		03
JUL 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/27/2021	07/26/2023	4,667	1,463,297	313.55	27,050	0		17,897		10,158	0	0	(3,349)		0		03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/27/2021	07/12/2024	8,870	2,705,754	305.04	100,948	0		77,933		58,666	0	0	(8,420)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/27/2021	07/12/2024	10,614	3,337,392	314.42	76,431	0		59,006		36,016	0	0	(6,375)		0		03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/27/2021	07/15/2024	11,329	3,573,472	315.42	77,554	0		59,922		35,674	0	0	(6,451)		0		03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/27/2021	07/16/2024	11,610	3,652,525	314.6	83,027	0		64,167		39,020	0	0	(6,900)		0		03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/27/2021	07/19/2024	22,620	7,094,072	313.62	170,501	0		131,879		82,209	0	0	(14,130)		0		03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/27/2021	07/19/2024	19,786	6,237,250	315.24	137,089	0		106,035		63,461	0	0	(11,361)		0		03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/27/2021	07/22/2024	9,499	2,981,866	313.91	70,646	0		54,688		33,876	0	0	(5,839)		0		03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/27/2021	07/23/2024	7,703	2,443,839	317.27	48,015	0		37,178		21,124	0	0	(3,965)		0		03
JUN 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	07/29/2021	06/30/2023	3,715	1,435,886	386.53	39,860	0		26,020		4,507	0	0	(5,147)		0		03
JUL 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	07/29/2021	07/06/2023	2,555	992,277	388.42	25,598	0		16,786		2,652	0	0	(3,277)		0		03
JUL 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	07/29/2021	07/13/2023	1,767	683,843	386.96	18,856	0		12,429		2,152	0	0	(2,390)		0		03
JUL 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	07/29/2021	07/21/2023	2,370	924,931	390.23	22,422	0		14,865		2,189	0	0	(2,811)		0		03
JUL 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	07/29/2021	07/27/2023	1,371	538,304	392.61	11,874	0		7,905		1,032	0	0	(1,476)		0		03
JUL 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	07/29/2021	07/22/2022	986	373,522	378.71	7,239	0		2,290		277	0	0	(1,841)		0		03
JUL 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	07/29/2021	07/22/2022	0	0	391.99	0	0		0		(9)	0	0	0		0		03
JUL 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/13/2023	10,905	3,329,753	305.35	78,514	0		51,826		128,438	0	0	(9,967)		0		03
JUL 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/27/2023	14,107	4,260,725	302.03	122,307	0		81,538		199,471	0	0	(15,225)		0		03
JUL 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/28/2023	5,698	1,718,478	301.6	50,540	0		33,717		82,365	0	0	(6,283)		0		03
JUN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	06/28/2024	19,096	5,750,878	301.15	226,292	0		174,843		306,834	0	0	(19,213)		0		03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/05/2024	19,070	5,738,265	300.9	229,035	0		177,303		310,032	0	0	(19,319)		0		03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/10/2024	15,111	4,566,508	302.19	173,176	0		134,244		233,221	0	0	(14,539)		0		03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/12/2024	14,879	4,494,746	302.09	171,255	0		132,827		230,666	0	0	(14,351)		0		03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/17/2024	20,495	6,198,599	302.44	233,441	0		181,301		313,544	0	0	(19,471)		0		03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/19/2024	21,110	6,332,276	299.96	264,302	0		205,378		357,457	0	0	(22,005)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/14/2023	4,290	1,745,152	406.84	42,037	0		27,768		14,182	0	0	(5,329)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/17/2023	7,717	3,113,565	403.45	86,666	0		57,372		32,473	0	0	(10,940)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/18/2023	4,718	1,891,889	400.97	58,318	0		38,634		23,423	0	0	(7,351)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/19/2023	10,349	4,172,803	403.19	117,673	0		78,010		44,478	0	0	(14,812)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/20/2023	4,744	1,925,339	405.83	48,675	0		32,292		17,057	0	0	(6,118)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/21/2023	6,769	2,711,754	400.6	85,022	0		56,444		34,574	0	0	(10,672)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/21/2023	3,779	1,544,779	408.73	34,544	0		22,933		11,079	0	0	(4,336)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/24/2023	16,039	6,494,522	404.93	171,132	0		113,850		61,858	0	0	(21,392)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/26/2023	8,341	3,409,761	408.78	76,490	0		50,958		24,650	0	0	(9,535)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/27/2023	4,730	1,921,307	406.16	48,203	0		32,135		16,861	0	0	(6,000)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/28/2023	4,977	2,015,664	404.96	53,209	0		35,497		19,303	0	0	(6,614)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/28/2023	4,966	2,025,346	407.84	47,376	0		31,606		15,766	0	0	(5,889)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/16/2024	49,318	19,905,808	403.62	745,198	0		578,600		325,203	0	0	(62,215)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/17/2024	38,677	15,549,633	402.04	611,481	0		474,903		275,001	0	0	(51,004)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/18/2024	16,716	6,735,821	402.95	257,598	0		200,115		113,966	0	0	(21,466)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/19/2024	20,210	8,108,055	401.2	327,596	0		254,561		149,633	0	0	(27,274)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/19/2024	27,127	10,837,692	399.51	461,167	0		358,354		216,982	0	0	(38,395)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/19/2024	6,185	2,559,960	413.88	68,718	0		53,398		24,374	0	0	(5,721)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/23/2024	58,824	23,770,004	404.09	879,412	0		684,077		381,652	0	0	(72,947)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/24/2024	29,578	11,963,069	404.46	437,753	0		340,609		188,712	0	0	(36,278)		0		03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/23/2024	23,732	7,151,386	301.34	282,648	0		219,866		380,448	0	0	(23,445)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/25/2024	28,576	11,580,884	405.26	413,501	0		321,823		175,586	0	0	(34,237)		0		03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/26/2024	39,987	12,032,972	300.92	484,646	0		377,293		652,394	0	0	(40,090)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/26/2024	23,700	9,633,851	406.5	330,845	0		257,561		137,239	0	0	(27,368)		0		03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/29/2024	9,263	2,821,159	304.55	97,821	0		76,213		129,964	0	0	(8,070)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/26/2024	44,954	18,115,835	402.99	694,982	0		541,038		307,998	0	0	(57,489)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/29/2024	5,518	2,272,562	411.84	65,720	0		51,203		24,504	0	0	(5,421)		0		03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	07/30/2021	06/28/2024	14,395	4,715,344	327.57	218,878	0		169,115		162,795	0	0	(18,584)		0		03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	07/30/2021	07/02/2024	28,087	9,194,802	327.37	430,998	0		333,376		321,132	0	0	(36,457)		0		03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	07/30/2021	07/05/2024	25,107	8,240,857	328.23	374,420	0		289,851		276,269	0	0	(31,582)		0		03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	07/30/2021	07/09/2024	25,125	8,293,296	330.08	351,593	0		272,476		253,994	0	0	(29,546)		0		03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	07/30/2021	07/11/2024	22,802	7,541,170	330.72	312,170	0		242,055		223,764	0	0	(26,184)		0		03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	07/30/2021	07/12/2024	19,444	6,441,781	331.3	260,801	0		202,279		185,644	0	0	(21,855)		0		03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	07/30/2021	07/16/2024	22,576	7,480,703	331.35	302,908	0		235,189		215,513	0	0	(25,289)		0		03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	07/30/2021	07/18/2024	22,322	7,346,742	329.12	324,828	0		252,343		237,073	0	0	(27,069)		0		03

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JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/19/2024	30,337	9,984,840	329.13	441,545	0		343,107		322,190	0	0	(36,761)		0		03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/23/2024	16,898	5,622,233	332.71	216,648	0		168,526		151,540	0	0	(17,971)		0		03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/25/2024	19,011	6,332,668	333.11	240,465	0		187,152		167,324	0	0	(19,910)		0		03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/26/2024	19,061	6,323,226	331.74	253,665	0		197,476		179,475	0	0	(20,983)		0		03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/29/2024	5,151	1,722,422	334.36	62,363	0		48,587		42,711	0	0	(5,145)		0		03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	06/29/2023	11,569	3,831,801	331.22	117,707	0		76,891		84,672	0	0	(15,243)		0		03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/07/2023	11,701	3,868,995	330.65	123,149	0		80,931		89,575	0	0	(15,766)		0		03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/21/2023	9,544	3,161,703	331.28	98,808	0		65,596		71,092	0	0	(12,403)		0		03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/28/2023	4,408	1,479,717	335.66	37,363	0		24,926		24,655	0	0	(4,645)		0		03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	06/12/2024	14,661	4,820,675	328.82	211,403	0		162,602		155,302	0	0	(18,224)		0		03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	06/18/2024	16,070	5,242,490	326.23	254,769	0		196,294		192,413	0	0	(21,837)		0		03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	06/21/2024	16,098	5,209,181	323.59	279,621	0		215,624		216,797	0	0	(23,899)		0		03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	06/26/2024	14,987	4,888,013	326.16	239,093	0		184,630		180,579	0	0	(20,339)		0		03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	06/28/2024	23,983	7,802,150	325.32	394,225	0		304,594		300,203	0	0	(33,472)		0		03
JUL 22 NYSE Zebra2 Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/19/2021	07/15/2022	18,525	6,025,516	325.26	118,729	0		34,726		130,722	0	0	(29,765)		0		03
JUL 23 NYSE Zebra2 Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/19/2021	07/14/2023	1,791	582,407	325.26	18,242	0		11,833		17,272	0	0	(2,271)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	07/29/2022	27,609	11,006,432	398.65	266,153	0		88,470		50,881	0	0	(66,910)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	07/29/2022	0	0	428.49	(19,879)	0		(6,608)		(75)	0	0	4,997		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	08/01/2022	21,526	8,590,401	399.08	203,847	0		68,890		38,272	0	0	(50,820)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	08/01/2022	0	0	431.82	(11,193)	0		(3,783)		(25)	0	0	2,791		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	08/02/2022	13,699	5,468,213	399.16	129,321	0		43,941		24,285	0	0	(32,152)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	08/02/2022	0	0	432.31	(6,850)	0		(2,327)		(15)	0	0	1,703		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	07/21/2022	4,823	1,916,232	397.28	49,391	0		15,664		10,110	0	0	(12,701)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	07/21/2022	0	0	418.51	(8,779)	0		(2,784)		(148)	0	0	2,257		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	07/22/2022	10,133	4,023,937	397.1	104,880	0		33,466		21,958	0	0	(26,892)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	07/22/2022	0	0	425.42	(9,627)	0		(3,072)		(48)	0	0	2,468		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	07/22/2022	32,249	12,856,084	398.65	307,978	0		98,272		55,923	0	0	(78,969)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	07/22/2022	0	0	429.02	(21,284)	0		(6,792)		(51)	0	0	5,458		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	07/25/2022	22,954	9,158,983	399.01	216,000	0		70,169		38,789	0	0	(54,915)		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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	07/25/2022	0	0	431.28	(12,166)	0		(3,952)		(21)	0	0	3,093		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	07/26/2022	17,049	6,813,902	399.67	155,144	0		50,695		26,367	0	0	(39,332)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	07/26/2022	0	0	431.84	(8,524)	0		(2,785)		(14)	0	0	2,161		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	07/27/2022	13,815	5,497,164	397.9	138,154	0		45,405		27,847	0	0	(34,927)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	07/27/2022	0	0	427.68	(10,776)	0		(3,542)		(43)	0	0	2,724		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	07/28/2022	8,075	3,219,719	398.71	77,523	0		25,624		14,631	0	0	(19,544)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	07/28/2022	0	0	420.48	(12,678)	0		(4,191)		(193)	0	0	3,196		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	07/29/2022	12,546	5,009,347	399.28	117,054	0		38,909		21,120	0	0	(29,427)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	07/29/2022	0	0	429.5	(8,155)	0		(2,711)		(25)	0	0	2,050		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	07/29/2022	22,009	8,767,000	398.33	215,912	0		71,770		42,439	0	0	(54,280)		0		03
JUL 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2021	07/29/2022	0	0	427.59	(17,387)	0		(5,780)		(78)	0	0	4,371		0		03
JUL 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	07/21/2023	2,149	938,383	436.64	21,741	0		14,555		1,176	0	0	(2,752)		0		03
AUG 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	08/02/2023	1,318	571,708	433.69	15,061	0		10,166		996	0	0	(1,875)		0		03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	07/12/2024	11,330	4,946,486	436.6	148,171	0		115,568		18,734	0	0	(12,486)		0		03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	07/16/2024	6,315	2,760,275	437.11	81,492	0		63,627		10,204	0	0	(6,842)		0		03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	07/19/2024	14,428	6,294,215	436.25	191,470	0		149,614		24,710	0	0	(16,030)		0		03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	07/19/2024	15,963	7,004,471	438.79	195,930	0		153,099		23,402	0	0	(16,403)		0		03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	07/22/2024	6,048	2,643,394	437.09	78,359	0		61,277		9,903	0	0	(6,542)		0		03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	07/23/2024	3,013	1,320,381	438.17	37,792	0		29,561		4,629	0	0	(3,152)		0		03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	07/26/2024	16,679	7,336,285	439.85	198,908	0		155,707		23,237	0	0	(16,545)		0		03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	07/29/2024	6,559	2,892,706	441.05	75,469	0		59,123		8,535	0	0	(6,260)		0		03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	07/30/2024	13,228	5,819,240	439.93	157,738	0		123,605		18,496	0	0	(13,072)		0		03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	08/02/2024	9,685	4,296,174	443.59	103,073	0		80,830		10,831	0	0	(8,518)		0		03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	08/02/2024	7,868	3,509,814	446.09	77,229	0		60,563		7,492	0	0	(6,383)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	07/28/2023	7,350	2,998,212	407.92	70,046	0		47,317		23,202	0	0	(8,817)		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	07/31/2023	5,297	2,148,452	405.62	55,457	0		37,537		19,755	0	0	(6,951)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/01/2023	4,301	1,751,797	407.3	42,193	0		28,578		14,309	0	0	(5,281)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/02/2023	8,734	3,556,805	407.26	85,850	0		58,187		29,199	0	0	(10,731)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/03/2023	4,920	2,007,917	408.09	46,841	0		31,769		15,548	0	0	(5,847)		0		03

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AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/04/2023	3,190	1,298,252	406.95	31,806	0		21,586		10,943	0	0	(3,965)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/04/2023	5,950	2,435,842	409.39	53,787	0		36,504		17,174	0	0	(6,705)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/04/2023	4,584	1,891,390	412.58	36,308	0		24,641		10,461	0	0	(4,526)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/07/2023	10,249	4,184,195	408.24	97,369	0		66,211		32,331	0	0	(12,087)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/08/2023	3,545	1,443,093	407.13	35,233	0		23,974		12,108	0	0	(4,368)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/09/2023	7,641	3,122,222	408.61	71,597	0		48,749		23,584	0	0	(8,863)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	07/30/2024	44,280	17,902,234	404.3	661,537	0		519,823		286,206	0	0	(54,975)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	07/31/2024	33,399	13,541,287	405.44	482,949	0		379,588		204,607	0	0	(40,097)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/01/2024	24,174	9,809,606	405.8	346,165	0		272,146		145,657	0	0	(28,714)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/02/2024	27,880	11,280,902	404.63	413,175	0		324,909		177,846	0	0	(34,241)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/02/2024	31,898	12,976,568	406.81	443,706	0		348,918		183,179	0	0	(36,771)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/06/2024	39,949	16,235,152	406.4	563,277	0		443,387		234,960	0	0	(46,509)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/07/2024	35,446	14,408,566	406.49	498,729	0		392,675		207,769	0	0	(41,142)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/08/2024	22,261	9,026,653	405.49	322,786	0		254,209		137,033	0	0	(26,603)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/09/2024	37,186	15,064,691	405.12	545,143	0		429,431		233,198	0	0	(44,888)		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/17/2021	08/15/2022	38,999	15,624,905	400.65	345,530	0		130,172		62,557	0	0	(86,143)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/17/2021	08/15/2023	3,493	1,399,318	400.65	44,496	0		30,706		18,483	0	0	(5,516)		0		03
AUG 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2021	08/15/2022	87,394,990	87,394,990	4,468	2,908,505	0		1,095,725		1,184,279	0	0	(725,112)		0		03
AUG 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2021	08/15/2022	72,354,673	72,354,673	4,468	2,632,263	0		991,656		985,047	0	0	(656,243)		0		03
AUG 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2021	08/15/2022	7,733,942	7,733,942	4,468	260,324	0		98,072		104,915	0	0	(64,901)		0		03
AUG 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2021	08/15/2022	6,378,766	6,378,766	4,468	225,234	0		84,853		86,758	0	0	(56,153)		0		03
AUG 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2021	08/15/2022	2,027,089	2,027,089	4,468	74,921	0		28,225		27,607	0	0	(18,678)		0		03
AUG 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2021	08/15/2022	12,377,174	12,377,174	4,468	506,722	0		190,898		168,667	0	0	(126,329)		0		03
AUG 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2021	08/15/2022	1,800,282	1,800,282	4,468	76,836	0		28,947		24,533	0	0	(19,156)		0		03
AUG 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/18/2021	08/15/2023	1,655	545,128	329.46	20,031	0		13,842		14,112	0	0	(2,487)		0		03
AUG 22 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/18/2021	08/15/2022	26,347	8,680,385	329.46	215,437	0		81,387		134,484	0	0	(53,859)		0		03
AUG 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2021	08/15/2022	6,106	27,280,804	4,468	1,770,932	0		669,019		1,571,037	0	0	(442,733)		0		03
AUG 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2021	08/15/2022	0	0	4,780.76	(801,145)	0		(302,655)		(555,552)	0	0	200,286		0		03
AUG 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2021	08/15/2022	2,112	10,146,165	4,803.1	265,426	0		100,272		173,981	0	0	(66,356)		0		03

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AUG 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2021	08/15/2022	10,881	48,614,565	4,468	3,155,812	0		1,192,196		2,799,598	0	0	(788,953)		0		03
AUG 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2021	08/15/2022	0	0	4,847.78	(1,160,743)	0		(438,503)		(723,707)	0	0	290,186		0		03
AUG 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2021	08/15/2022	420	2,026,685	4,825.44	49,350	0		18,643		31,165	0	0	(12,338)		0		03
AUG 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2021	08/15/2022	698	3,116,698	4,468	202,320	0		76,432		179,483	0	0	(50,580)		0		03
AUG 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2021	08/15/2022	0	0	4,803.1	(85,535)	0		(32,313)		(57,452)	0	0	21,384		0		03
AUG 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2021	08/15/2022	477	2,132,487	4,468	138,430	0		52,296		122,805	0	0	(34,608)		0		03
AUG 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2021	08/15/2022	0	0	4,836.61	(52,744)	0		(19,926)		(33,552)	0	0	13,186		0		03
AUG 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2021	08/15/2022	882	3,940,910	4,468	255,824	0		96,645		226,948	0	0	(63,956)		0		03
AUG 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2021	08/15/2022	0	0	4,914.8	(75,722)	0		(28,606)		(40,839)	0	0	18,931		0		03
AUG 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2021	08/15/2022	332	1,481,231	4,468	96,154	0		36,325		85,301	0	0	(24,039)		0		03
AUG 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2021	08/15/2022	0	0	4,892.46	(30,626)	0		(11,570)		(17,426)	0	0	7,656		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/03/2022	6,538	2,606,422	398.65	55,966	0		20,115		12,550	0	0	(14,600)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/03/2022	0	0	427.54	(3,923)	0		(1,410)		(30)	0	0	1,023		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/04/2022	5,670	2,260,569	398.7	48,477	0		17,513		10,893	0	0	(12,610)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/04/2022	0	0	419.4	(7,824)	0		(2,827)		(224)	0	0	2,035		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/05/2022	15,214	6,084,255	399.91	121,865	0		44,251		24,865	0	0	(31,608)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/05/2022	0	0	430.99	(6,390)	0		(2,320)		(29)	0	0	1,657		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/05/2022	16,493	6,590,277	399.58	134,418	0		48,809		28,250	0	0	(34,863)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/05/2022	0	0	431.14	(6,762)	0		(2,455)		(30)	0	0	1,754		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/05/2022	22,515	8,998,157	399.66	182,818	0		66,383		38,130	0	0	(47,417)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/05/2022	0	0	431.46	(9,006)	0		(3,270)		(37)	0	0	2,336		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/08/2022	15,888	6,351,128	399.75	129,009	0		47,549		27,245	0	0	(33,174)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/08/2022	0	0	432.03	(6,037)	0		(2,225)		(26)	0	0	1,552		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/09/2022	17,029	6,800,273	399.34	141,679	0		52,474		31,162	0	0	(36,328)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/09/2022	0	0	432.1	(6,471)	0		(2,397)		(28)	0	0	1,659		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/10/2022	17,356	6,932,417	399.42	143,883	0		53,547		31,663	0	0	(36,788)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/10/2022	0	0	422.93	(17,530)	0		(6,524)		(355)	0	0	4,482		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/11/2022	3,211	1,284,381	400.05	25,749	0		9,628		5,411	0	0	(6,565)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/11/2022	0	0	421.2	(3,853)	0		(1,441)		(103)	0	0	982		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	07/22/2022	7,896	2,348,527	297.44	50,217	0		16,890		130,171	0	0	(13,572)		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	07/22/2022	0	0	315.47	(5,606)	0		(1,886)		(21,742)	0	0	1,515		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	07/26/2022	7,423	2,215,638	298.47	43,946	0		15,127		115,081	0	0	(11,736)		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	07/26/2022	0	0	316.05	(4,974)	0		(1,712)		(19,118)	0	0	1,328		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	07/28/2022	14,359	4,289,898	298.76	83,426	0		29,039		218,675	0	0	(22,148)		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	07/28/2022	0	0	317.44	(8,041)	0		(2,799)		(30,024)	0	0	2,135		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	07/29/2022	8,312	2,485,591	299.04	47,378	0		16,582		124,391	0	0	(12,541)		0		03
JUL 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	07/29/2022	0	0	317.32	(4,738)	0		(1,658)		(17,837)	0	0	1,254		0		03
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/02/2022	14,021	4,192,682	299.02	80,623	0		28,827		210,281	0	0	(21,093)		0		03
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/02/2022	0	0	314.95	(11,357)	0		(4,061)		(44,054)	0	0	2,971		0		03
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/05/2022	11,225	3,348,786	298.34	68,246	0		24,781		175,664	0	0	(17,701)		0		03
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/05/2022	0	0	314.39	(9,878)	0		(3,587)		(38,633)	0	0	2,562		0		03
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/10/2022	12,222	3,636,018	297.5	79,565	0		29,611		201,231	0	0	(20,343)		0		03
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/10/2022	0	0	313.07	(13,077)	0		(4,867)		(50,986)	0	0	3,344		0		03
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/12/2022	7,546	2,256,617	299.06	43,991	0		16,528		113,100	0	0	(11,184)		0		03
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/12/2022	0	0	314.4	(6,867)	0		(2,580)		(26,681)	0	0	1,746		0		03
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/16/2022	8,981	2,688,738	299.39	51,370	0		19,658		131,968	0	0	(12,914)		0		03
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/16/2022	0	0	314.81	(7,903)	0		(3,024)		(30,551)	0	0	1,987		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/12/2022	16,537	6,618,562	400.22	131,637	0		49,457		27,446	0	0	(33,467)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/12/2022	0	0	428.6	(9,426)	0		(3,542)		(85)	0	0	2,397		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/12/2022	17,218	6,893,723	400.37	135,853	0		51,041		27,984	0	0	(34,539)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/12/2022	0	0	432.48	(6,371)	0		(2,394)		(30)	0	0	1,620		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/12/2022	22,434	8,979,693	400.27	178,127	0		66,923		36,973	0	0	(45,286)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/12/2022	0	0	429.76	(11,217)	0		(4,214)		(84)	0	0	2,852		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/15/2022	17,333	6,943,374	400.59	135,716	0		51,701		28,009	0	0	(34,214)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/15/2022	0	0	433.23	(6,067)	0		(2,311)		(28)	0	0	1,529		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/16/2022	14,640	5,855,350	399.96	119,022	0		45,547		26,001	0	0	(29,922)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/16/2022	0	0	433.16	(5,124)	0		(1,961)		(25)	0	0	1,288		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/17/2022	8,745	3,487,323	398.79	75,817	0		29,144		18,278	0	0	(19,007)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/17/2022	0	0	425.6	(6,996)	0		(2,689)		(118)	0	0	1,754		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/18/2022	6,491	2,585,293	398.26	57,969	0		22,382		14,625	0	0	(14,492)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/18/2022	0	0	418.47	(10,386)	0		(4,010)		(468)	0	0	2,597		0		03
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/18/2022	11,922	3,555,409	298.22	74,632	0		28,816		188,342	0	0	(18,658)		0		03
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2021	08/18/2022	0	0	314.28	(11,326)	0		(4,373)		(43,819)	0	0	2,832		0		03
AUG 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/03/2023	8,775	2,662,268	303.39	61,425	0		42,365		115,943	0	0	(7,797)		0		03
AUG 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/11/2023	8,386	2,557,103	304.91	54,428	0		37,728		102,520	0	0	(6,832)		0		03
AUG 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/18/2023	2,532	760,881	300.45	21,020	0		14,632		38,970	0	0	(2,613)		0		03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	07/30/2024	11,308	3,407,832	301.37	121,107	0		96,229		181,325	0	0	(10,177)		0		03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	07/31/2024	10,698	3,213,825	300.41	118,963	0		94,549		178,361	0	0	(9,988)		0		03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/02/2024	18,478	5,606,513	303.41	182,751	0		145,316		272,429	0	0	(15,314)		0		03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/06/2024	12,890	3,893,380	302.04	134,961	0		107,418		201,421	0	0	(11,268)		0		03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/07/2024	13,756	4,135,903	300.66	152,142	0		121,122		227,374	0	0	(12,690)		0		03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/09/2024	24,746	7,424,035	300.01	280,867	0		223,706		419,847	0	0	(23,384)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/10/2023	8,778	3,577,523	407.55	79,091	0		54,789		29,241	0	0	(9,942)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/11/2023	8,738	3,563,019	407.78	78,027	0		54,086		28,704	0	0	(9,794)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/11/2023	9,294	3,838,315	413	66,543	0		46,125		20,927	0	0	(8,353)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/14/2023	5,068	2,076,709	409.76	41,812	0		29,036		14,576	0	0	(5,226)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/15/2023	8,290	3,422,825	412.89	59,936	0		41,648		19,020	0	0	(7,482)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/16/2023	5,403	2,208,878	408.81	46,467	0		32,308		16,695	0	0	(5,792)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/17/2023	4,196	1,705,407	406.42	39,822	0		27,704		15,319	0	0	(4,957)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/18/2023	8,939	3,612,883	404.16	92,968	0		64,718		38,002	0	0	(11,557)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/06/2024	2,951	1,211,500	410.55	34,526	0		27,480		14,127	0	0	(2,882)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/09/2024	22,724	9,243,564	406.77	299,052	0		238,190		131,635	0	0	(24,898)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/09/2024	4,259	1,779,089	417.7	39,781	0		31,685		14,044	0	0	(3,312)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/13/2024	59,291	24,110,510	406.65	784,414	0		625,363		346,819	0	0	(65,067)		0		03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/12/2024	10,047	3,017,291	300.32	112,827	0		89,928		168,497	0	0	(9,368)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/14/2024	36,643	14,930,626	407.46	473,430	0		377,523		206,276	0	0	(39,235)		0		03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/13/2024	12,876	3,901,723	303.03	130,045	0		103,676		193,430	0	0	(10,787)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/15/2024	29,552	12,040,842	407.44	382,408	0		305,012		166,661	0	0	(31,662)		0		03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/14/2024	19,353	5,884,307	304.05	187,725	0		149,696		278,595	0	0	(15,557)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/16/2024	28,583	11,647,384	407.49	369,295	0		294,622		160,960	0	0	(30,548)		0		03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/16/2024	35,290	10,631,906	301.27	382,547	0		305,194		570,153	0	0	(31,644)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/16/2024	21,957	8,917,815	406.15	295,321	0		235,605		131,919	0	0	(24,429)		0		03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/19/2024	33,177	10,008,481	301.67	354,661	0		283,144		527,812	0	0	(29,257)		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	07/12/2022	695	3,041,722	4,378.91	246,114	0		78,205		197,985	0	0	(69,004)		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	07/12/2022	0	0	4,609.74	(147,310)	0		(46,809)		(96,228)	0	0	41,302		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	07/15/2022	1,608	6,965,181	4,332.82	622,102	0		201,607		518,260	0	0	(172,806)		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	07/15/2022	0	0	4,558.36	(389,378)	0		(126,187)		(272,344)	0	0	108,161		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	07/18/2022	732	3,167,361	4,326.11	288,035	0		95,131		241,958	0	0	(79,276)		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	07/18/2022	0	0	4,553.16	(180,834)	0		(59,725)		(128,516)	0	0	49,771		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	07/19/2022	640	2,719,197	4,247.75	287,703	0		95,608		250,971	0	0	(78,943)		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	07/19/2022	0	0	4,460.1	(194,753)	0		(64,720)		(150,735)	0	0	53,438		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	07/21/2022	710	3,071,255	4,324.31	281,315	0		94,624		237,872	0	0	(76,722)		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	07/21/2022	0	0	4,526.53	(187,721)	0		(63,142)		(138,074)	0	0	51,197		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	07/22/2022	710	3,111,130	4,381.38	254,131	0		85,990		208,611	0	0	(69,099)		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	07/22/2022	0	0	4,583.15	(164,838)	0		(55,776)		(115,787)	0	0	44,820		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	07/25/2022	1,138	5,006,183	4,398.99	396,217	0		136,422		323,460	0	0	(106,765)		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	07/25/2022	0	0	4,652.3	(223,885)	0		(77,086)		(148,170)	0	0	60,328		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	07/27/2022	805	3,543,594	4,403.95	278,422	0		96,950		227,540	0	0	(74,577)		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	07/27/2022	0	0	4,639.49	(164,589)	0		(57,312)		(111,443)	0	0	44,086		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	07/29/2022	2,168	9,522,512	4,392.89	767,391	0		270,176		634,593	0	0	(204,335)		0		03
JUL 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	07/29/2022	0	0	4,611.72	(477,243)	0		(168,023)		(335,671)	0	0	127,077		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	08/02/2022	989	4,337,952	4,384.56	357,934	0		128,731		299,296	0	0	(94,193)		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	08/02/2022	0	0	4,615.46	(217,958)	0		(78,388)		(154,929)	0	0	57,357		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	08/05/2022	734	3,235,421	4,406.67	255,696	0		93,385		212,720	0	0	(66,703)		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	08/05/2022	0	0	4,621.48	(160,293)	0		(58,542)		(114,709)	0	0	41,816		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	08/05/2022	1,454	6,444,236	4,433.05	481,502	0		175,853		394,505	0	0	(125,609)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	08/05/2022	0	0	4,666.27	(283,526)	0		(103,549)		(194,076)	0	0	73,963		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	08/09/2022	1,025	4,538,616	4,428.35	344,725	0		128,408		285,351	0	0	(88,898)		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	08/09/2022	0	0	4,641.79	(214,922)	0		(80,057)		(153,022)	0	0	55,424		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	08/11/2022	679	3,006,658	4,424.94	230,554	0		86,704		192,091	0	0	(59,117)		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	08/11/2022	0	0	4,651.26	(139,681)	0		(52,529)		(99,407)	0	0	35,816		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	08/12/2022	1,296	5,782,848	4,462.04	409,539	0		154,741		334,947	0	0	(104,712)		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	08/12/2022	0	0	4,667.23	(256,390)	0		(96,875)		(180,395)	0	0	65,554		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	08/16/2022	1,087	4,858,885	4,468.68	341,440	0		131,397		280,311	0	0	(86,319)		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	08/16/2022	0	0	4,692.36	(203,753)	0		(78,411)		(141,805)	0	0	51,511		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	08/17/2022	673	2,989,625	4,442.5	222,534	0		86,022		185,946	0	0	(56,101)		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	08/17/2022	0	0	4,651.74	(140,009)	0		(54,121)		(101,849)	0	0	35,296		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	08/19/2022	704	3,100,351	4,400.97	252,228	0		98,362		216,168	0	0	(63,233)		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	08/19/2022	0	0	4,596.21	(167,974)	0		(65,505)		(128,788)	0	0	42,110		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	08/19/2022	1,259	5,589,354	4,439.73	419,403	0		163,556		352,623	0	0	(105,143)		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	08/19/2022	0	0	4,662.55	(255,842)	0		(99,771)		(185,865)	0	0	64,139		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	08/22/2022	721	3,200,819	4,439.97	241,087	0		95,236		203,800	0	0	(59,939)		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/23/2021	08/22/2022	0	0	4,662.52	(147,534)	0		(58,280)		(108,305)	0	0	36,680		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/04/2023	3,757	1,540,411	410.06	33,959	0		23,536		10,330	0	0	(4,323)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/16/2023	2,100	866,139	412.52	17,364	0		12,123		4,964	0	0	(2,174)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/24/2023	1,348	554,508	411.24	11,852	0		8,315		3,568	0	0	(1,467)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	07/26/2024	7,971	3,240,751	406.56	113,828	0		90,613		46,024	0	0	(9,628)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	07/29/2024	9,151	3,747,134	409.5	119,963	0		95,566		45,798	0	0	(10,119)		0		03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	07/30/2024	8,033	3,312,171	412.3	96,722	0		77,070		34,874	0	0	(8,151)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/02/2024	19,486	7,973,573	409.2	258,381	0		206,029		99,418	0	0	(21,713)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/02/2024	5,345	2,219,197	415.23	58,896	0		46,963		19,950	0	0	(4,949)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/05/2024	6,077	2,498,618	411.17	76,021	0		60,661		28,157	0	0	(6,371)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/06/2024	3,515	1,451,217	412.87	41,793	0		33,356		14,937	0	0	(3,499)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/09/2024	17,933	7,303,997	407.3	252,493	0		201,666		101,232	0	0	(21,080)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/09/2024	5,256	2,176,325	414.09	60,283	0		48,148		21,027	0	0	(5,033)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/12/2024	3,064	1,274,080	415.76	33,433	0		26,722		11,266	0	0	(2,784)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/13/2024	5,537	2,283,782	412.43	67,002	0		53,565		24,271	0	0	(5,573)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/16/2024	16,086	6,537,554	406.42	233,243	0		186,594		95,399	0	0	(19,347)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/19/2024	5,243	2,128,335	405.96	77,173	0		61,781		31,879	0	0	(6,384)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/20/2024	5,348	2,174,536	406.64	77,219	0		61,832		31,503	0	0	(6,382)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/23/2024	14,733	6,014,571	408.24	203,314	0		162,912		80,535	0	0	(16,757)		0		03
AUG 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/16/2023	5,096	1,614,269	316.76	25,686	0		17,934		8,166	0	0	(3,215)		0		03
AUG 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/24/2023	2,377	751,590	316.17	12,564	0		8,814		4,147	0	0	(1,555)		0		03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	07/26/2024	11,442	3,571,288	312.13	97,520	0		77,631		46,802	0	0	(8,249)		0		03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	07/29/2024	10,566	3,333,018	315.44	76,190	0		60,695		33,738	0	0	(6,427)		0		03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	07/30/2024	13,431	4,256,581	316.92	89,633	0		71,421		38,203	0	0	(7,553)		0		03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/02/2024	19,629	6,222,441	317	130,702	0		104,220		55,667	0	0	(10,983)		0		03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/02/2024	8,615	2,749,490	319.16	51,042	0		40,700		20,499	0	0	(4,289)		0		03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/02/2024	11,117	3,525,061	317.08	73,710	0		58,775		31,327	0	0	(6,194)		0		03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/05/2024	11,292	3,576,462	316.72	76,446	0		61,000		32,864	0	0	(6,406)		0		03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/06/2024	15,577	4,908,272	315.1	114,859	0		91,674		51,507	0	0	(9,616)		0		03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/09/2024	27,543	8,702,546	315.96	194,573	0		155,406		85,469	0	0	(16,245)		0		03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/09/2024	10,416	3,309,290	317.71	67,073	0		53,571		28,141	0	0	(5,600)		0		03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/12/2024	16,488	5,207,209	315.82	117,553	0		93,955		51,902	0	0	(9,787)		0		03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/13/2024	9,472	3,008,368	317.59	61,557	0		49,212		25,967	0	0	(5,120)		0		03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/16/2024	24,354	7,734,938	317.6	158,505	0		126,804		66,940	0	0	(13,148)		0		03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/16/2024	7,165	2,282,253	318.54	44,338	0		35,471		18,260	0	0	(3,678)		0		03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/19/2024	4,659	1,469,661	315.43	34,045	0		27,255		15,229	0	0	(2,816)		0		03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/20/2024	7,838	2,476,965	316.01	55,613	0		44,531		24,526	0	0	(4,596)		0		03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/23/2024	21,685	6,862,513	316.47	150,448	0		120,551		65,678	0	0	(12,400)		0		03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/23/2024	5,764	1,831,499	317.77	37,339	0		29,919		15,759	0	0	(3,077)		0		03
AUG 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/04/2023	5,046	1,581,195	313.33	31,457	0		21,802		11,458	0	0	(4,004)		0		03
AUG 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/26/2021	08/10/2023	2,513	1,112,515	442.63	18,492	0		12,937		865	0	0	(2,347)		0		03
AUG 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/26/2021	08/18/2023	1,266	554,543	437.9	11,400	0		8,013		705	0	0	(1,431)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/26/2021	08/25/2023	1,941	863,564	444.87	13,232	0		9,339		585	0	0	(1,645)		0		03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/26/2021	08/02/2024	11,333	5,027,061	443.56	111,624	0		89,341		12,699	0	0	(9,415)		0		03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/26/2021	08/05/2024	7,716	3,433,657	444.98	72,662	0		58,197		7,953	0	0	(6,112)		0		03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/26/2021	08/06/2024	8,613	3,816,700	443.15	86,225	0		69,076		9,997	0	0	(7,246)		0		03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/26/2021	08/09/2024	19,636	8,759,227	446.09	178,695	0		143,256		19,018	0	0	(14,974)		0		03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/26/2021	08/09/2024	8,121	3,594,405	442.58	83,012	0		66,549		9,836	0	0	(6,956)		0		03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/26/2021	08/13/2024	8,007	3,569,040	445.74	73,949	0		59,337		8,010	0	0	(6,174)		0		03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/26/2021	08/16/2024	22,311	9,983,722	447.48	194,808	0		156,423		20,090	0	0	(16,219)		0		03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/26/2021	08/16/2024	4,321	1,923,815	445.21	40,708	0		32,687		4,502	0	0	(3,389)		0		03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/26/2021	08/19/2024	4,261	1,900,332	445.97	39,228	0		31,520		4,260	0	0	(3,257)		0		03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/26/2021	08/20/2024	5,555	2,482,033	446.83	49,726	0		39,964		5,268	0	0	(4,125)		0		03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/26/2021	08/23/2024	19,490	8,689,169	445.83	180,798	0		145,403		19,843	0	0	(14,956)		0		03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/26/2021	08/23/2024	5,256	2,357,523	448.53	44,536	0		35,817		4,498	0	0	(3,684)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/01/2024	18,786	6,246,398	332.5	268,680	0		215,197		171,037	0	0	(22,705)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/02/2024	12,638	4,196,860	332.07	183,640	0		147,118		117,556	0	0	(15,504)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/02/2024	29,466	9,856,303	334.5	392,389	0		314,353		243,151	0	0	(33,128)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/06/2024	25,538	8,540,271	334.42	341,902	0		274,161		212,123	0	0	(28,758)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/07/2024	16,799	5,581,406	332.24	243,322	0		195,158		155,415	0	0	(20,447)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/09/2024	22,867	7,603,855	332.52	328,223	0		263,373		208,900	0	0	(27,530)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/09/2024	15,109	5,043,019	333.78	207,324	0		166,361		129,767	0	0	(17,390)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/13/2024	28,045	9,399,869	335.17	366,836	0		294,627		225,312	0	0	(30,655)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/14/2024	15,125	5,063,823	334.79	200,720	0		161,246		123,931	0	0	(16,758)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/16/2024	14,646	4,902,709	334.74	194,953	0		156,685		120,436	0	0	(16,246)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/16/2024	13,140	4,408,154	335.48	170,256	0		136,836		104,109	0	0	(14,188)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/20/2024	23,710	7,955,336	335.53	307,419	0		247,296		187,878	0	0	(25,524)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/21/2024	23,472	7,894,941	336.36	295,405	0		237,685		178,447	0	0	(24,504)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/23/2024	23,174	7,780,503	335.75	298,622	0		240,381		181,921	0	0	(24,725)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/23/2024	18,945	6,352,027	335.28	248,351	0		199,914		152,285	0	0	(20,563)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/27/2024	22,451	7,520,438	334.97	298,267	0		240,308		183,750	0	0	(24,605)		0		03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/28/2024	11,190	3,734,263	333.7	155,682	0		125,458		97,558	0	0	(12,831)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/29/2024	9,225	3,066,977	332.46	134,159	0		108,137		85,420	0	0	(11,047)		0		03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	07/28/2023	10,081	3,382,814	335.58	96,727	0		67,222		56,693	0	0	(12,526)		0		03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/10/2023	11,705	3,937,281	336.37	109,612	0		76,790		63,328	0	0	(13,934)		0		03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/18/2023	8,234	2,801,328	340.23	64,495	0		45,399		34,082	0	0	(8,107)		0		03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/29/2023	7,532	2,568,025	340.94	57,676	0		40,857		30,094	0	0	(7,140)		0		03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	07/10/2024	14,328	4,723,436	329.67	223,695	0		178,227		147,755	0	0	(19,303)		0		03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	07/19/2024	14,351	4,732,184	329.74	224,526	0		179,279		148,126	0	0	(19,209)		0		03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	07/23/2024	12,151	4,005,837	329.66	191,040	0		152,687		126,148	0	0	(16,282)		0		03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	07/26/2024	17,531	5,830,245	332.57	249,238	0		199,343		158,539	0	0	(21,182)		0		03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	07/30/2024	29,608	9,843,339	332.46	423,565	0		339,091		269,827	0	0	(35,862)		0		03
AUG 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2021	08/04/2023	2,512	554,460	220.75	13,613	0		13,613		895	0	0			0		03
AUG 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2021	08/11/2023	4,077	903,174	221.51	21,039	0		21,039		1,320	0	0			0		03
AUG 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2021	08/23/2023	3,119	687,300	220.35	17,654	0		17,654		1,289	0	0			0		03
AUG 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2021	08/30/2023	2,282	506,590	221.96	11,594	0		11,594		747	0	0			0		03
AUG 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2021	08/17/2022	2,098	453,526	216.18	11,350	0		4,488		48	0	0	(2,927)		0		03
AUG 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2021	08/17/2022	0	0	223.77	(3,818)	0		(1,510)		(1)	0	0	985		0		03
AUG 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2021	08/30/2022	1,455	313,037	215.18	8,743	0		3,647		70	0	0	(2,174)		0		03
AUG 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2021	08/30/2022	0	0	222.89	(3,084)	0		(1,286)		(2)	0	0	767		0		03
AUG 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/31/2021	08/11/2023	2,935	1,149,610	391.63	30,617	0		21,492		2,565	0	0	(3,892)		0		03
AUG 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/31/2021	08/18/2023	1,524	594,787	390.16	16,922	0		11,928		1,562	0	0	(2,130)		0		03
AUG 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/31/2021	08/23/2023	1,630	642,779	394.43	15,416	0		10,899		1,144	0	0	(1,927)		0		03
AUG 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/31/2021	08/25/2023	1,245	487,844	391.95	12,982	0		9,188		1,109	0	0	(1,618)		0		03
AUG 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/31/2021	08/30/2023	1,336	527,212	394.75	12,554	0		8,911		934	0	0	(1,554)		0		03
AUG 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/31/2021	08/30/2022	558	212,756	381.27	6,612	0		2,758		179	0	0	(1,644)		0		03
AUG 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/31/2021	08/30/2022	0	0	394.85	(2,254)	0		(940)		(9)	0	0	560		0		03
AUG 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/31/2021	08/03/2023	1,873	731,075	390.25	20,476	0		14,304		1,809	0	0	(2,633)		0		03
AUG 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/31/2021	08/04/2023	1,542	607,289	393.72	14,746	0		10,307		1,076	0	0	(1,893)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/26/2022	17,094	6,847,464	400.57	177,268	0		72,993		30,181	0	0	(44,689)		0		03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/26/2022	0	0	431.04	(13,675)	0		(5,631)		(82)	0	0	3,448		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/29/2022	17,411	6,984,049	401.12	176,377	0		73,490		29,234	0	0	(44,094)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/29/2022	0	0	434.34	(10,099)	0		(4,208)		(40)	0	0	2,525		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/30/2022	23,194	9,302,258	401.06	235,885	0		98,667		39,547	0	0	(58,808)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/30/2022	0	0	433.84	(14,148)	0		(5,918)		(63)	0	0	3,527		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/31/2022	16,480	6,614,372	401.35	165,298	0		69,407		27,248	0	0	(41,096)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/31/2022	0	0	432.17	(12,031)	0		(5,052)		(72)	0	0	2,991		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/19/2022	19,235	7,625,089	396.41	242,366	0		96,946		54,793	0	0	(62,323)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/19/2022	0	0	424.89	(26,930)	0		(10,772)		(330)	0	0	6,925		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/19/2022	22,950	9,112,815	397.08	280,214	0		112,086		60,285	0	0	(72,055)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/19/2022	0	0	428.5	(22,720)	0		(9,088)		(160)	0	0	5,842		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/19/2022	23,674	9,406,904	397.35	285,273	0		114,109		60,160	0	0	(73,356)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/19/2022	0	0	429.35	(21,543)	0		(8,617)		(133)	0	0	5,540		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/22/2022	20,285	8,067,877	397.72	240,990	0		97,625		50,159	0	0	(61,442)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/22/2022	0	0	429.79	(17,851)	0		(7,231)		(114)	0	0	4,551		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/23/2022	20,043	8,004,689	399.37	219,875	0		89,441		40,512	0	0	(55,900)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/23/2022	0	0	431.36	(15,233)	0		(6,196)		(78)	0	0	3,873		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/24/2022	12,298	4,912,967	399.5	134,169	0		54,801		24,613	0	0	(34,015)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/24/2022	0	0	431.98	(8,731)	0		(3,566)		(42)	0	0	2,214		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/25/2022	9,080	3,636,893	400.53	94,252	0		38,654		15,997	0	0	(23,828)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/25/2022	0	0	421.08	(18,342)	0		(7,522)		(445)	0	0	4,637		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/26/2022	22,006	8,787,608	399.33	242,725	0		99,946		45,627	0	0	(61,191)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/26/2022	0	0	428.88	(21,786)	0		(8,971)		(181)	0	0	5,492		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/26/2022	28,053	11,244,055	400.82	287,259	0		118,283		47,914	0	0	(72,418)		0		03
AUG 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/01/2021	08/26/2022	0	0	433.51	(17,393)	0		(7,162)		(70)	0	0	4,385		0		03
AUG 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/24/2023	6,279	1,924,405	306.47	46,278	0		33,010		70,888	0	0	(5,825)		0		03
AUG 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/25/2023	7,509	2,259,782	300.96	73,434	0		52,409		112,941	0	0	(9,231)		0		03
AUG 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/31/2023	3,848	1,180,977	306.87	27,940	0		20,007		42,632	0	0	(3,483)		0		03
SEP 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	09/01/2023	3,597	1,107,721	307.95	24,676	0		17,679		37,509	0	0	(3,072)		0		03

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AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/20/2024	16,460	4,942,857	300.3	214,306	0		173,514		276,688	0	0	(17,909)		0		03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/21/2024	15,058	4,488,289	298.06	212,774	0		172,312		276,125	0	0	(17,764)		0		03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/23/2024	50,001	15,215,411	304.3	560,515	0		454,121		713,779	0	0	(46,710)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/18/2023	3,518	1,440,409	409.42	36,483	0		25,935		10,457	0	0	(4,631)		0		03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/26/2024	19,454	5,885,324	302.52	233,647	0		189,420		299,409	0	0	(19,417)		0		03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/27/2024	26,459	8,025,526	303.32	308,511	0		250,167		394,052	0	0	(25,614)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/21/2023	6,579	2,655,076	403.58	85,393	0		60,807		29,196	0	0	(10,794)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/22/2023	4,425	1,793,854	405.42	53,671	0		38,240		17,440	0	0	(6,775)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/23/2023	5,814	2,381,229	409.54	60,237	0		42,942		17,329	0	0	(7,593)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/24/2023	2,386	969,165	406.12	28,231	0		20,137		9,010	0	0	(3,554)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/25/2023	3,974	1,612,600	405.76	47,691	0		34,037		15,397	0	0	(5,995)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/25/2023	7,996	3,286,022	410.95	78,522	0		56,040		21,655	0	0	(9,870)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/25/2023	6,856	2,802,176	408.72	73,496	0		52,453		21,727	0	0	(9,238)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/28/2023	14,151	5,808,329	410.44	142,222	0		101,672		40,020	0	0	(17,803)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/29/2023	6,110	2,503,002	409.66	63,360	0		45,320		18,294	0	0	(7,920)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/30/2023	9,331	3,821,162	409.52	97,414	0		69,716		28,273	0	0	(12,160)		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/31/2023	5,683	2,327,578	409.58	59,215	0		42,402		17,180	0	0	(7,381)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	09/01/2023	2,894	1,185,167	409.5	30,273	0		21,689		8,817	0	0	(3,768)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	09/01/2023	2,108	870,119	412.86	19,305	0		13,831		5,055	0	0	(2,403)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/16/2024	2,796	1,137,718	406.88	43,061	0		34,834		16,219	0	0	(3,612)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/20/2024	42,186	16,995,044	402.86	728,974	0		590,218		296,928	0	0	(60,917)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/21/2024	26,792	10,819,490	403.83	450,913	0		365,164		180,444	0	0	(37,646)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/22/2024	24,818	10,022,162	403.82	417,942	0		338,537		167,346	0	0	(34,861)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/23/2024	29,235	11,820,185	404.31	485,893	0		393,663		192,839	0	0	(40,491)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/23/2024	36,819	14,994,481	407.25	562,960	0		456,102		211,182	0	0	(46,913)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/26/2024	2,998	1,229,227	410.08	42,325	0		34,313		15,012	0	0	(3,517)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/27/2024	57,282	23,343,430	407.52	871,254	0		706,488		325,576	0	0	(72,337)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/28/2024	34,738	14,196,374	408.67	511,343	0		414,730		186,887	0	0	(42,416)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/29/2024	20,239	8,270,436	408.64	298,322	0		242,009		109,129	0	0	(24,723)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/30/2024	26,861	10,942,211	407.37	410,699	0		333,244		154,186	0	0	(34,005)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/30/2024	29,925	12,244,785	409.18	434,514	0		352,568		157,302	0	0	(35,976)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/30/2024	2,297	951,470	414.25	28,711	0		23,296		9,347	0	0	(2,377)		0		03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/28/2024	24,716	7,557,265	305.77	262,479	0		212,886		331,733	0	0	(21,772)		0		03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/30/2024	106,306	32,556,353	306.25	1,108,776	0		899,670		1,397,831	0	0	(91,803)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/09/2022	23,492	9,449,334	402.24	233,273	0		104,616		36,955	0	0	(58,481)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/09/2022	0	0	431.09	(20,438)	0		(9,166)		(184)	0	0	5,124		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/12/2022	13,310	5,357,432	402.51	130,838	0		59,275		20,670	0	0	(32,529)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/12/2022	0	0	432.05	(10,648)	0		(4,824)		(92)	0	0	2,647		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/01/2022	4,014	1,613,929	402.05	39,821	0		17,358		6,092	0	0	(10,211)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/01/2022	0	0	423.17	(7,105)	0		(3,097)		(150)	0	0	1,822		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/02/2022	6,663	2,682,172	402.52	64,635	0		28,278		9,568	0	0	(16,526)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/02/2022	0	0	423.44	(11,528)	0		(5,043)		(242)	0	0	2,947		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/02/2022	17,416	7,007,754	402.38	170,152	0		74,441		25,484	0	0	(43,505)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/02/2022	0	0	428.51	(18,809)	0		(8,229)		(200)	0	0	4,809		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/02/2022	18,693	7,525,008	402.55	180,952	0		79,166		26,732	0	0	(46,266)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/02/2022	0	0	430.67	(16,263)	0		(7,115)		(127)	0	0	4,158		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/02/2022	8,936	3,598,617	402.72	85,783	0		37,530		12,487	0	0	(21,933)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/02/2022	0	0	433.81	(5,630)	0		(2,463)		(28)	0	0	1,439		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/06/2022	13,407	5,401,199	402.85	128,578	0		57,065		19,014	0	0	(32,506)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/06/2022	0	0	431.24	(11,262)	0		(4,998)		(92)	0	0	2,847		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/07/2022	7,857	3,162,972	402.55	76,609	0		34,120		11,690	0	0	(19,313)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/07/2022	0	0	437.94	(3,300)	0		(1,470)		(10)	0	0	832		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/08/2022	9,127	3,674,874	402.62	88,810	0		39,691		13,557	0	0	(22,326)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/08/2022	0	0	422.71	(17,251)	0		(7,710)		(449)	0	0	4,337		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/09/2022	25,056	10,080,474	402.32	247,802	0		111,131		39,006	0	0	(62,123)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/09/2022	0	0	427.31	(31,320)	0		(14,046)		(470)	0	0	7,852		0		03
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	08/22/2022	8,684	2,572,829	296.27	75,378	0		31,610		153,424	0	0	(19,894)		0		03
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	08/22/2022	0	0	312.25	(14,416)	0		(6,045)		(41,503)	0	0	3,805		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	08/24/2022	8,088	2,416,104	298.73	59,608	0		25,199		124,048	0	0	(15,641)		0		03
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	08/24/2022	0	0	314.04	(10,919)	0		(4,616)		(31,316)	0	0	2,865		0		03
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	08/26/2022	10,706	3,206,902	299.54	74,729	0		31,841		156,211	0	0	(19,494)		0		03
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	08/26/2022	0	0	315.02	(12,954)	0		(5,520)		(36,843)	0	0	3,379		0		03
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	08/30/2022	9,029	2,707,911	299.91	61,759	0		26,721		128,829	0	0	(15,926)		0		03
AUG 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	08/30/2022	0	0	315.49	(10,474)	0		(4,532)		(29,688)	0	0	2,701		0		03
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/01/2022	9,681	2,902,350	299.81	66,893	0		29,159		139,072	0	0	(17,152)		0		03
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/01/2022	0	0	315.82	(10,939)	0		(4,768)		(30,724)	0	0	2,805		0		03
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/06/2022	11,683	3,509,783	300.42	77,808	0		34,533		161,647	0	0	(19,671)		0		03
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/06/2022	0	0	316.68	(12,033)	0		(5,341)		(33,787)	0	0	3,042		0		03
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/09/2022	8,152	2,440,566	299.37	58,697	0		26,324		120,663	0	0	(14,715)		0		03
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/09/2022	0	0	315.4	(10,027)	0		(4,497)		(28,159)	0	0	2,514		0		03
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/12/2022	2,753	824,751	299.61	19,572	0		8,867		40,177	0	0	(4,866)		0		03
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/12/2022	0	0	315.69	(3,303)	0		(1,497)		(9,270)	0	0	821		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/09/2022	23,144	9,316,017	402.53	226,345	0		101,508		35,051	0	0	(56,744)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2021	09/09/2022	0	0	432.44	(17,589)	0		(7,888)		(131)	0	0	4,410		0		03
SEP 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/16/2021	09/15/2022	91,670,017	91,670,017	4,480.7	3,389,041	0		1,572,138		1,461,553	0	0	(847,260)		0		03
SEP 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/16/2021	09/15/2022	71,551,215	71,551,215	4,480.7	2,890,669	0		1,340,949		1,162,926	0	0	(722,667)		0		03
SEP 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/16/2021	09/15/2022	6,502,501	6,502,501	4,480.7	243,779	0		113,086		104,050	0	0	(60,945)		0		03
SEP 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/16/2021	09/15/2022	3,469,627	3,469,627	4,480.7	136,183	0		63,174		56,109	0	0	(34,046)		0		03
SEP 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/16/2021	09/15/2022	3,102,116	3,102,116	4,480.7	127,559	0		59,173		50,539	0	0	(31,890)		0		03
SEP 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/16/2021	09/15/2022	13,733,388	13,733,388	4,480.7	610,586	0		283,244		225,177	0	0	(152,647)		0		03
SEP 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/16/2021	09/15/2022	1,871,667	1,871,667	4,480.7	85,966	0		39,879		30,704	0	0	(21,491)		0		03
SEP 22 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2021	09/15/2022	21,989	7,229,881	328.8	169,471	0		78,616		129,703	0	0	(42,368)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2021	09/15/2023	2,026	666,165	328.8	23,505	0		17,248		18,386	0	0	(2,918)		0		03
SEP 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/16/2021	09/15/2022	50,290	20,294,047	403.54	445,067	0		206,462		69,875	0	0	(111,267)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/16/2021	09/15/2023	3,425	1,382,225	403.54	43,672	0		32,046		15,873	0	0	(5,421)		0		03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	09/11/2024	20,206	6,726,464	332.9	252,735	0		208,052		184,496	0	0	(20,945)		0		03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	09/12/2024	13,136	4,403,130	335.2	150,814	0		124,175		107,300	0	0	(12,487)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	09/13/2024	32,503	10,821,097	332.93	406,609	0		334,855		296,627	0	0	(33,635)		0		03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	09/16/2024	5,471	1,830,731	334.63	64,355	0		53,029		46,073	0	0	(5,309)		0		03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	08/31/2023	6,961	2,359,861	339.02	47,953	0		34,967		32,102	0	0	(6,087)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	09/08/2023	6,056	2,068,258	341.53	36,948	0		27,054		23,524	0	0	(4,638)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	09/11/2023	5,967	2,030,287	340.28	39,039	0		28,628		25,533	0	0	(4,880)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	09/15/2023	5,171	1,772,675	342.83	29,708	0		21,830		18,428	0	0	(3,693)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	08/14/2024	9,633	3,226,349	334.91	109,694	0		89,787		78,460	0	0	(9,331)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	08/20/2024	10,286	3,466,439	337.02	108,354	0		88,801		75,548	0	0	(9,165)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	08/23/2024	12,699	4,252,444	334.86	145,741	0		119,516		104,241	0	0	(12,293)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	08/27/2024	8,025	2,672,282	333	99,078	0		81,316		72,339	0	0	(8,326)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	08/28/2024	11,093	3,724,471	335.74	123,507	0		101,386		87,417	0	0	(10,369)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/01/2023	6,684	2,736,974	409.46	63,301	0		46,183		20,421	0	0	(8,024)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/05/2023	7,499	3,077,684	410.4	68,618	0		50,166		21,647	0	0	(8,649)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/06/2023	3,922	1,608,345	410.11	36,315	0		26,564		11,577	0	0	(4,571)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/07/2023	4,367	1,795,591	411.2	38,733	0		28,346		11,966	0	0	(4,869)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/08/2023	10,221	4,204,681	411.39	90,044	0		65,932		27,696	0	0	(11,303)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/08/2023	3,370	1,399,832	415.41	25,071	0		18,357		6,818	0	0	(3,147)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/08/2023	2,467	1,019,651	413.38	20,004	0		14,647		5,795	0	0	(2,511)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/11/2023	7,990	3,283,156	410.92	71,988	0		52,791		22,532	0	0	(8,998)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/12/2023	4,269	1,754,965	411.1	38,207	0		28,033		11,914	0	0	(4,769)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/13/2023	8,298	3,442,023	414.79	63,730	0		46,783		17,810	0	0	(7,944)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/14/2023	3,760	1,542,461	410.23	34,930	0		25,654		11,195	0	0	(4,348)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/15/2023	7,290	2,986,520	409.7	69,251	0		50,886		22,558	0	0	(8,608)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/15/2023	4,676	1,929,817	412.75	39,228	0		28,825		11,689	0	0	(4,876)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/04/2024	43,861	17,934,255	408.89	596,946	0		490,724		235,071	0	0	(49,792)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/05/2024	17,468	7,163,450	410.1	229,349	0		188,576		88,295	0	0	(19,112)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/06/2024	22,166	9,068,641	409.13	299,902	0		246,635		117,630	0	0	(24,969)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/06/2024	28,163	11,556,858	410.36	367,242	0		302,015		140,684	0	0	(30,575)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/09/2024	3,421	1,405,991	411.04	43,783	0		36,028		16,574	0	0	(3,635)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/10/2024	36,544	14,955,348	409.24	493,712	0		406,346		193,692	0	0	(40,953)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/11/2024	29,130	11,935,771	409.74	388,013	0		319,414		150,819	0	0	(32,156)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/12/2024	29,552	12,071,835	408.49	408,709	0		336,517		162,738	0	0	(33,840)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/13/2024	23,745	9,744,576	410.38	310,588	0		255,778		119,360	0	0	(25,692)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/13/2024	37,979	15,529,254	408.89	519,553	0		427,868		205,331	0	0	(42,978)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/13/2024	2,481	1,028,772	414.6	28,560	0		23,520		10,084	0	0	(2,363)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/16/2024	6,342	2,579,427	406.69	92,664	0		76,356		38,210	0	0	(7,644)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	08/30/2024	12,800	4,312,583	336.92	136,327	0		111,955		95,114	0	0	(11,424)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	08/30/2024	36,626	12,262,035	334.79	423,484	0		347,777		302,935	0	0	(35,487)		0		03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	09/04/2024	37,518	12,637,063	336.83	402,440	0		330,829		281,046	0	0	(33,568)		0		03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	09/05/2024	10,262	3,465,109	337.65	106,692	0		87,724		73,759	0	0	(8,891)		0		03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	09/06/2024	10,104	3,411,578	337.66	105,077	0		86,414		72,629	0	0	(8,748)		0		03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	09/06/2024	18,924	6,361,552	336.16	208,625	0		171,570		146,816	0	0	(17,369)		0		03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	09/10/2024	31,903	10,665,644	334.32	378,171	0		311,250		271,829	0	0	(31,369)		0		03
SEP 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2022	9,236	41,381,863	4,480.7	2,797,827	0		1,297,881		2,553,578	0	0	(699,457)		0		03
SEP 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2022	0	0	4,794.35	(1,307,666)	0		(606,612)		(998,122)	0	0	326,916		0		03
SEP 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2022	10,441	46,784,064	4,480.7	3,163,069	0		1,467,313		2,886,936	0	0	(790,767)		0		03
SEP 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2022	0	0	4,861.56	(1,217,762)	0		(564,906)		(855,185)	0	0	304,440		0		03
SEP 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2022	2,042	9,834,840	4,816.75	282,871	0		131,221		201,987	0	0	(70,718)		0		03
SEP 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2022	969	4,342,067	4,480.7	294,245	0		136,497		267,939	0	0	(73,561)		0		03
SEP 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2022	0	0	4,816.75	(128,778)	0		(59,739)		(95,865)	0	0	32,195		0		03
SEP 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2022	489	2,364,607	4,839.16	63,631	0		29,518		44,075	0	0	(15,908)		0		03
SEP 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2022	463	2,074,654	4,480.7	140,591	0		65,219		128,022	0	0	(35,148)		0		03
SEP 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2022	0	0	4,850.36	(55,817)	0		(25,893)		(39,819)	0	0	13,954		0		03
SEP 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2022	356	1,593,427	4,480.7	107,980	0		50,091		98,327	0	0	(26,995)		0		03
SEP 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2022	0	0	4,906.37	(36,248)	0		(16,815)		(23,692)	0	0	9,062		0		03
SEP 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2022	856	3,834,762	4,480.7	259,867	0		120,550		236,634	0	0	(64,967)		0		03
SEP 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2022	0	0	4,928.77	(81,416)	0		(37,768)		(51,045)	0	0	20,354		0		03
SEP 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2022	239	1,068,916	4,480.7	72,436	0		33,602		65,960	0	0	(18,109)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2022	0	0	5,040.79	(15,831)	0		(7,344)		(8,474)	0	0	3,958		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	09/01/2023	2,450	1,017,761	415.45	16,120	0		11,794		4,850	0	0	(2,049)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	09/14/2023	2,789	1,160,794	416.27	17,958	0		13,226		5,375	0	0	(2,242)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	09/20/2023	1,780	739,914	415.64	11,892	0		8,784		3,654	0	0	(1,472)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	08/23/2024	3,074	1,280,171	416.5	30,245	0		24,849		11,017	0	0	(2,556)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	08/26/2024	10,621	4,308,940	405.71	146,566	0		120,492		65,769	0	0	(12,351)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	08/27/2024	6,664	2,750,830	412.81	74,033	0		60,875		29,110	0	0	(6,233)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	08/30/2024	9,644	3,980,674	412.76	107,531	0		88,472		42,374	0	0	(9,028)		0		03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	08/30/2024	2,248	944,453	420.19	19,690	0		16,200		6,660	0	0	(1,653)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	09/03/2024	4,149	1,721,271	414.86	43,399	0		35,736		16,441	0	0	(3,630)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	09/06/2024	8,466	3,537,009	417.78	80,768	0		66,545		28,867	0	0	(6,737)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	09/09/2024	3,400	1,405,784	413.41	37,371	0		30,809		14,622	0	0	(3,109)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	09/10/2024	6,066	2,470,786	407.33	80,433	0		66,322		35,255	0	0	(6,684)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	09/13/2024	10,610	4,393,879	414.12	114,378	0		94,367		44,197	0	0	(9,479)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	09/16/2024	2,526	1,059,660	419.42	23,016	0		19,001		7,997	0	0	(1,902)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	09/17/2024	4,832	2,003,382	414.59	51,463	0		42,492		19,744	0	0	(4,249)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	09/20/2024	11,579	4,809,351	415.34	120,656	0		99,682		45,677	0	0	(9,935)		0		03
AUG 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	08/30/2023	1,845	810,934	439.44	11,320	0		8,273		946	0	0	(1,443)		0		03
SEP 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	09/13/2023	3,108	1,372,621	441.59	17,657	0		12,997		1,401	0	0	(2,207)		0		03
SEP 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	09/15/2023	1,806	791,110	438.15	11,962	0		8,814		1,114	0	0	(1,491)		0		03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	08/26/2024	13,832	6,124,998	442.82	108,454	0		89,160		17,130	0	0	(9,139)		0		03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	08/27/2024	6,499	2,870,830	441.73	52,986	0		43,569		8,627	0	0	(4,461)		0		03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	08/30/2024	12,113	5,385,694	444.61	89,452	0		73,598		13,534	0	0	(7,510)		0		03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	08/30/2024	12,681	5,687,109	448.49	81,402	0		66,974		11,069	0	0	(6,834)		0		03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	09/03/2024	4,755	2,118,850	445.57	34,054	0		28,040		5,049	0	0	(2,848)		0		03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	09/06/2024	7,222	3,190,535	441.81	59,188	0		48,766		9,738	0	0	(4,937)		0		03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	09/06/2024	8,379	3,719,278	443.9	63,831	0		52,591		9,938	0	0	(5,324)		0		03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	09/09/2024	10,045	4,470,925	445.09	73,559	0		60,642		11,140	0	0	(6,119)		0		03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	09/10/2024	4,761	2,111,637	443.5	36,911	0		30,435		5,839	0	0	(3,067)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	09/20/2021	09/13/2024	4,399	1,958,333	445.18	32,222	0		26,585		4,894	0	0	(2,670)		0		03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	09/20/2021	09/13/2024	11,164	4,946,487	443.07	88,077	0		72,668		14,145	0	0	(7,299)		0		03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	09/20/2021	09/17/2024	11,567	5,046,398	436.26	115,354	0		95,246		22,131	0	0	(9,525)		0		03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	09/06/2024	20,338	6,468,053	318.03	101,614	0		83,721		55,381	0	0	(8,476)		0		03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	09/09/2024	11,773	3,754,063	318.86	56,213	0		46,342		30,124	0	0	(4,676)		0		03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	09/10/2024	13,142	4,182,005	318.21	65,182	0		53,747		35,453	0	0	(5,417)		0		03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	09/13/2024	21,307	6,760,778	317.3	111,581	0		92,059		61,933	0	0	(9,247)		0		03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	09/16/2024	9,041	2,870,833	317.55	46,788	0		38,625		25,862	0	0	(3,867)		0		03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	09/17/2024	11,051	3,485,909	315.44	64,411	0		53,183		37,192	0	0	(5,318)		0		03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	09/20/2024	13,516	4,264,933	315.54	78,518	0		64,869		45,280	0	0	(6,465)		0		03
SEP 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	09/01/2023	5,638	1,797,576	318.83	17,888	0		13,087		7,430	0	0	(2,274)		0		03
SEP 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	09/08/2023	2,622	832,492	317.55	9,245	0		6,788		4,067	0	0	(1,164)		0		03
SEP 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	09/15/2023	5,573	1,764,447	316.62	21,232	0		15,645		9,733	0	0	(2,647)		0		03
SEP 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	09/20/2023	494	154,839	313.3	2,392	0		1,767		1,232	0	0	(296)		0		03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	08/23/2024	9,193	2,931,493	318.87	43,236	0		35,522		23,013	0	0	(3,654)		0		03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	08/26/2024	11,069	3,504,625	316.63	59,378	0		48,815		33,224	0	0	(5,004)		0		03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	08/27/2024	9,265	2,937,793	317.07	48,514	0		39,892		26,902	0	0	(4,084)		0		03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	08/30/2024	25,224	8,063,832	319.69	113,741	0		93,582		59,591	0	0	(9,549)		0		03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	09/03/2024	6,843	2,199,242	321.38	28,007	0		23,062		14,138	0	0	(2,343)		0		03
SEP 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2021	09/08/2023	8,305	2,541,534	306.04	57,717	0		42,678		96,676	0	0	(7,316)		0		03
SEP 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2021	09/14/2023	4,229	1,286,420	304.16	32,693	0		24,246		54,537	0	0	(4,110)		0		03
SEP 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2021	09/15/2023	6,985	2,120,652	303.62	55,527	0		41,200		92,633	0	0	(6,970)		0		03
SEP 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2021	09/21/2023	7,842	2,373,032	302.59	66,111	0		49,195		109,768	0	0	(8,230)		0		03
SEP 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2021	09/22/2023	8,430	2,577,929	305.79	60,109	0		44,749		100,097	0	0	(7,472)		0		03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2021	09/03/2024	13,583	4,142,447	304.97	139,091	0		115,065		189,032	0	0	(11,688)		0		03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2021	09/04/2024	14,718	4,480,668	304.43	153,953	0		127,384		209,643	0	0	(12,925)		0		03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2021	09/06/2024	35,493	10,728,078	302.26	404,619	0		334,922		553,379	0	0	(33,907)		0		03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2021	09/09/2024	14,643	4,440,450	303.25	160,925	0		133,282		219,399	0	0	(13,448)		0		03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2021	09/10/2024	15,063	4,574,753	303.71	162,679	0		134,761		221,478	0	0	(13,582)		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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2021	09/11/2024	18,997	5,756,350	303.02	210,862	0		174,709		287,481	0	0	(17,588)		0		03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2021	09/13/2024	39,935	12,105,043	303.12	441,679	0		366,091		602,064	0	0	(36,773)		0		03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2021	09/16/2024	25,934	7,841,865	302.38	295,645	0		245,189		403,323	0	0	(24,546)		0		03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2021	09/17/2024	14,930	4,513,800	302.34	170,495	0		141,425		232,613	0	0	(14,142)		0		03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2021	09/18/2024	14,953	4,521,938	302.42	170,459	0		141,421		232,268	0	0	(14,126)		0		03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2021	09/20/2024	50,911	15,318,490	300.89	615,509	0		510,850		840,992	0	0	(50,915)		0		03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2021	09/23/2024	13,097	3,950,559	301.65	154,015	0		127,899		210,067	0	0	(12,705)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/23/2022	20,478	8,190,878	399.98	198,229	0		96,630		46,574	0	0	(49,695)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/23/2022	0	0	426.32	(21,502)	0		(10,482)		(686)	0	0	5,391		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/23/2022	51,435	20,572,923	399.98	497,890	0		242,704		116,979	0	0	(124,819)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/23/2022	0	0	430.7	(34,461)	0		(16,799)		(680)	0	0	8,639		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/26/2022	18,257	7,305,687	400.15	176,001	0		86,542		41,404	0	0	(43,757)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/26/2022	0	0	428.52	(15,519)	0		(7,631)		(418)	0	0	3,858		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/13/2022	24,011	9,678,751	403.09	194,012	0		91,725		34,830	0	0	(50,032)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/13/2022	0	0	435	(9,605)	0		(4,541)		(84)	0	0	2,477		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/14/2022	17,877	7,195,390	402.49	149,453	0		70,884		28,244	0	0	(38,431)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/14/2022	0	0	428.89	(13,765)	0		(6,529)		(272)	0	0	3,540		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/15/2022	5,925	2,390,242	403.4	47,224	0		22,468		8,378	0	0	(12,109)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/15/2022	0	0	423.76	(7,644)	0		(3,637)		(277)	0	0	1,960		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/16/2022	21,640	8,702,659	402.15	185,025	0		88,307		36,212	0	0	(47,307)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/16/2022	0	0	427.89	(18,611)	0		(8,882)		(435)	0	0	4,758		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/16/2022	51,671	20,655,919	399.76	501,207	0		239,212		115,871	0	0	(128,149)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/16/2022	0	0	428.84	(40,303)	0		(19,236)		(843)	0	0	10,305		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/19/2022	13,433	5,375,379	400.15	128,289	0		61,796		29,275	0	0	(32,524)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/19/2022	0	0	429.43	(10,075)	0		(4,853)		(210)	0	0	2,554		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/20/2022	18,412	7,334,824	398.37	192,775	0		93,138		49,540	0	0	(48,735)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/20/2022	0	0	427.39	(17,123)	0		(8,273)		(458)	0	0	4,329		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/21/2022	13,130	5,220,408	397.6	143,115	0		69,353		38,665	0	0	(36,079)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/21/2022	0	0	428.36	(11,160)	0		(5,408)		(273)	0	0	2,814		0		03

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SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/22/2022	5,144	2,057,977	400.06	49,538	0		24,077		11,526	0	0	(12,454)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2021	09/22/2022	0	0	420.16	(9,465)	0		(4,600)		(561)	0	0	2,380		0		03
AUG 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/28/2021	08/12/2022	3,266	2,182,443	668.18	76,169	0		32,058		21,393	0	0	(21,694)		0		03
AUG 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/28/2021	09/06/2022	0	0	726.46	0	0		0		0	0	0	0		0		03
SEP 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/28/2021	09/06/2022	3,102	2,099,083	676.58	39,557	0		18,328		17,919	0	0	(10,440)		0		03
SEP 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/28/2021	09/06/2022	0	0	731.58	0	0		0		0	0	0	0		0		03
SEP 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/28/2021	09/27/2022	3,725	2,522,032	677.03	56,250	0		27,814		21,408	0	0	(13,985)		0		03
SEP 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/28/2021	09/27/2022	0	0	720.08	0	0		0		0	0	0	0		0		03
SEP 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2021	09/07/2023	3,908	865,447	221.44	15,594	0		15,594		1,441	0	0			0		03
SEP 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2021	09/20/2023	6,417	1,420,129	221.3	26,311	0		26,311		2,552	0	0			0		03
SEP 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2021	09/22/2023	7,709	1,705,960	221.29	31,685	0		31,685		3,094	0	0			0		03
SEP 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2021	09/28/2023	505	109,347	216.37	2,997	0		2,997		432	0	0			0		03
SEP 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2021	09/22/2022	1,799	388,174	215.73	7,413	0		3,623		111	0	0	(1,874)		0		03
SEP 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2021	09/22/2022	0	0	223.21	(2,195)	0		(1,073)		(5)	0	0	555		0		03
SEP 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/29/2021	09/22/2022	728	278,036	382.18	3,528	0		1,725		269	0	0	(892)		0		03
SEP 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/29/2021	09/22/2022	0	0	397.53	0	0		0		(12)	0	0	0		0		03
SEP 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/29/2021	09/07/2023	4,478	1,775,523	396.47	22,795	0		16,918		2,743	0	0	(2,906)		0		03
SEP 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/29/2021	09/13/2023	2,128	839,822	394.62	11,833	0		8,808		1,587	0	0	(1,496)		0		03
SEP 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/29/2021	09/20/2023	5,176	2,022,731	390.77	34,215	0		25,554		5,583	0	0	(4,283)		0		03
SEP 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/29/2021	09/22/2023	3,398	1,330,470	391.56	21,780	0		16,282		3,440	0	0	(2,719)		0		03
SEP 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/29/2021	09/28/2023	1,615	628,047	388.85	11,677	0		8,754		2,102	0	0	(1,446)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/15/2023	7,333	3,016,836	411.42	51,549	0		38,626		20,141	0	0	(6,534)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/18/2023	11,095	4,558,693	410.86	80,220	0		60,193		31,903	0	0	(10,126)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/19/2023	6,861	2,796,031	407.52	57,359	0		43,059		24,784	0	0	(7,230)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/20/2023	7,177	2,925,398	407.6	59,857	0		44,956		25,837	0	0	(7,534)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/21/2023	4,890	1,983,185	405.59	44,349	0		33,324		20,095	0	0	(5,575)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/22/2023	2,524	1,026,998	406.88	21,732	0		16,337		9,560	0	0	(2,728)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/22/2023	7,288	3,005,141	412.35	49,630	0		37,309		19,047	0	0	(6,230)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/22/2023	2,731	1,123,194	411.25	19,528	0		14,680		7,708	0	0	(2,451)		0		03

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SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/25/2023	6,382	2,606,213	408.37	51,758	0		38,962		22,039	0	0	(6,470)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/26/2023	8,939	3,671,798	410.78	65,520	0		49,344		26,286	0	0	(8,179)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/27/2023	12,272	5,070,413	413.18	80,993	0		61,025		30,599	0	0	(10,096)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/28/2023	6,196	2,513,504	405.64	56,511	0		42,598		25,688	0	0	(7,035)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/29/2023	3,360	1,365,338	406.41	29,698	0		22,397		13,281	0	0	(3,692)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/29/2023	8,454	3,471,295	410.6	62,646	0		47,244		25,323	0	0	(7,787)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/17/2024	48,480	19,733,352	407.04	596,790	0		498,248		287,530	0	0	(49,825)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/18/2024	35,810	14,548,333	406.26	451,569	0		377,075		220,544	0	0	(37,666)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/19/2024	16,576	6,748,111	407.09	203,890	0		170,286		98,246	0	0	(16,991)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/20/2024	57,136	23,173,280	405.58	736,485	0		615,214		363,829	0	0	(61,317)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/23/2024	3,607	1,481,655	410.78	39,676	0		33,161		17,964	0	0	(3,294)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/24/2024	45,958	18,749,749	407.98	551,950	0		461,400		262,348	0	0	(45,784)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/25/2024	29,190	11,878,274	406.93	362,248	0		302,874		175,286	0	0	(30,021)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/26/2024	24,650	10,043,671	407.45	301,224	0		251,897		144,547	0	0	(24,940)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/27/2024	18,711	7,645,303	408.59	220,795	0		184,672		104,026	0	0	(18,264)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/27/2024	25,775	10,380,938	402.76	362,905	0		303,533		187,762	0	0	(30,020)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/27/2024	6,245	2,532,549	405.54	80,934	0		67,693		40,079	0	0	(6,695)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/01/2021	09/30/2024	4,916	1,992,519	405.28	64,307	0		53,815		32,019	0	0	(5,305)		0		03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/20/2024	23,714	7,823,311	329.9	270,012	0		225,551		250,102	0	0	(22,480)		0		03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/23/2024	8,278	2,756,148	332.93	83,853	0		70,083		75,960	0	0	(6,962)		0		03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/24/2024	25,744	8,606,019	334.29	247,100	0		206,562		221,423	0	0	(20,497)		0		03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/25/2024	14,943	4,982,408	333.43	148,587	0		124,233		134,024	0	0	(12,314)		0		03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/27/2024	16,907	5,620,514	332.43	175,202	0		146,538		159,151	0	0	(14,493)		0		03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/27/2024	15,147	4,994,170	329.71	174,501	0		145,952		161,627	0	0	(14,435)		0		03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/30/2024	6,507	2,141,828	329.16	76,706	0		64,191		71,271	0	0	(6,328)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/15/2023	7,905	2,673,618	338.21	42,644	0		31,953		39,411	0	0	(5,406)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/22/2023	6,153	2,066,775	335.92	37,987	0		28,557		36,141	0	0	(4,768)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/29/2023	7,765	2,607,909	335.86	48,535	0		36,602		46,151	0	0	(6,033)		0		03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	08/30/2024	16,078	5,341,105	332.2	164,806	0		137,131		150,812	0	0	(13,993)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/10/2024	14,669	4,959,377	338.08	118,998	0		99,221		103,491	0	0	(10,000)		0		03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/13/2024	11,631	3,889,687	334.41	110,185	0		91,923		98,829	0	0	(9,233)		0		03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/17/2024	26,960	8,968,617	332.67	274,773	0		229,403		249,662	0	0	(22,940)		0		03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/18/2024	22,878	7,535,254	329.37	265,500	0		221,701		246,961	0	0	(22,146)		0		03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/20/2024	12,950	4,289,996	331.28	139,743	0		116,733		128,184	0	0	(11,634)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2021	09/27/2022	21,486	8,595,649	400.06	167,160	0		84,286		49,505	0	0	(42,379)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2021	09/27/2022	0	0	430.68	(9,239)	0		(4,659)		(319)	0	0	2,342		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2021	09/28/2022	16,130	6,407,837	397.25	146,626	0		74,137		50,920	0	0	(37,068)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2021	09/28/2022	0	0	425.96	(11,453)	0		(5,791)		(653)	0	0	2,895		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2021	09/29/2022	7,296	2,901,445	397.68	64,934	0		32,922		22,097	0	0	(16,370)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2021	09/29/2022	0	0	418.6	(10,798)	0		(5,475)		(1,186)	0	0	2,722		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2021	09/30/2022	27,434	10,872,985	396.33	262,545	0		133,473		96,103	0	0	(66,003)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2021	09/30/2022	0	0	423.74	(24,691)	0		(12,552)		(1,784)	0	0	6,207		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2021	09/30/2022	25,239	9,984,071	395.58	251,129	0		127,669		95,397	0	0	(63,133)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2021	09/30/2022	0	0	427.19	(15,901)	0		(8,084)		(836)	0	0	3,997		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2021	09/30/2022	22,794	9,020,678	395.75	224,748	0		114,257		84,695	0	0	(56,501)		0		03
SEP 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2021	09/30/2022	0	0	424	(20,059)	0		(10,197)		(1,410)	0	0	5,043		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2021	10/03/2022	21,137	8,370,722	396.02	206,298	0		105,721		77,325	0	0	(51,432)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2021	10/03/2022	0	0	422.48	(21,983)	0		(11,265)		(1,842)	0	0	5,480		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2021	10/04/2022	18,122	7,159,986	395.11	185,564	0		95,345		72,822	0	0	(46,135)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2021	10/04/2022	0	0	424.09	(16,128)	0		(8,287)		(1,194)	0	0	4,010		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	08/23/2022	829	3,714,431	4,477.97	189,697	0		85,364		214,234	0	0	(53,352)		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	08/23/2022	0	0	4,703.4	(98,047)	0		(44,121)		(108,695)	0	0	27,576		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	08/24/2022	560	2,510,491	4,479.98	127,840	0		57,747		144,518	0	0	(35,843)		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	08/24/2022	0	0	4,705.86	(65,974)	0		(29,802)		(73,243)	0	0	18,498		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	08/26/2022	1,570	7,058,659	4,497.25	344,989	0		157,007		390,160	0	0	(96,127)		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	08/26/2022	0	0	4,725.16	(174,567)	0		(79,447)		(193,633)	0	0	48,641		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	08/29/2022	851	3,836,168	4,507.73	183,719	0		84,534		208,150	0	0	(50,720)		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	08/29/2022	0	0	4,726.01	(95,664)	0		(44,017)		(106,672)	0	0	26,410		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	08/31/2022	1,008	4,555,302	4,518.88	212,494	0		98,473		241,192	0	0	(58,306)		0		03
AUG 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	08/31/2022	0	0	4,752.36	(104,219)	0		(48,296)		(115,942)	0	0	28,597		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/02/2022	909	4,118,363	4,528.61	187,793	0		87,637		213,647	0	0	(51,216)		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/02/2022	0	0	4,708.41	(110,121)	0		(51,390)		(124,389)	0	0	30,033		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/02/2022	735	3,331,147	4,533.16	150,043	0		70,020		170,586	0	0	(40,921)		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/02/2022	0	0	4,760.42	(74,472)	0		(34,753)		(83,054)	0	0	20,310		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/07/2022	646	2,918,543	4,516.26	139,297	0		66,114		159,572	0	0	(37,423)		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/07/2022	0	0	4,751.54	(68,923)	0		(32,713)		(77,980)	0	0	18,517		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/09/2022	1,780	7,960,449	4,471.66	427,873	0		204,414		493,776	0	0	(114,269)		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/09/2022	0	0	4,684.73	(237,694)	0		(113,557)		(274,016)	0	0	63,479		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/13/2022	896	3,994,825	4,458.46	223,701	0		108,243		259,323	0	0	(59,041)		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/13/2022	0	0	4,687.24	(120,230)	0		(58,176)		(139,624)	0	0	31,732		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/15/2022	892	3,979,292	4,458.79	223,024	0		108,586		259,603	0	0	(58,519)		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/15/2022	0	0	4,668.87	(127,254)	0		(61,957)		(148,850)	0	0	33,390		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/16/2022	1,610	7,149,636	4,439.72	420,207	0		205,217		490,272	0	0	(109,938)		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/16/2022	0	0	4,650.2	(243,242)	0		(118,793)		(285,608)	0	0	63,639		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/20/2022	858	3,750,878	4,371.5	261,817	0		129,404		304,363	0	0	(67,711)		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/20/2022	0	0	4,618.09	(145,485)	0		(71,906)		(169,905)	0	0	37,625		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/22/2022	461	2,006,751	4,353.04	146,516	0		72,839		170,376	0	0	(37,676)		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/22/2022	0	0	4,562.57	(91,412)	0		(45,445)		(106,762)	0	0	23,506		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/23/2022	1,424	6,333,178	4,448.3	374,549	0		186,741		433,787	0	0	(96,038)		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/23/2022	0	0	4,650.4	(224,531)	0		(111,945)		(260,647)	0	0	57,572		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/27/2022	757	3,364,095	4,441.46	205,455	0		103,596		236,746	0	0	(52,087)		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/27/2022	0	0	4,658.18	(119,873)	0		(60,443)		(137,991)	0	0	30,390		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/28/2022	623	2,709,161	4,346.41	204,361	0		103,328		236,353	0	0	(51,664)		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/28/2022	0	0	4,549.81	(131,290)	0		(66,383)		(152,253)	0	0	33,191		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/30/2022	996	4,299,320	4,317.02	344,851	0		175,315		400,458	0	0	(86,694)		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/30/2022	0	0	4,514.43	(228,589)	0		(116,210)		(266,751)	0	0	57,467		0		03
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/30/2022	980	4,266,076	4,351.23	320,639	0		163,006		370,166	0	0	(80,608)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	09/30/2022	0	0	4,572.5	(197,164)	0		(100,234)		(228,104)	0	0	49,566		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	10/04/2022	989	4,266,865	4,314.41	345,049	0		177,290		402,755	0	0	(85,786)		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/05/2021	10/04/2022	0	0	4,549.55	(209,588)	0		(107,689)		(246,925)	0	0	52,108		0		03
SEP 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2021	09/27/2023	3,931	1,234,754	314.09	15,249	0		11,619		9,171	0	0	(1,922)		0		03
OCT 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2021	10/06/2023	3,681	1,145,671	311.24	17,165	0		13,129		11,504	0	0	(2,137)		0		03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2021	09/20/2024	19,674	6,162,699	313.24	110,620	0		93,094		78,078	0	0	(9,278)		0		03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2021	09/23/2024	7,460	2,347,047	314.61	38,899	0		32,753		26,866	0	0	(3,254)		0		03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2021	09/24/2024	19,655	6,177,373	314.29	104,456	0		87,968		72,539	0	0	(8,729)		0		03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2021	09/27/2024	23,283	7,219,375	310.07	156,576	0		131,930		116,055	0	0	(13,048)		0		03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2021	09/27/2024	14,854	4,651,826	313.16	84,333	0		71,059		59,662	0	0	(7,028)		0		03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2021	09/30/2024	7,018	2,180,410	310.69	45,735	0		38,556		33,611	0	0	(3,801)		0		03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2021	10/01/2024	7,737	2,415,241	312.17	46,527	0		39,231		33,459	0	0	(3,863)		0		03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2021	10/04/2024	22,681	7,057,513	311.17	144,356	0		121,780		105,405	0	0	(11,952)		0		03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2021	09/29/2023	3,153	1,062,596	337.04	21,162	0		16,115		17,327	0	0	(2,656)		0		03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2021	10/06/2023	5,116	1,701,114	332.53	43,477	0		33,208		37,812	0	0	(5,405)		0		03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2021	09/20/2024	10,592	3,524,413	332.73	119,271	0		100,281		97,952	0	0	(9,995)		0		03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2021	09/30/2024	8,606	2,806,636	326.13	124,509	0		104,868		107,599	0	0	(10,337)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2021	10/01/2024	23,097	7,612,180	329.57	295,149	0		248,633		248,482	0	0	(24,482)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2021	10/02/2024	28,541	9,360,428	327.97	386,952	0		326,023		329,785	0	0	(32,068)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2021	10/04/2024	10,818	3,535,477	326.82	153,000	0		128,953		131,484	0	0	(12,656)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2021	10/04/2024	17,143	5,624,740	328.1	231,536	0		195,146		197,092	0	0	(19,153)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2021	10/07/2024	6,950	2,313,464	332.85	78,787	0		66,438		64,481	0	0	(6,499)		0		03
AUG 23 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/07/2021	08/04/2023	4,826	783,136	162.28	27,990	0		20,749		35,180	0	0	(3,811)		0		03
SEP 23 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/07/2021	09/29/2023	5,043	833,185	165.22	23,853	0		18,164		30,624	0	0	(2,994)		0		03
MAY 22 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/07/2021	05/24/2022	5,501	869,526	158.06	29,944	0		7,085		29,641	0	0	(12,031)		0		03
MAY 22 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/07/2021	05/24/2022	0	0	164.22	(8,929)	0		(2,113)		(4,889)	0	0	3,588		0		03
JUL 22 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/07/2021	07/22/2022	1,980	312,923	158.01	11,594	0		4,588		11,812	0	0	(3,687)		0		03
JUL 22 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/07/2021	07/22/2022	0	0	167.65	(1,870)	0		(740)		(1,023)	0	0	595		0		03
OCT 22 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/07/2021	10/04/2022	1,687	272,498	161.55	6,839	0		3,563		6,688	0	0	(1,724)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 22 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/07/2021	10/04/2022	0	0	170.81	(1,071)	0		(558)		(722)	0	0	270		0		03
SEP 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/07/2021	09/22/2023	3,695	1,612,108	436.35	18,959	0		14,413		2,736	0	0	(2,407)		0		03
OCT 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/07/2021	10/06/2023	2,784	1,199,232	430.7	18,763	0		14,352		3,425	0	0	(2,336)		0		03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/07/2021	09/20/2024	12,476	5,486,675	439.79	84,125	0		70,796		19,528	0	0	(7,056)		0		03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/07/2021	09/20/2024	14,385	6,295,954	437.66	104,808	0		88,203		25,514	0	0	(8,791)		0		03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/07/2021	09/24/2024	9,040	3,962,590	438.36	64,438	0		54,267		15,507	0	0	(5,385)		0		03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/07/2021	09/27/2024	15,689	6,845,037	436.29	120,755	0		101,747		30,488	0	0	(10,063)		0		03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/07/2021	09/27/2024	4,865	2,108,446	433.43	41,398	0		34,882		11,109	0	0	(3,450)		0		03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/07/2021	09/30/2024	4,514	1,947,436	431.45	41,216	0		34,746		11,553	0	0	(3,425)		0		03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/07/2021	10/01/2024	4,479	1,948,218	434.94	36,275	0		30,586		9,462	0	0	(3,012)		0		03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/07/2021	10/04/2024	17,804	7,663,738	430.46	168,607	0		142,238		48,363	0	0	(13,960)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	09/29/2023	2,506	1,034,023	412.54	17,420	0		13,303		6,566	0	0	(2,193)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	10/11/2023	1,888	772,240	409.06	15,443	0		11,853		6,420	0	0	(1,912)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	09/20/2024	8,953	3,674,141	410.37	100,993	0		85,071		45,351	0	0	(8,479)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	09/23/2024	2,611	1,075,453	411.95	28,090	0		23,674		12,271	0	0	(2,352)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	09/24/2024	6,320	2,618,104	414.27	63,135	0		53,219		26,463	0	0	(5,281)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	09/27/2024	5,743	2,392,193	416.54	53,410	0		45,045		21,471	0	0	(4,455)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	09/27/2024	10,409	4,257,001	408.97	123,244	0		103,940		56,824	0	0	(10,280)		0		03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	09/30/2024	5,691	2,333,274	409.98	65,449	0		55,226		29,681	0	0	(5,444)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	10/01/2024	4,490	1,823,915	406.2	58,013	0		48,960		28,048	0	0	(4,821)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	10/04/2024	17,682	7,247,913	409.9	204,229	0		172,447		92,928	0	0	(16,925)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	10/07/2024	3,067	1,271,112	414.41	30,795	0		26,016		12,943	0	0	(2,545)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	10/08/2024	6,134	2,524,500	411.59	67,407	0		56,956		29,813	0	0	(5,566)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	10/11/2024	4,359	1,798,003	412.49	46,640	0		39,429		20,330	0	0	(3,840)		0		03
SEP 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	09/25/2023	3,543	1,089,434	307.53	23,345	0		17,821		38,317	0	0	(2,959)		0		03
SEP 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	09/28/2023	3,807	1,155,188	303.43	31,332	0		23,950		51,214	0	0	(3,955)		0		03
SEP 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	09/29/2023	15,013	4,565,446	304.09	119,507	0		91,388		195,383	0	0	(15,064)		0		03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	10/05/2023	12,223	3,717,137	304.11	97,662	0		74,874		159,258	0	0	(12,208)		0		03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	10/06/2023	9,123	2,785,203	305.29	68,606	0		52,620		111,887	0	0	(8,564)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	10/09/2023	4,534	1,388,321	306.23	32,506	0		24,963		52,984	0	0	(4,041)		0		03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	10/12/2023	6,541	2,002,370	306.11	47,359	0		36,415		77,028	0	0	(5,863)		0		03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	09/24/2024	21,537	6,526,005	303.02	243,148	0		205,149		326,909	0	0	(20,357)		0		03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	09/25/2024	27,801	8,400,075	302.15	324,716	0		274,017		437,261	0	0	(27,160)		0		03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	09/27/2024	68,297	20,589,472	301.47	818,880	0		691,262		1,104,122	0	0	(68,367)		0		03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	09/30/2024	25,075	7,548,720	301.05	305,911	0		258,369		412,466	0	0	(25,469)		0		03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	10/01/2024	21,107	6,359,690	301.31	255,181	0		215,560		343,719	0	0	(21,226)		0		03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	10/02/2024	16,844	5,072,152	301.13	205,157	0		173,332		276,308	0	0	(17,049)		0		03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	10/04/2024	64,733	19,401,667	299.72	831,167	0		702,470		1,122,039	0	0	(68,945)		0		03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	10/07/2024	26,769	8,134,591	303.88	294,192	0		248,766		393,445	0	0	(24,336)		0		03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	10/08/2024	24,360	7,383,446	303.1	275,996	0		233,418		369,753	0	0	(22,810)		0		03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	10/09/2024	35,786	10,809,574	302.06	422,277	0		357,192		566,582	0	0	(34,867)		0		03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	10/11/2024	45,445	13,717,600	301.85	540,797	0		457,597		725,759	0	0	(44,571)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	09/29/2023	2,011	819,078	407.38	21,795	0		16,761		7,464	0	0	(2,763)		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	09/29/2023	8,168	3,347,288	409.79	80,539	0		61,936		25,848	0	0	(10,209)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/02/2023	8,915	3,612,322	405.21	105,282	0		81,066		38,235	0	0	(13,290)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/03/2023	3,544	1,436,616	405.36	41,643	0		32,078		15,082	0	0	(5,249)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/04/2023	4,638	1,884,454	406.31	52,595	0		40,531		18,615	0	0	(6,620)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/05/2023	3,377	1,361,455	403.21	43,051	0		33,190		16,466	0	0	(5,411)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/06/2023	4,216	1,698,369	402.86	54,468	0		42,009		21,032	0	0	(6,837)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/06/2023	4,743	1,924,655	405.78	54,973	0		42,399		19,752	0	0	(6,900)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/06/2023	4,389	1,796,199	409.24	44,506	0		34,326		14,608	0	0	(5,586)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/09/2023	4,066	1,646,515	404.98	48,666	0		37,581		17,892	0	0	(6,083)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/10/2023	2,641	1,067,898	404.32	32,434	0		25,057		12,127	0	0	(4,049)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/11/2023	3,912	1,597,876	408.41	41,159	0		31,810		13,884	0	0	(5,131)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/12/2023	2,982	1,208,006	405.11	35,604	0		27,528		13,077	0	0	(4,432)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/13/2023	3,139	1,274,316	405.93	36,353	0		28,118		13,100	0	0	(4,519)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/13/2023	4,860	2,016,071	414.85	39,510	0		30,560		11,172	0	0	(4,911)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/01/2024	42,120	16,931,542	401.98	723,207	0		613,183		318,704	0	0	(60,379)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/02/2024	39,354	15,766,565	400.63	701,296	0		594,704		316,225	0	0	(58,495)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/03/2024	25,149	10,113,032	402.12	430,556	0		365,175		189,368	0	0	(35,880)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/04/2024	53,076	21,345,997	402.18	907,064	0		769,452		398,881	0	0	(75,519)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/07/2024	3,388	1,354,872	399.87	61,768	0		52,423		28,235	0	0	(5,128)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/08/2024	52,752	21,237,573	402.59	893,097	0		758,104		390,512	0	0	(74,082)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/09/2024	28,225	11,347,430	402.04	485,464	0		412,152		214,253	0	0	(40,232)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/10/2024	30,042	12,089,899	402.43	511,319	0		434,174		224,284	0	0	(42,336)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/11/2024	18,222	7,316,274	401.5	318,344	0		270,359		141,837	0	0	(26,334)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/11/2024	32,013	12,885,800	402.52	543,898	0		461,913		238,221	0	0	(44,992)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/11/2024	5,064	2,080,345	410.8	67,910	0		57,674		25,657	0	0	(5,618)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/14/2024	3,602	1,473,713	409.1	50,865	0		43,219		19,864	0	0	(4,196)		0		03
OCT 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/18/2021	10/14/2022	44,335	17,817,374	401.88	403,892	0		220,510		91,173	0	0	(101,254)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/18/2021	10/13/2023	13,101	5,265,126	401.88	169,661	0		131,411		69,999	0	0	(21,120)		0		03
OCT 22 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2021	10/14/2022	29,388	9,624,870	327.51	241,222	0		131,698		206,230	0	0	(60,474)		0		03
OCT 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2021	10/13/2023	9,860	3,229,311	327.51	118,960	0		92,141		98,024	0	0	(14,808)		0		03
OCT 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/18/2021	10/14/2022	87,310,717	87,310,717	4,471.37	3,282,883	0		1,792,326		1,758,783	0	0	(823,007)		0		03
OCT 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/18/2021	10/14/2022	78,881,829	78,881,829	4,471.37	3,289,372	0		1,795,869		1,656,553	0	0	(824,634)		0		03
OCT 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/18/2021	10/14/2022	7,343,387	7,343,387	4,471.37	280,517	0		153,152		148,974	0	0	(70,325)		0		03
OCT 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/18/2021	10/14/2022	6,964,093	6,964,093	4,471.37	281,349	0		153,606		144,494	0	0	(70,533)		0		03
OCT 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/18/2021	10/14/2022	2,835,951	2,835,951	4,471.37	120,528	0		65,804		59,929	0	0	(30,216)		0		03
OCT 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/18/2021	10/14/2022	13,462,459	13,462,459	4,471.37	628,697	0		343,244		290,871	0	0	(157,612)		0		03
OCT 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/18/2021	10/14/2022	2,349,787	2,349,787	4,471.37	114,435	0		62,477		50,980	0	0	(28,688)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/06/2022	9,079	3,586,410	395.03	117,662	0		63,201		37,023	0	0	(30,256)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/06/2022	0	0	414.78	(28,508)	0		(15,313)		(3,065)	0	0	7,331		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/07/2022	13,359	5,299,607	396.7	160,177	0		86,249		46,339	0	0	(41,071)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/07/2022	0	0	420.67	(25,516)	0		(13,739)		(1,726)	0	0	6,543		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/07/2022	49,469	19,602,274	396.25	606,001	0		326,308		179,546	0	0	(155,385)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/07/2022	0	0	424.31	(67,773)	0		(36,493)		(3,317)	0	0	17,378		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/10/2022	18,263	7,239,283	396.4	222,803	0		120,842		66,054	0	0	(56,645)		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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/10/2022	0	0	425.58	(22,646)	0		(12,282)		(1,025)	0	0	5,757		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/11/2022	19,408	7,695,193	396.49	236,005	0		128,307		69,836	0	0	(59,832)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/11/2022	0	0	426.11	(22,902)	0		(12,451)		(1,006)	0	0	5,806		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/12/2022	11,601	4,591,307	395.76	146,176	0		79,658		45,016	0	0	(36,955)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/12/2022	0	0	428.43	(11,021)	0		(6,006)		(394)	0	0	2,786		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/13/2022	7,524	2,991,115	397.54	87,204	0		47,632		24,547	0	0	(21,984)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/13/2022	0	0	418.85	(17,230)	0		(9,411)		(1,451)	0	0	4,344		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/14/2022	15,916	6,372,193	400.37	160,431	0		87,834		38,689	0	0	(40,332)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/14/2022	0	0	425.32	(20,531)	0		(11,241)		(1,012)	0	0	5,162		0		03
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	09/16/2022	7,828	2,344,073	299.43	72,257	0		36,785		115,658	0	0	(19,706)		0		03
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	09/16/2022	0	0	315.43	(14,404)	0		(7,333)		(27,618)	0	0	3,928		0		03
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	09/20/2022	7,767	2,308,738	297.25	82,485	0		42,478		130,491	0	0	(22,227)		0		03
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	09/20/2022	0	0	313.93	(17,165)	0		(8,839)		(33,161)	0	0	4,625		0		03
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	09/28/2022	6,800	2,024,708	297.76	70,514	0		37,113		111,158	0	0	(18,556)		0		03
SEP 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	09/28/2022	0	0	314.48	(14,552)	0		(7,659)		(27,892)	0	0	3,829		0		03
OCT 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/11/2022	7,090	2,109,996	297.6	75,084	0		40,820		117,211	0	0	(19,035)		0		03
OCT 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/11/2022	0	0	313.64	(17,229)	0		(9,367)		(33,033)	0	0	4,368		0		03
OCT 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/17/2022	3,253	977,580	300.56	28,882	0		15,921		45,224	0	0	(7,201)		0		03
OCT 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/17/2022	0	0	314.46	(7,383)	0		(4,070)		(14,084)	0	0	1,841		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/14/2022	44,640	17,911,317	401.24	430,329	0		235,599		98,559	0	0	(108,183)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/14/2022	0	0	429.73	(37,498)	0		(20,529)		(1,228)	0	0	9,427		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/17/2022	21,486	8,627,189	401.53	204,974	0		112,991		46,663	0	0	(51,102)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/17/2022	0	0	428.88	(19,982)	0		(11,015)		(745)	0	0	4,982		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/18/2022	15,811	6,330,242	400.37	160,165	0		88,489		39,198	0	0	(39,820)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/18/2022	0	0	430.9	(12,016)	0		(6,639)		(378)	0	0	2,987		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/05/2022	9,435	3,728,406	395.15	121,528	0		65,117		37,902	0	0	(31,340)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2021	10/05/2022	0	0	424.28	(12,927)	0		(6,926)		(612)	0	0	3,333		0		03
OCT 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/19/2021	10/14/2022	7,569	33,842,905	4,471.37	3,324,438	0		1,820,083		2,328,387	0	0	(835,752)		0		03
OCT 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/19/2021	10/14/2022	0	0	4,784.37	(2,000,957)	0		(1,095,496)		(1,014,783)	0	0	503,034		0		03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/19/2021	10/14/2022	11,989	53,605,064	4,471.37	4,670,011	0		2,556,766		3,688,020	0	0	(1,174,025)		0		03
OCT 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/19/2021	10/14/2022	0	0	4,851.44	(2,226,993)	0		(1,219,247)		(1,266,268)	0	0	559,858		0		03
OCT 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/19/2021	10/14/2022	772	3,449,796	4,471.37	341,251	0		186,830		237,345	0	0	(85,789)		0		03
OCT 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/19/2021	10/14/2022	0	0	4,806.72	(198,125)	0		(108,471)		(95,835)	0	0	49,808		0		03
OCT 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/19/2021	10/14/2022	348	1,557,512	4,471.37	135,936	0		74,423		107,157	0	0	(34,174)		0		03
OCT 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/19/2021	10/14/2022	0	0	4,840.26	(65,894)	0		(36,076)		(38,360)	0	0	16,566		0		03
OCT 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/19/2021	10/14/2022	2,222	10,680,195	4,806.72	361,752	0		198,054		275,995	0	0	(90,943)		0		03
OCT 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/19/2021	10/14/2022	261	1,166,938	4,471.37	117,764	0		64,474		80,285	0	0	(29,605)		0		03
OCT 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/19/2021	10/14/2022	0	0	4,896.15	(59,560)	0		(32,608)		(23,122)	0	0	14,973		0		03
OCT 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/19/2021	10/14/2022	495	2,391,505	4,829.08	76,330	0		41,790		56,816	0	0	(19,189)		0		03
OCT 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/19/2021	10/14/2022	936	4,184,845	4,471.37	422,262	0		231,183		287,917	0	0	(106,155)		0		03
OCT 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/19/2021	10/14/2022	0	0	4,918.51	(207,300)	0		(113,494)		(75,511)	0	0	52,115		0		03
OCT 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/19/2021	10/14/2022	216	966,308	4,471.37	98,592	0		53,978		66,482	0	0	(24,786)		0		03
OCT 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/19/2021	10/14/2022	0	0	5,030.29	(41,126)	0		(22,516)		(10,984)	0	0	10,339		0		03
OCT 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2021	10/20/2023	4,808	1,504,507	312.95	25,949	0		20,322		13,060	0	0	(3,226)		0		03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2021	10/07/2024	6,447	2,022,276	313.66	43,874	0		37,478		25,207	0	0	(3,666)		0		03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2021	10/08/2024	19,165	5,986,677	312.37	139,652	0		119,313		82,201	0	0	(11,659)		0		03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2021	10/11/2024	37,280	11,576,220	310.52	299,138	0		255,692		182,109	0	0	(24,905)		0		03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2021	10/14/2024	6,713	2,102,930	313.24	46,901	0		40,108		27,215	0	0	(3,894)		0		03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2021	10/15/2024	11,477	3,597,349	313.43	79,434	0		67,940		45,942	0	0	(6,589)		0		03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2021	10/18/2024	25,723	8,055,917	313.18	180,716	0		154,638		105,066	0	0	(14,949)		0		03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2021	10/18/2024	7,849	2,486,176	316.77	45,475	0		38,913		24,667	0	0	(3,762)		0		03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2021	10/21/2024	11,676	3,679,906	315.16	73,995	0		63,347		41,478	0	0	(6,104)		0		03
OCT 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/22/2021	10/20/2023	1,334	575,789	431.6	9,805	0		7,689		1,600	0	0	(1,221)		0		03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/22/2021	10/07/2024	11,534	4,982,998	432.04	113,347	0		96,914		28,889	0	0	(9,481)		0		03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/22/2021	10/08/2024	16,724	7,204,370	430.77	171,572	0		146,721		44,947	0	0	(14,338)		0		03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/22/2021	10/11/2024	23,454	10,066,790	429.21	253,763	0		217,108		68,804	0	0	(21,147)		0		03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/22/2021	10/11/2024	13,338	5,784,410	433.69	124,338	0		106,378		30,697	0	0	(10,361)		0		03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/22/2021	10/15/2024	5,434	2,364,510	435.11	48,411	0		41,444		11,635	0	0	(4,019)		0		03

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OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	10/22/2021	10/18/2024	22,581	9,784,525	433.3	214,343	0		183,582		53,681	0	0	(17,747)		0		03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	10/22/2021	10/21/2024	7,856	3,405,479	433.47	74,302	0		63,668		18,592	0	0	(6,135)		0		03
OCT 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2021	10/18/2022	1,684	357,836	212.46	9,364	0		5,276		422	0	0	(2,374)		0		03
OCT 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2021	10/18/2022	0	0	219.46	(3,470)	0		(1,955)		(45)	0	0	880		0		03
OCT 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2021	10/04/2023	2,476	542,895	219.23	11,441	0		8,929		1,425	0	0	(1,458)		0		03
OCT 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2021	10/06/2023	2,541	548,436	215.85	15,042	0		11,749		2,390	0	0	(1,912)		0		03
OCT 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2021	10/12/2023	2,456	533,247	217.12	13,336	0		10,441		1,968	0	0	(1,681)		0		03
OCT 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2021	10/13/2023	2,412	526,686	218.33	12,038	0		9,428		1,632	0	0	(1,515)		0		03
OCT 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2021	10/20/2023	6,992	1,530,791	218.94	33,561	0		26,356		4,427	0	0	(4,183)		0		03
OCT 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2021	10/04/2023	2,089	806,514	386.06	20,557	0		16,044		3,476	0	0	(2,621)		0		03
OCT 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2021	10/06/2023	2,005	765,511	381.74	23,362	0		18,247		4,697	0	0	(2,970)		0		03
OCT 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2021	10/11/2023	2,502	965,559	385.89	24,947	0		19,523		4,293	0	0	(3,149)		0		03
OCT 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2021	10/20/2023	7,586	2,945,679	388.3	69,261	0		54,392		10,959	0	0	(8,634)		0		03
OCT 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2021	10/19/2022	1,028	384,551	374.03	8,225	0		4,644		1,601	0	0	(2,079)		0		03
OCT 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2021	10/19/2022	0	0	387.7	0	0		0		(207)	0	0			0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2021	10/26/2023	2,777	1,149,021	413.75	23,105	0		18,211		7,100	0	0	(2,860)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2021	10/11/2024	13,187	5,409,942	410.25	175,254	0		150,218		68,612	0	0	(14,632)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2021	10/14/2024	3,929	1,617,048	411.54	50,334	0		43,163		19,264	0	0	(4,191)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2021	10/15/2024	3,603	1,486,561	412.56	44,789	0		38,414		16,821	0	0	(3,725)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2021	10/18/2024	9,944	4,104,751	412.8	122,904	0		105,459		46,014	0	0	(10,195)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2021	10/18/2024	7,695	3,209,585	417.1	83,337	0		71,508		28,673	0	0	(6,913)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2021	10/21/2024	5,899	2,433,242	412.46	73,801	0		63,355		27,850	0	0	(6,105)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2021	10/22/2024	5,037	2,081,586	413.25	61,553	0		52,849		22,897	0	0	(5,087)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2021	10/25/2024	4,413	1,814,810	411.21	57,462	0		49,358		22,228	0	0	(4,736)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2021	10/25/2024	5,644	2,346,162	415.72	64,111	0		55,070		22,749	0	0	(5,284)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2021	10/19/2022	13,982	5,596,783	400.29	142,335	0		81,276		35,131	0	0	(36,392)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2021	10/19/2022	0	0	433.8	(7,690)	0		(4,391)		(192)	0	0	1,966		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2021	10/20/2022	3,957	1,590,231	401.88	37,156	0		21,262		8,396	0	0	(9,473)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2021	10/20/2022	0	0	422.03	(6,964)	0		(3,985)		(499)	0	0	1,776		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2021	10/21/2022	27,966	11,197,395	400.39	283,857	0		162,777		70,175	0	0	(72,167)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2021	10/21/2022	0	0	426.42	(33,000)	0		(18,924)		(1,660)	0	0	8,390		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2021	10/21/2022	28,669	11,473,749	400.21	293,861	0		168,513		73,335	0	0	(74,710)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2021	10/21/2022	0	0	431.36	(20,642)	0		(11,837)		(671)	0	0	5,248		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2021	10/21/2022	23,145	9,261,599	400.16	237,696	0		136,306		59,520	0	0	(60,431)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2021	10/21/2022	0	0	428.24	(22,913)	0		(13,140)		(983)	0	0	5,825		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2021	10/24/2022	25,029	10,019,105	400.3	256,297	0		147,891		64,313	0	0	(64,613)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2021	10/24/2022	0	0	430.65	(19,773)	0		(11,410)		(717)	0	0	4,985		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2021	10/25/2022	17,470	7,019,456	401.79	165,969	0		95,966		38,425	0	0	(41,724)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2021	10/25/2022	0	0	430.06	(14,675)	0		(8,485)		(572)	0	0	3,689		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2021	10/26/2022	13,272	5,328,427	401.49	128,204	0		74,280		30,311	0	0	(32,140)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2021	10/26/2022	0	0	436.02	(5,972)	0		(3,460)		(138)	0	0	1,497		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2021	10/27/2022	10,062	4,040,151	401.53	97,097	0		56,370		22,991	0	0	(24,274)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2021	10/27/2022	0	0	421.67	(18,816)	0		(10,924)		(1,496)	0	0	4,704		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/09/2023	1,806	724,254	401.08	23,692	0		18,658		10,061	0	0	(3,020)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/13/2023	6,738	2,785,946	413.45	54,513	0		42,996		17,092	0	0	(6,910)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/16/2023	6,534	2,686,563	411.19	58,215	0		45,968		19,472	0	0	(7,348)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/17/2023	4,719	1,925,731	408.12	47,610	0		37,608		17,249	0	0	(6,001)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/18/2023	6,679	2,743,424	410.75	60,713	0		47,976		20,584	0	0	(7,642)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/19/2023	8,863	3,618,309	408.24	89,164	0		70,484		32,261	0	0	(11,208)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/20/2023	16,103	6,647,843	412.84	134,619	0		106,456		43,257	0	0	(16,898)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/23/2023	8,817	3,590,594	407.24	92,577	0		73,290		34,453	0	0	(11,572)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/24/2023	3,157	1,293,425	409.75	30,051	0		23,799		10,514	0	0	(3,751)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/25/2023	7,700	3,167,211	411.34	68,759	0		54,474		23,133	0	0	(8,571)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/26/2023	5,091	2,091,109	410.76	46,581	0		36,917		15,924	0	0	(5,798)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/27/2023	9,780	4,022,600	411.3	87,631	0		69,475		29,574	0	0	(10,893)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/15/2024	54,467	22,204,672	407.67	767,444	0		660,657		321,610	0	0	(64,072)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/16/2024	42,843	17,372,727	405.5	643,069	0		553,671		279,919	0	0	(53,639)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/17/2024	27,094	11,032,106	407.18	387,443	0		333,632		163,947	0	0	(32,287)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/18/2024	62,382	25,358,100	406.5	910,771	0		784,392		389,890	0	0	(75,827)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/18/2024	4,843	1,989,381	410.8	62,277	0		53,636		24,706	0	0	(5,185)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/21/2024	6,455	2,635,857	408.32	89,471	0		77,091		37,173	0	0	(7,428)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/22/2024	59,835	24,316,179	406.39	877,773	0		756,422		377,199	0	0	(72,811)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/23/2024	23,563	9,586,708	406.86	341,187	0		294,062		145,483	0	0	(28,275)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/24/2024	22,657	9,213,620	406.65	330,344	0		284,759		141,355	0	0	(27,351)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/25/2024	62,262	25,460,263	408.92	849,879	0		732,708		349,779	0	0	(70,303)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/28/2024	2,559	1,037,215	405.36	38,791	0		33,457		16,990	0	0	(3,200)		0		03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/13/2023	11,765	3,605,246	306.45	97,881	0		77,202		136,108	0	0	(12,407)		0		03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/16/2023	3,183	989,676	310.91	20,977	0		16,564		28,725	0	0	(2,648)		0		03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/19/2023	6,555	2,007,735	306.3	55,191	0		43,629		76,648	0	0	(6,937)		0		03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/20/2023	13,177	4,091,381	310.5	89,075	0		70,440		122,084	0	0	(11,181)		0		03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/26/2023	7,973	2,467,862	309.52	57,168	0		45,307		78,425	0	0	(7,116)		0		03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/27/2023	7,715	2,391,360	309.95	54,084	0		42,879		74,099	0	0	(6,723)		0		03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/11/2024	23,112	6,995,558	302.68	298,377	0		256,704		357,030	0	0	(25,004)		0		03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/14/2024	12,839	3,921,948	305.47	149,575	0		128,743		176,899	0	0	(12,499)		0		03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/15/2024	12,742	3,901,281	306.18	144,619	0		124,496		170,385	0	0	(12,074)		0		03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/16/2024	27,701	8,502,902	306.95	305,545	0		263,069		358,459	0	0	(25,486)		0		03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/18/2024	64,183	19,690,776	306.79	712,434	0		613,576		836,695	0	0	(59,315)		0		03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/21/2024	23,575	7,221,818	306.34	266,628	0		229,733		313,635	0	0	(22,137)		0		03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/22/2024	28,063	8,575,973	305.6	326,650	0		281,491		385,379	0	0	(27,095)		0		03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/23/2024	32,775	10,054,969	306.79	364,783	0		314,399		427,949	0	0	(30,231)		0		03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/25/2024	65,931	20,224,865	306.76	735,126	0		633,776		862,380	0	0	(60,810)		0		03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/28/2024	25,091	7,693,898	306.64	281,521	0		242,815		330,224	0	0	(23,224)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/11/2024	19,139	6,313,346	329.87	302,306	0		260,327		203,989	0	0	(25,357)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/15/2024	28,658	9,539,122	332.86	408,783	0		352,229		266,825	0	0	(34,160)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/16/2024	14,068	4,690,935	333.45	196,629	0		169,451		127,462	0	0	(16,416)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/18/2024	19,099	6,347,119	332.32	278,117	0		239,747		182,610	0	0	(23,176)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/18/2024	23,244	7,746,839	333.29	327,096	0		281,969		212,383	0	0	(27,258)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/18/2024	7,060	2,342,980	331.85	104,511	0		90,092		68,988	0	0	(8,709)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/22/2024	30,539	10,301,257	337.32	372,306	0		321,131		230,164	0	0	(30,911)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/23/2024	16,201	5,461,769	337.12	199,107	0		171,764		123,401	0	0	(16,516)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/24/2024	12,099	4,082,935	337.46	146,929	0		126,771		90,657	0	0	(12,176)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/25/2024	10,509	3,549,520	337.77	126,240	0		108,936		77,583	0	0	(10,452)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/25/2024	17,191	5,779,968	336.22	218,636	0		188,667		137,015	0	0	(18,102)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/29/2024	32,019	10,755,930	335.92	412,577	0		356,230		259,599	0	0	(34,035)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/30/2024	12,069	4,032,817	334.16	165,750	0		143,134		106,519	0	0	(13,661)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/31/2024	5,488	1,846,619	336.51	69,292	0		59,846		43,275	0	0	(5,706)		0		03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/09/2023	8,185	2,730,165	333.54	88,313	0		69,648		57,013	0	0	(11,274)		0		03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/17/2023	7,828	2,633,460	336.4	74,577	0		58,992		45,822	0	0	(9,414)		0		03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/27/2023	8,452	2,876,073	340.29	67,506	0		53,594		38,564	0	0	(8,403)		0		03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/30/2023	8,906	3,063,099	343.92	59,503	0		47,291		31,528	0	0	(7,376)		0		03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/31/2023	412	142,580	346	2,474	0		1,967		1,251	0	0	(306)		0		03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	09/30/2024	9,911	3,288,520	331.8	145,586	0		125,160		96,241	0	0	(12,338)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/08/2024	26,603	8,747,924	328.83	434,661	0		374,133		296,677	0	0	(36,560)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/09/2024	13,391	4,432,194	330.99	203,312	0		175,026		135,556	0	0	(17,085)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/11/2024	16,881	5,557,778	329.23	272,511	0		234,669		185,148	0	0	(22,857)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/04/2021	10/28/2022	18,722	7,521,220	401.74	209,495	0		124,277		42,025	0	0	(53,261)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/04/2021	10/28/2022	0	0	427.16	(28,270)	0		(16,770)		(1,106)	0	0	7,187		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/04/2021	10/28/2022	54,913	22,010,625	400.83	641,929	0		380,805		135,887	0	0	(163,202)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/04/2021	10/28/2022	0	0	431.51	(54,913)	0		(32,575)		(1,455)	0	0	13,961		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/04/2021	10/31/2022	19,415	7,795,006	401.5	220,551	0		131,589		45,385	0	0	(55,601)		0		03
OCT 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/04/2021	10/31/2022	0	0	429.96	(22,909)	0		(13,669)		(731)	0	0	5,775		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/04/2021	11/01/2022	25,173	10,145,085	403.02	265,823	0		158,900		50,147	0	0	(66,827)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/04/2021	11/01/2022	0	0	431.57	(25,676)	0		(15,348)		(717)	0	0	6,455		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/04/2021	11/02/2022	8,392	3,381,793	402.97	88,873	0		53,225		16,899	0	0	(22,280)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/04/2021	11/02/2022	0	0	434.54	(6,378)	0		(3,820)		(139)	0	0	1,599		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/04/2021	11/03/2022	5,386	2,172,939	403.43	55,854	0		33,513		10,362	0	0	(13,964)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/04/2021	11/03/2022	0	0	425.75	(9,480)	0		(5,688)		(451)	0	0	2,370		0		03
OCT 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/04/2021	10/11/2022	1,847	1,226,380	663.92	41,802	0		23,940		14,193	0	0	(11,164)		0		03
OCT 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/04/2021	10/11/2022	0	0	701.59	0	0		0		0	0	0			0		03
OCT 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/04/2021	10/21/2022	1,711	1,158,353	677.17	44,492	0		26,029		11,243	0	0	(11,540)		0		03
OCT 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/04/2021	10/21/2022	0	0	722.04	0	0		0		0	0	0			0		03
DEC 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/04/2021	11/01/2022	2,531	1,714,728	677.41	51,107	0		32,662		11,526	0	0	(11,528)		0		03
DEC 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/04/2021	11/01/2022	0	0	724.62	0	0		0		0	0	0			0		03
NOV 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2021	11/02/2023	4,576	1,443,846	315.53	19,975	0		16,046		9,878	0	0	(2,490)		0		03
NOV 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2021	11/03/2023	2,545	785,575	308.64	17,499	0		14,062		10,426	0	0	(2,178)		0		03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2021	10/22/2024	11,959	3,751,038	313.65	79,268	0		68,817		47,415	0	0	(6,624)		0		03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2021	10/25/2024	28,318	8,950,203	316.06	165,013	0		143,317		94,505	0	0	(13,751)		0		03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2021	10/28/2024	14,194	4,491,187	316.41	81,280	0		70,623		46,301	0	0	(6,755)		0		03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2021	10/29/2024	10,541	3,323,639	315.31	64,163	0		55,758		37,318	0	0	(5,327)		0		03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2021	11/01/2024	42,538	13,478,638	316.86	238,285	0		207,157		134,714	0	0	(19,729)		0		03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2021	11/04/2024	8,375	2,649,240	316.32	48,443	0		42,132		27,694	0	0	(4,000)		0		03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2021	11/05/2024	10,671	3,372,076	316.01	62,825	0		54,648		36,134	0	0	(5,183)		0		03
NOV 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/08/2021	11/02/2023	2,530	1,090,405	430.91	26,567	0		21,402		3,329	0	0	(3,321)		0		03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/08/2021	10/22/2024	7,551	3,268,858	432.92	94,496	0		82,189		18,441	0	0	(7,911)		0		03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/08/2021	10/25/2024	9,223	3,992,564	432.91	115,649	0		100,630		22,635	0	0	(9,655)		0		03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/08/2021	10/25/2024	11,092	4,816,941	434.29	133,224	0		115,922		25,246	0	0	(11,123)		0		03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/08/2021	10/28/2024	6,325	2,743,215	433.69	77,547	0		67,504		14,950	0	0	(6,456)		0		03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/08/2021	10/29/2024	7,370	3,186,745	432.4	94,093	0		81,918		18,708	0	0	(7,827)		0		03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/08/2021	11/01/2024	18,893	8,217,426	434.94	223,258	0		194,450		41,953	0	0	(18,519)		0		03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/08/2021	11/01/2024	7,965	3,519,747	441.88	75,215	0		65,510		11,943	0	0	(6,239)		0		03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/08/2021	11/05/2024	4,965	2,188,197	440.76	48,782	0		42,510		8,002	0	0	(4,032)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2021	11/04/2022	18,248	7,391,502	405.06	174,085	0		106,713		29,381	0	0	(44,259)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2021	11/04/2022	0	0	431.92	(17,883)	0		(10,962)		(518)	0	0	4,547		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2021	11/04/2022	34,936	14,178,211	405.83	320,366	0		196,383		51,459	0	0	(81,449)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2021	11/04/2022	0	0	435.47	(24,106)	0		(14,777)		(503)	0	0	6,129		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2021	11/07/2022	26,625	10,810,912	406.04	242,556	0		149,474		38,984	0	0	(61,149)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2021	11/07/2022	0	0	436.45	(16,774)	0		(10,337)		(340)	0	0	4,229		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2021	11/08/2022	19,884	8,070,165	405.87	182,929	0		112,926		29,871	0	0	(45,988)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2021	11/08/2022	0	0	435.25	(14,316)	0		(8,838)		(327)	0	0	3,599		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2021	11/09/2022	10,240	4,145,850	404.88	99,325	0		61,421		17,319	0	0	(24,900)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2021	11/09/2022	0	0	430.53	(11,776)	0		(7,282)		(413)	0	0	2,952		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2021	11/10/2022	5,780	2,332,632	403.58	59,937	0		37,128		11,347	0	0	(14,984)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2021	11/10/2022	0	0	427.55	(8,785)	0		(5,442)		(400)	0	0	2,196		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	10/27/2023	7,011	2,885,196	411.54	75,506	0		61,043		20,863	0	0	(9,571)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	10/30/2023	6,856	2,818,454	411.12	75,274	0		60,916		21,107	0	0	(9,502)		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	10/31/2023	9,936	4,063,140	408.92	118,639	0		96,041		35,373	0	0	(14,955)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/01/2023	3,164	1,308,988	413.7	31,483	0		25,494		8,224	0	0	(3,963)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/02/2023	6,365	2,628,178	412.92	65,303	0		52,899		17,477	0	0	(8,209)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/03/2023	4,857	2,015,388	414.98	45,992	0		37,268		11,609	0	0	(5,773)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/03/2023	3,151	1,320,595	419.13	25,206	0		20,425		5,609	0	0	(3,164)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/06/2023	5,583	2,302,467	412.44	58,561	0		47,499		15,964	0	0	(7,320)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/07/2023	3,595	1,496,000	416.1	32,681	0		26,517		8,024	0	0	(4,079)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/08/2023	3,538	1,473,881	416.56	31,596	0		25,645		7,664	0	0	(3,939)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/09/2023	2,921	1,208,873	413.86	29,064	0		23,597		7,638	0	0	(3,618)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/10/2023	8,917	3,709,959	416.05	81,413	0		66,120		20,105	0	0	(10,120)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	10/29/2024	77,681	31,679,162	407.81	1,265,426	0		1,105,781		461,382	0	0	(105,648)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	10/30/2024	31,725	12,902,196	406.69	533,295	0		466,077		198,596	0	0	(44,482)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	10/31/2024	22,033	8,960,425	406.68	370,597	0		323,929		138,087	0	0	(30,883)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/01/2024	61,039	25,023,737	409.96	936,956	0		819,078		328,592	0	0	(78,007)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/04/2024	9,206	3,808,413	413.68	127,229	0		111,267		41,541	0	0	(10,563)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/05/2024	57,733	23,776,235	411.83	842,326	0		736,744		285,353	0	0	(69,870)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/06/2024	40,777	16,813,284	412.32	586,785	0		513,302		197,029	0	0	(48,629)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/07/2024	19,064	7,813,251	409.84	294,541	0		257,690		103,793	0	0	(24,387)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/08/2024	77,642	31,887,610	410.7	1,171,619	0		1,025,167		406,225	0	0	(96,917)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/11/2024	2,129	880,240	413.46	29,720	0		26,015		9,782	0	0	(2,452)		0		03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	10/27/2023	7,197	2,205,113	306.39	69,596	0		56,265		84,054	0	0	(8,822)		0		03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/02/2023	9,085	2,817,921	310.19	73,039	0		59,166		86,368	0	0	(9,181)		0		03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/03/2023	13,117	4,078,800	310.95	101,396	0		82,163		119,443	0	0	(12,728)		0		03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/09/2023	13,871	4,320,926	311.5	104,867	0		85,141		122,803	0	0	(13,054)		0		03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/10/2023	7,474	2,331,816	311.99	55,083	0		44,736		64,335	0	0	(6,847)		0		03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	10/29/2024	25,245	7,698,898	304.97	334,746	0		292,514		356,624	0	0	(27,947)		0		03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	10/30/2024	23,079	7,063,647	306.06	294,261	0		257,172		311,526	0	0	(24,544)		0		03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/01/2024	74,298	22,903,971	308.27	873,749	0		763,823		912,106	0	0	(72,745)		0		03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/04/2024	27,063	8,334,454	307.97	322,315	0		281,877		336,990	0	0	(26,760)		0		03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/05/2024	28,547	8,842,480	309.75	318,015	0		278,153		328,655	0	0	(26,379)		0		03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/06/2024	35,915	11,093,075	308.87	414,100	0		362,242		430,166	0	0	(34,318)		0		03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/08/2024	97,225	30,105,669	309.65	1,088,918	0		952,803		1,125,396	0	0	(90,076)		0		03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/11/2024	20,566	6,343,057	308.43	241,441	0		211,343		251,556	0	0	(19,917)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2021	11/10/2023	7,175	2,995,971	417.54	59,411	0		48,318		14,571	0	0	(7,396)		0		03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2021	10/28/2024	8,851	3,679,743	415.73	111,615	0		97,611		35,788	0	0	(9,336)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2021	11/01/2024	9,173	3,806,512	414.97	118,607	0		103,781		38,698	0	0	(9,884)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2021	11/01/2024	15,773	6,627,690	420.19	173,977	0		152,230		50,942	0	0	(14,498)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2021	11/04/2024	7,390	3,034,498	410.65	108,552	0		95,020		38,611	0	0	(9,021)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2021	11/08/2024	17,115	7,193,577	420.3	189,125	0		165,636		55,459	0	0	(15,659)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2021	11/08/2024	8,290	3,455,923	416.88	101,635	0		89,012		32,027	0	0	(8,415)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2021	11/12/2024	9,815	4,117,663	419.51	111,405	0		97,620		33,312	0	0	(9,190)		0		03
NOV 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/16/2021	11/15/2022	90,969,502	90,969,502	4,682.8	3,575,101	0		2,251,721		732,435	0	0	(888,837)		0		03
NOV 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/16/2021	11/15/2022	80,508,002	80,508,002	4,682.8	3,518,200	0		2,215,883		674,976	0	0	(874,691)		0		03
NOV 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/16/2021	11/15/2022	9,137,161	9,137,161	4,682.8	364,573	0		229,620		74,068	0	0	(90,640)		0		03
NOV 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/16/2021	11/15/2022	4,059,339	4,059,339	4,682.8	170,898	0		107,638		33,629	0	0	(42,488)		0		03
NOV 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/16/2021	11/15/2022	4,619,753	4,619,753	4,682.8	205,579	0		129,481		38,980	0	0	(51,111)		0		03
NOV 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/16/2021	11/15/2022	12,894,065	12,894,065	4,682.8	648,571	0		408,493		111,503	0	0	(161,247)		0		03
NOV 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/16/2021	11/15/2022	2,422,315	2,422,315	4,682.8	128,625	0		81,012		21,077	0	0	(31,979)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 22 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/17/2021	11/15/2022	22,730	7,582,875	333.6	187,072	0		118,151		95,954	0	0	(46,638)		0		03
NOV 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/17/2021	11/15/2023	2,319	773,692	333.6	28,096	0		22,949		16,643	0	0	(3,483)		0		03
NOV 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2021	11/15/2022	6,547	30,658,900	4,682.8	2,035,547	0		1,285,608		1,365,260	0	0	(507,477)		0		03
NOV 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2021	11/15/2022	0	0	5,010.6	(888,162)	0		(560,944)		(470,659)	0	0	221,425		0		03
NOV 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2021	11/15/2022	11,141	52,168,780	4,682.8	3,520,154	0		2,223,255		2,323,109	0	0	(877,601)		0		03
NOV 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2021	11/15/2022	0	0	5,080.84	(1,246,376)	0		(787,185)		(633,562)	0	0	310,731		0		03
NOV 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2021	11/15/2022	810	3,792,974	4,682.8	253,226	0		159,932		168,904	0	0	(63,131)		0		03
NOV 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2021	11/15/2022	0	0	5,034.01	(103,177)	0		(65,164)		(53,946)	0	0	25,723		0		03
NOV 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2021	11/15/2022	2,328	11,721,139	5,034.01	381,856	0		241,172		155,075	0	0	(95,200)		0		03
NOV 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2021	11/15/2022	281	1,317,834	4,682.8	88,698	0		56,020		58,684	0	0	(22,113)		0		03
NOV 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2021	11/15/2022	0	0	5,069.13	(32,543)	0		(20,554)		(16,660)	0	0	8,113		0		03
NOV 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2021	11/15/2022	562	2,844,394	5,057.42	86,905	0		54,887		34,645	0	0	(21,666)		0		03
NOV 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2021	11/15/2022	472	2,210,188	4,682.8	151,205	0		95,498		98,421	0	0	(37,697)		0		03
NOV 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2021	11/15/2022	0	0	5,127.67	(46,718)	0		(29,506)		(22,755)	0	0	11,647		0		03
NOV 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2021	11/15/2022	822	3,848,185	4,682.8	265,011	0		167,376		171,362	0	0	(66,069)		0		03
NOV 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2021	11/15/2022	0	0	5,151.08	(76,473)	0		(48,299)		(36,376)	0	0	19,065		0		03
NOV 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2021	11/15/2022	239	1,118,627	4,682.8	79,046	0		49,924		49,813	0	0	(19,707)		0		03
NOV 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2021	11/15/2022	0	0	5,268.15	(16,039)	0		(10,130)		(6,694)	0	0	3,999		0		03
NOV 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/17/2021	11/15/2022	57,194	23,209,358	405.8	535,909	0		338,469		90,336	0	0	(133,606)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/17/2021	11/15/2023	3,733	1,514,997	405.8	49,318	0		40,283		16,546	0	0	(6,114)		0		03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/19/2021	11/10/2023	8,731	2,710,274	310.42	69,237	0		56,780		82,317	0	0	(8,691)		0		03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/19/2021	11/13/2023	4,265	1,335,145	313.03	29,558	0		24,262		34,589	0	0	(3,695)		0		03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/19/2021	11/16/2023	12,604	3,926,093	311.5	95,033	0		78,077		112,087	0	0	(11,830)		0		03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/19/2021	11/17/2023	13,258	4,088,894	308.41	116,935	0		96,100		140,339	0	0	(14,536)		0		03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/19/2021	11/12/2024	29,140	8,998,562	308.8	336,280	0		296,299		350,809	0	0	(27,894)		0		03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/19/2021	11/13/2024	41,646	12,932,600	310.54	450,188	0		396,713		464,028	0	0	(37,308)		0		03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/19/2021	11/15/2024	111,026	34,343,651	309.33	1,256,814	0		1,107,798		1,306,788	0	0	(103,964)		0		03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/19/2021	11/18/2024	24,325	7,540,304	309.98	269,279	0		237,440		278,465	0	0	(22,214)		0		03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/01/2023	5,025	1,687,261	335.77	55,109	0		45,068		31,120	0	0	(7,005)		0		03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/07/2023	6,449	2,204,975	341.9	53,466	0		43,806		26,710	0	0	(6,739)		0		03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/10/2023	5,026	1,708,669	339.97	45,836	0		37,589		23,873	0	0	(5,753)		0		03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/17/2023	2,732	924,885	338.54	26,806	0		22,030		14,397	0	0	(3,332)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	10/15/2024	9,124	3,010,526	329.95	155,365	0		136,404		97,081	0	0	(13,229)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	10/25/2024	9,581	3,224,223	336.53	130,669	0		114,872		75,210	0	0	(11,022)		0		03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	10/29/2024	9,952	3,362,374	337.87	129,649	0		114,033		73,302	0	0	(10,895)		0		03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/01/2024	29,081	9,810,388	337.35	386,620	0		340,182		220,189	0	0	(32,398)		0		03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/05/2024	38,332	12,953,997	337.94	500,101	0		440,256		282,619	0	0	(41,752)		0		03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/06/2024	25,756	8,713,241	338.3	331,880	0		292,202		186,640	0	0	(27,682)		0		03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/08/2024	36,230	12,236,398	337.74	476,959	0		420,042		270,257	0	0	(39,710)		0		03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/08/2024	10,997	3,682,819	334.89	160,313	0		141,182		94,200	0	0	(13,347)		0		03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/12/2024	20,812	7,077,721	340.08	252,238	0		222,248		138,418	0	0	(20,923)		0		03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/13/2024	24,965	8,414,403	337.05	337,768	0		297,647		193,269	0	0	(27,992)		0		03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/15/2024	34,051	11,571,204	339.82	417,334	0		367,852		229,924	0	0	(34,522)		0		03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/15/2024	11,958	4,028,448	336.88	162,961	0		143,639		93,446	0	0	(13,480)		0		03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/18/2024	1,525	513,659	336.81	20,871	0		18,403		11,981	0	0	(1,722)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	31,840	12,928,170	406.03	302,802	0		195,734		50,641	0	0	(75,282)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	0	0	435.33	(24,836)	0		(16,054)		(679)	0	0	6,175		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2021	11/11/2022	15,539	6,288,478	404.69	156,167	0		99,379		27,142	0	0	(39,929)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2021	11/11/2022	0	0	431.65	(16,471)	0		(10,482)		(532)	0	0	4,211		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2021	11/11/2022	52,011	21,082,009	405.34	505,544	0		321,710		84,464	0	0	(129,258)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2021	11/11/2022	0	0	434.58	(41,609)	0		(26,478)		(1,038)	0	0	10,639		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2021	11/14/2022	19,383	7,859,362	405.48	187,820	0		120,099		31,520	0	0	(47,616)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2021	11/14/2022	0	0	435.07	(14,925)	0		(9,543)		(376)	0	0	3,784		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2021	11/15/2022	29,057	11,783,676	405.53	281,276	0		180,143		47,254	0	0	(71,109)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2021	11/15/2022	0	0	434.12	(24,699)	0		(15,818)		(686)	0	0	6,244		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2021	11/16/2022	18,998	7,702,367	405.43	185,041	0		118,696		31,417	0	0	(46,649)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2021	11/16/2022	0	0	439.81	(9,119)	0		(5,849)		(155)	0	0	2,299		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2021	11/17/2022	6,615	2,677,205	404.74	66,808	0		42,921		11,868	0	0	(16,795)		0		03

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NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2021	11/17/2022	0	0	430.43	(8,136)	0		(5,227)		(314)	0	0	2,045		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2021	11/18/2022	22,291	9,034,745	405.31	219,120	0		140,994		37,765	0	0	(54,933)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2021	11/18/2022	0	0	432.4	(22,737)	0		(14,630)		(761)	0	0	5,700		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2021	11/18/2022	17,183	6,967,834	405.51	167,190	0		107,579		28,473	0	0	(41,914)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2021	11/18/2022	0	0	436.16	(12,200)	0		(7,850)		(296)	0	0	3,058		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2021	11/18/2022	25,790	10,465,954	405.81	247,071	0		158,979		41,332	0	0	(61,940)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2021	11/18/2022	0	0	434.52	(21,406)	0		(13,774)		(601)	0	0	5,366		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	10/07/2022	2,030	8,887,260	4,378.09	1,107,757	0		660,461		740,087	0	0	(314,505)		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	10/07/2022	0	0	4,602.22	(784,387)	0		(467,663)		(449,677)	0	0	222,697		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	10/11/2022	845	3,690,737	4,369.96	467,988	0		281,376		315,483	0	0	(131,212)		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	10/11/2022	0	0	4,592.02	(334,250)	0		(200,967)		(194,855)	0	0	93,715		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	10/13/2022	716	3,112,239	4,349.01	408,766	0		246,778		279,112	0	0	(113,898)		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	10/13/2022	0	0	4,557.58	(301,080)	0		(181,766)		(180,868)	0	0	83,892		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	10/14/2022	1,611	7,175,444	4,452.87	797,782	0		482,609		515,280	0	0	(221,606)		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	10/14/2022	0	0	4,663.35	(564,706)	0		(341,612)		(312,094)	0	0	156,863		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	10/17/2022	672	3,004,755	4,470.43	325,687	0		198,201		208,855	0	0	(89,639)		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	10/17/2022	0	0	4,670.05	(234,021)	0		(142,416)		(129,398)	0	0	64,409		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	10/19/2022	720	3,231,368	4,487.45	341,109	0		208,398		217,055	0	0	(93,313)		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	10/19/2022	0	0	4,741.8	(219,414)	0		(134,049)		(113,580)	0	0	60,022		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	10/21/2022	2,467	11,196,945	4,539.48	1,082,205	0		663,709		667,298	0	0	(294,255)		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	10/21/2022	0	0	4,756.17	(733,185)	0		(449,657)		(376,068)	0	0	199,355		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	10/25/2022	931	4,234,608	4,546.4	406,912	0		251,435		251,183	0	0	(109,320)		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	10/25/2022	0	0	4,776.75	(268,130)	0		(165,681)		(135,835)	0	0	72,035		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	10/27/2022	520	2,366,104	4,550.2	226,567	0		140,512		139,957	0	0	(60,508)		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	10/27/2022	0	0	4,765.05	(154,095)	0		(95,566)		(79,504)	0	0	41,153		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	10/28/2022	1,538	7,073,503	4,598.2	621,423	0		386,091		371,598	0	0	(165,468)		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	10/28/2022	0	0	4,820.5	(406,843)	0		(252,772)		(197,678)	0	0	108,331		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	10/31/2022	664	3,054,545	4,603.2	267,243	0		166,929		159,906	0	0	(70,533)		0		03
OCT 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	10/31/2022	0	0	4,833.74	(171,901)	0		(107,375)		(82,866)	0	0	45,370		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	11/01/2022	662	3,052,994	4,610.59	263,911	0		165,137		157,283	0	0	(69,450)		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	11/01/2022	0	0	4,832.68	(172,406)	0		(107,880)		(83,455)	0	0	45,370		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	11/02/2022	528	2,438,749	4,620.68	207,246	0		129,906		122,751	0	0	(54,379)		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	11/02/2022	0	0	4,885.94	(122,335)	0		(76,682)		(55,417)	0	0	32,099		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	11/04/2022	1,828	8,562,682	4,683.54	646,021	0		406,338		365,246	0	0	(168,527)		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	11/04/2022	0	0	4,904.73	(407,580)	0		(256,362)		(181,320)	0	0	106,325		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	11/07/2022	543	2,551,724	4,696.28	188,902	0		119,421		106,131	0	0	(48,854)		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	11/07/2022	0	0	4,910.3	(120,815)	0		(76,377)		(53,789)	0	0	31,245		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	11/09/2022	706	3,307,143	4,681.09	253,082	0		160,526		144,727	0	0	(65,078)		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	11/09/2022	0	0	4,930.02	(150,620)	0		(95,536)		(65,728)	0	0	38,731		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	11/10/2022	505	2,346,860	4,643.57	193,150	0		122,713		114,242	0	0	(49,526)		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	11/10/2022	0	0	4,859.32	(126,786)	0		(80,551)		(61,220)	0	0	32,509		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	11/11/2022	1,340	6,257,280	4,668.88	491,472	0		312,755		285,437	0	0	(125,660)		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	11/11/2022	0	0	4,903.24	(305,451)	0		(194,378)		(139,810)	0	0	78,098		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	11/15/2022	640	2,992,348	4,676.64	233,207	0		149,357		135,530	0	0	(58,957)		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	11/15/2022	0	0	4,912.87	(144,332)	0		(92,437)		(66,056)	0	0	36,488		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	11/17/2022	490	2,294,858	4,685.01	176,198	0		113,200		102,340	0	0	(44,296)		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	11/17/2022	0	0	4,910.91	(111,306)	0		(71,509)		(51,593)	0	0	27,982		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	11/18/2022	1,392	6,535,590	4,695.58	492,496	0		316,898		284,091	0	0	(123,467)		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	11/18/2022	0	0	4,923.47	(308,311)	0		(198,384)		(140,920)	0	0	77,292		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	843	3,957,653	4,696.34	299,232	0		193,426		173,538	0	0	(74,395)		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	0	0	4,918.88	(190,110)	0		(122,889)		(88,384)	0	0	47,265		0		03
NOV 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/24/2021	11/10/2023	2,678	1,178,283	439.96	17,296	0		14,324		1,777	0	0	(2,192)		0		03
NOV 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/24/2021	11/22/2023	1,305	572,296	438.38	9,157	0		7,609		1,028	0	0	(1,141)		0		03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/24/2021	11/08/2024	20,968	9,259,403	441.6	181,009	0		160,448		32,371	0	0	(15,168)		0		03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/24/2021	11/11/2024	7,572	3,334,374	440.35	68,359	0		60,615		12,630	0	0	(5,712)		0		03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/24/2021	11/12/2024	7,907	3,484,847	440.74	70,496	0		62,517		12,921	0	0	(5,886)		0		03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/24/2021	11/15/2024	9,651	4,272,865	442.75	80,521	0		71,433		14,122	0	0	(6,704)		0		03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/24/2021	11/15/2024	11,033	4,855,928	440.12	100,671	0		89,310		18,775	0	0	(8,382)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	11/24/2021	11/18/2024	3,067	1,360,046	443.38	25,103	0		22,278		4,353	0	0	(2,084)		0		03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	11/24/2021	11/19/2024	3,832	1,687,976	440.52	34,594	0		30,705		6,420	0	0	(2,870)		0		03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	11/24/2021	11/22/2024	21,389	9,466,521	442.58	180,471	0		160,234		32,022	0	0	(14,929)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/10/2023	3,195	1,320,415	413.3	25,782	0		21,382		8,694	0	0	(3,273)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/13/2023	8,801	3,643,597	414	69,176	0		57,420		22,992	0	0	(8,744)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/14/2023	3,474	1,446,076	416.27	24,804	0		20,594		7,785	0	0	(3,131)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/15/2023	6,034	2,513,303	416.52	42,661	0		35,431		13,321	0	0	(5,377)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/16/2023	3,933	1,635,017	415.69	28,870	0		23,984		9,215	0	0	(3,634)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/17/2023	9,305	3,844,419	413.17	76,019	0		63,172		25,908	0	0	(9,556)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/20/2023	9,723	4,036,997	415.22	73,114	0		60,809		23,734	0	0	(9,152)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/21/2023	2,710	1,112,819	410.66	24,659	0		20,515		8,960	0	0	(3,082)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/22/2023	9,658	4,001,469	414.32	75,622	0		62,931		25,156	0	0	(9,440)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/22/2023	5,948	2,429,391	408.43	59,243	0		49,301		22,678	0	0	(7,395)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/24/2023	13,233	5,451,624	411.98	114,463	0		95,307		40,396	0	0	(14,249)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/27/2023	10,164	4,157,231	409.01	99,405	0		82,838		37,699	0	0	(12,323)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2023	5,826	2,370,724	406.92	61,931	0		51,623		24,612	0	0	(7,667)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/12/2024	60,790	24,981,634	410.95	772,032	0		685,295		315,543	0	0	(64,515)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/13/2024	43,210	17,760,964	411.04	547,468	0		486,018		223,546	0	0	(45,707)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/14/2024	19,106	7,874,451	412.15	234,237	0		207,969		93,813	0	0	(19,538)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/15/2024	71,664	29,558,608	412.46	870,720	0		773,167		347,018	0	0	(72,560)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/18/2024	3,347	1,384,491	413.66	39,293	0		34,903		15,341	0	0	(3,265)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/19/2024	66,143	27,226,373	411.63	826,124	0		733,909		334,642	0	0	(68,590)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/20/2024	32,438	13,372,704	412.26	398,009	0		353,623		159,402	0	0	(33,015)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/21/2024	20,419	8,418,356	412.29	250,331	0		222,440		100,280	0	0	(20,746)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/22/2024	41,854	17,217,185	411.36	528,201	0		469,404		215,085	0	0	(43,733)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/25/2024	3,634	1,500,987	413	43,721	0		38,868		17,322	0	0	(3,610)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/26/2024	61,787	25,124,870	406.64	897,758	0		798,190		396,387	0	0	(74,059)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/27/2024	64,110	26,055,079	406.41	938,575	0		834,576		415,852	0	0	(77,355)		0		03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2021	11/29/2024	14,739	4,963,405	336.75	174,502	0		155,343		116,863	0	0	(14,369)		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2021	11/21/2023	5,036	1,727,357	343.01	32,458	0		27,040		19,681	0	0	(4,063)		0		03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2021	11/29/2023	3,171	1,084,646	342	21,747	0		18,158		13,450	0	0	(2,692)		0		03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2021	11/12/2024	6,897	2,329,011	337.67	78,028	0		69,326		51,764	0	0	(6,526)		0		03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2021	11/19/2024	32,574	11,061,900	339.59	343,964	0		305,852		223,157	0	0	(28,584)		0		03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2021	11/20/2024	19,156	6,516,608	340.19	197,771	0		175,878		127,395	0	0	(16,420)		0		03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2021	11/21/2024	7,516	2,552,748	339.65	79,292	0		70,522		51,395	0	0	(6,577)		0		03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2021	11/22/2024	26,503	9,012,118	340.04	275,622	0		245,166		177,822	0	0	(22,842)		0		03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2021	11/26/2024	31,977	10,743,131	335.96	389,098	0		346,261		262,910	0	0	(32,127)		0		03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2021	11/27/2024	25,714	8,632,677	335.72	315,864	0		281,122		213,937	0	0	(26,057)		0		03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2021	11/17/2023	7,548	2,356,854	312.25	42,193	0		35,112		64,287	0	0	(5,311)		0		03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2021	11/20/2023	4,501	1,400,143	311.08	26,960	0		22,455		41,119	0	0	(3,379)		0		03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2021	11/22/2023	9,156	2,844,212	310.65	56,307	0		46,923		85,805	0	0	(7,038)		0		03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2021	11/24/2023	10,418	3,246,132	311.59	60,945	0		50,816		92,639	0	0	(7,597)		0		03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2021	11/27/2023	2,422	744,932	307.63	17,629	0		14,711		26,863	0	0	(2,188)		0		03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2021	11/19/2024	42,193	12,983,242	307.71	424,041	0		377,056		533,861	0	0	(35,239)		0		03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2021	11/20/2024	38,835	11,973,666	308.32	381,362	0		339,144		478,703	0	0	(31,663)		0		03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2021	11/22/2024	95,387	29,542,447	309.71	887,103	0		789,081		1,106,608	0	0	(73,517)		0		03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2021	11/25/2024	16,526	5,129,770	310.4	149,728	0		133,229		186,127	0	0	(12,374)		0		03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2021	11/27/2024	47,896	14,604,558	304.92	538,834	0		479,567		682,923	0	0	(44,450)		0		03
NOV 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/02/2022	8,680	2,630,662	303.08	58,328	0		37,546		103,119	0	0	(15,717)		0		03
NOV 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/02/2022	0	0	317.77	(10,763)	0		(6,928)		(27,144)	0	0	2,900		0		03
NOV 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/16/2022	11,311	3,456,828	305.63	64,470	0		42,424		113,238	0	0	(16,673)		0		03
NOV 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/16/2022	0	0	321.96	(8,822)	0		(5,805)		(22,370)	0	0	2,282		0		03
NOV 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/28/2022	8,847	2,695,818	304.71	55,029	0		36,839		95,432	0	0	(13,757)		0		03
NOV 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/28/2022	0	0	322.74	(6,635)	0		(4,442)		(16,704)	0	0	1,659		0		03
NOV 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/30/2022	3,012	910,922	302.46	21,985	0		14,758		37,807	0	0	(5,466)		0		03
NOV 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/30/2022	0	0	319.88	(3,253)	0		(2,183)		(8,102)	0	0	809		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/22/2022	15,783	6,397,655	405.35	114,269	0		75,857		27,204	0	0	(29,051)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/22/2022	0	0	432.36	(8,839)	0		(5,867)		(584)	0	0	2,247		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/23/2022	6,465	2,607,601	403.32	52,499	0		34,900		13,909	0	0	(13,310)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/23/2022	0	0	436.64	(2,263)	0		(1,504)		(113)	0	0	574		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/23/2022	6,876	2,782,535	404.65	51,917	0		34,514		12,851	0	0	(13,162)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/23/2022	0	0	430.43	(4,745)	0		(3,154)		(361)	0	0	1,203		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/25/2022	26,294	10,643,273	404.78	197,731	0		131,820		48,957	0	0	(49,848)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/25/2022	0	0	431.74	(16,039)	0		(10,693)		(1,143)	0	0	4,044		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/25/2022	16,584	6,639,347	400.34	158,380	0		105,587		48,551	0	0	(39,928)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/25/2022	0	0	430.29	(11,775)	0		(7,850)		(922)	0	0	2,968		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/25/2022	41,686	16,692,938	400.44	396,022	0		264,014		120,860	0	0	(99,837)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/25/2022	0	0	429.12	(33,349)	0		(22,233)		(2,819)	0	0	8,407		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/28/2022	13,404	5,364,141	400.18	129,620	0		86,773		40,310	0	0	(32,405)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/28/2022	0	0	432.1	(8,043)	0		(5,384)		(577)	0	0	2,011		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/29/2022	17,510	7,018,369	400.83	163,890	0		109,865		49,649	0	0	(40,859)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/29/2022	0	0	430.52	(12,432)	0		(8,334)		(1,000)	0	0	3,099		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/30/2022	6,060	2,409,289	397.6	66,898	0		44,907		23,301	0	0	(16,632)		0		03
NOV 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/01/2021	11/30/2022	0	0	426.94	(6,181)	0		(4,149)		(628)	0	0	1,537		0		03
NOV 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2021	11/10/2023	3,709	1,172,995	316.23	15,807	0		13,073		7,579	0	0	(2,001)		0		03
NOV 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2021	11/22/2023	6,536	2,061,906	315.47	29,766	0		24,702		14,718	0	0	(3,705)		0		03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2021	11/08/2024	44,260	13,977,640	315.81	267,036	0		236,482		152,501	0	0	(22,357)		0		03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2021	11/11/2024	12,083	3,779,250	312.77	85,863	0		76,066		51,823	0	0	(7,169)		0		03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2021	11/12/2024	9,265	2,934,024	316.68	53,446	0		47,354		30,070	0	0	(4,458)		0		03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2021	11/15/2024	29,100	9,193,607	315.93	175,274	0		155,349		100,058	0	0	(14,579)		0		03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2021	11/18/2024	5,359	1,698,449	316.95	30,587	0		27,120		17,150	0	0	(2,537)		0		03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2021	11/19/2024	6,706	2,115,252	315.43	41,613	0		36,900		24,000	0	0	(3,449)		0		03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2021	11/22/2024	23,526	7,442,578	316.36	139,049	0		123,344		78,922	0	0	(11,492)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2021	12/06/2023	5,983	2,486,977	415.66	48,943	0		41,335		14,670	0	0	(6,059)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2021	11/15/2024	14,229	5,980,323	420.29	144,567	0		129,328		46,546	0	0	(12,137)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2021	11/19/2024	8,715	3,682,155	422.5	82,794	0		74,099		25,526	0	0	(6,925)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2021	11/22/2024	15,632	6,547,762	418.86	166,953	0		149,469		55,527	0	0	(13,926)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2021	11/29/2024	12,996	5,387,815	414.58	159,069	0		142,518		57,605	0	0	(13,183)		0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2021	12/02/2024	7,789	3,184,832	408.87	112,946	0		101,226		45,381	0	0	(9,334)		0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2021	12/06/2024	7,343	3,031,864	412.89	94,872	0		85,064		35,566	0	0	(7,812)		0		03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	11/30/2023	5,039	1,541,651	305.97	46,808	0		39,748		61,011	0	0	(5,884)		0		03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/01/2023	8,349	2,564,618	307.18	73,136	0		62,120		95,001	0	0	(9,180)		0		03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/01/2023	5,200	1,609,086	309.42	40,615	0		34,497		52,472	0	0	(5,098)		0		03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/04/2023	9,167	2,829,170	308.61	74,898	0		63,663		96,834	0	0	(9,362)		0		03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/07/2023	6,195	1,917,204	309.5	48,441	0		41,205		62,429	0	0	(6,030)		0		03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/08/2023	5,507	1,717,086	311.8	38,219	0		32,518		48,813	0	0	(4,751)		0		03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/08/2023	5,107	1,579,349	309.25	40,499	0		34,458		52,205	0	0	(5,034)		0		03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	11/29/2024	76,927	23,432,043	304.6	984,669	0		886,293		1,111,944	0	0	(81,980)		0		03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/02/2024	22,574	6,941,041	307.48	260,052	0		234,143		289,598	0	0	(21,591)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	11/29/2023	6,839	2,795,488	408.77	70,781	0		60,090		25,833	0	0	(8,910)		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	11/30/2023	2,744	1,117,663	407.31	30,074	0		25,538		11,354	0	0	(3,780)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/01/2023	5,909	2,387,405	404.03	73,390	0		62,335		29,754	0	0	(9,212)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/01/2023	5,219	2,128,421	407.82	56,157	0		47,698		20,967	0	0	(7,049)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/04/2023	5,562	2,263,450	406.96	62,015	0		52,712		23,655	0	0	(7,752)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/05/2023	5,806	2,368,130	407.87	62,532	0		53,165		23,405	0	0	(7,806)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/06/2023	8,565	3,499,831	408.6	89,766	0		76,338		33,073	0	0	(11,190)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/07/2023	8,224	3,391,968	412.45	74,016	0		62,959		24,957	0	0	(9,214)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/08/2023	11,115	4,551,770	409.53	112,480	0		95,701		40,648	0	0	(13,982)		0		03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/03/2024	35,314	10,804,607	305.96	430,828	0		387,944		483,173	0	0	(35,737)		0		03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/04/2024	37,910	11,571,985	305.25	475,011	0		427,772		534,307	0	0	(39,366)		0		03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	11/29/2024	64,387	26,142,883	406.03	987,046	0		888,433		425,521	0	0	(82,178)		0		03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/06/2024	79,254	24,459,403	308.62	876,550	0		789,540		969,096	0	0	(72,509)		0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/02/2024	8,562	3,485,974	407.15	127,315	0		114,631		53,946	0	0	(10,570)		0		03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/06/2024	39,555	12,165,938	307.57	455,278	0		410,085		506,036	0	0	(37,661)		0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/03/2024	57,324	23,173,049	404.25	925,775	0		833,625		411,163	0	0	(76,792)		0		03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/09/2024	26,082	8,069,919	309.4	280,387	0		252,631		308,597	0	0	(23,130)		0		03

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DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/04/2024	25,895	10,477,950	404.64	413,794	0		372,643		182,722	0	0	(34,292)		0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/06/2024	40,731	16,539,544	406.07	625,625	0		563,522		270,188	0	0	(51,752)		0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/06/2024	35,003	14,312,674	408.9	495,641	0		446,441		204,328	0	0	(41,000)		0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/06/2024	3,795	1,570,719	413.92	46,334	0		41,734		17,494	0	0	(3,833)		0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/09/2024	991	409,328	412.9	12,501	0		11,263		4,814	0	0	(1,031)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2021	12/12/2022	24,818	9,983,136	402.26	238,249	0		167,827		64,465	0	0	(59,233)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2021	12/12/2022	0	0	430.51	(21,591)	0		(15,209)		(1,733)	0	0	5,368		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2021	12/01/2022	4,667	1,856,150	397.73	55,396	0		38,509		17,791	0	0	(14,204)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2021	12/01/2022	0	0	423.6	(7,420)	0		(5,158)		(818)	0	0	1,903		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2021	12/02/2022	20,502	8,175,714	398.77	231,676	0		161,252		71,355	0	0	(59,235)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2021	12/02/2022	0	0	424.34	(30,548)	0		(21,262)		(3,254)	0	0	7,811		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2021	12/02/2022	49,063	19,533,456	398.13	572,075	0		398,177		180,993	0	0	(146,269)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2021	12/02/2022	0	0	427.04	(56,913)	0		(39,613)		(5,143)	0	0	14,552		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2021	12/05/2022	18,634	7,423,226	398.38	215,404	0		150,479		67,861	0	0	(54,609)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2021	12/05/2022	0	0	424.32	(28,323)	0		(19,786)		(3,079)	0	0	7,180		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2021	12/06/2022	32,091	12,830,636	399.82	345,941	0		241,965		102,771	0	0	(87,457)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2021	12/06/2022	0	0	427.93	(34,658)	0		(24,241)		(3,093)	0	0	8,762		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2021	12/07/2022	7,514	3,016,439	401.45	74,688	0		52,302		20,698	0	0	(18,829)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2021	12/07/2022	0	0	432.04	(5,410)	0		(3,789)		(379)	0	0	1,364		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2021	12/08/2022	3,858	1,553,254	402.63	36,147	0		25,344		9,509	0	0	(9,087)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2021	12/08/2022	0	0	428.06	(4,166)	0		(2,921)		(375)	0	0	1,047		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2021	12/09/2022	28,787	11,569,298	401.9	280,381	0		196,813		76,507	0	0	(70,290)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2021	12/09/2022	0	0	428.12	(31,089)	0		(21,823)		(2,807)	0	0	7,794		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2021	12/09/2022	43,279	17,402,959	402.11	417,211	0		292,861		112,704	0	0	(104,593)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2021	12/09/2022	0	0	430.78	(35,922)	0		(25,215)		(2,768)	0	0	9,005		0		03
NOV 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	11/14/2022	1,822	1,264,733	694.1	34,657	0		23,554		9,630	0	0	(9,339)		0		03
NOV 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	11/14/2022	0	0	742.45	0	0		0		0	0	0	0		0		03
NOV 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	11/30/2022	1,387	946,346	682.13	34,115	0		23,685		10,573	0	0	(8,772)		0		03
NOV 22 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	11/30/2022	0	0	735.76	0	0		0		0	0	0	0		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	12/12/2022	1,253	819,632	654.35	29,248	0		21,502		10,177	0	0	(6,373)		0		03
JAN 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	12/12/2022	0	0	697.89	0	0		0		0	0	0			0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	11/22/2022	488	2,285,645	4,681.78	164,017	0		112,702		104,680	0	0	(43,162)		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	11/22/2022	0	0	4,884.85	(106,317)	0		(73,054)		(58,030)	0	0	27,978		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	11/25/2022	832	3,900,709	4,685.93	278,989	0		192,462		178,562	0	0	(72,780)		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	11/25/2022	0	0	4,937.67	(160,642)	0		(110,820)		(83,661)	0	0	41,907		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	11/25/2022	1,080	4,955,272	4,589.15	427,150	0		294,671		290,036	0	0	(111,430)		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	11/25/2022	0	0	4,835.57	(264,524)	0		(182,483)		(153,017)	0	0	69,006		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	11/29/2022	1,081	4,992,087	4,618.71	409,585	0		284,010		274,876	0	0	(105,624)		0		03
NOV 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	11/29/2022	0	0	4,883.89	(240,217)	0		(166,569)		(133,762)	0	0	61,947		0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	12/02/2022	2,184	9,905,634	4,536.44	945,203	0		657,883		666,061	0	0	(241,671)		0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	12/02/2022	0	0	4,791.11	(596,138)	0		(414,925)		(363,502)	0	0	152,422		0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	12/06/2022	1,337	6,106,245	4,568.32	553,471	0		387,119		385,589	0	0	(139,922)		0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	12/06/2022	0	0	4,846.84	(326,829)	0		(228,597)		(192,072)	0	0	82,625		0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	12/09/2022	620	2,894,128	4,668.25	218,555	0		153,415		144,792	0	0	(54,791)		0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	12/09/2022	0	0	4,879.02	(142,443)	0		(99,988)		(81,746)	0	0	35,710		0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	12/09/2022	749	3,524,029	4,706.99	246,069	0		172,728		159,380	0	0	(61,689)		0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	12/09/2022	0	0	4,952.83	(144,368)	0		(101,339)		(77,078)	0	0	36,193		0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	12/12/2022	495	2,329,015	4,708.79	162,881	0		114,737		105,790	0	0	(40,495)		0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/13/2021	12/12/2022	0	0	4,937.84	(99,512)	0		(70,098)		(54,511)	0	0	24,740		0		03
DEC 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	12/14/2021	12/13/2023	4,734	1,488,922	314.53	24,407	0		20,848		12,084	0	0	(3,021)		0		03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	12/14/2021	11/22/2024	13,445	4,262,476	317.04	79,453	0		71,597		42,909	0	0	(6,671)		0		03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	12/14/2021	11/26/2024	7,580	2,371,852	312.91	55,970	0		50,456		32,585	0	0	(4,682)		0		03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	12/14/2021	11/29/2024	28,118	8,826,531	313.91	197,389	0		177,998		113,056	0	0	(16,464)		0		03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	12/14/2021	12/02/2024	8,164	2,558,849	313.44	58,839	0		53,075		34,002	0	0	(4,894)		0		03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	12/14/2021	12/03/2024	7,178	2,255,969	314.31	49,462	0		44,621		28,162	0	0	(4,110)		0		03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	12/14/2021	12/06/2024	27,197	8,573,465	315.23	178,871	0		161,412		100,257	0	0	(14,824)		0		03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	12/14/2021	12/09/2024	12,844	4,064,865	316.49	79,114	0		71,414		43,384	0	0	(6,538)		0		03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	12/14/2021	12/13/2024	17,119	5,419,007	316.55	105,395	0		95,174		57,785	0	0	(8,679)		0		03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2021	11/22/2023	5,072	1,103,883	217.64	22,774	0		19,382		4,247	0	0	(2,907)		0		03
DEC 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2021	12/08/2023	6,841	1,492,829	218.23	29,825	0		25,482		5,524	0	0	(3,723)		0		03
DEC 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2021	12/08/2022	2,384	507,683	212.93	10,658	0		7,514		836	0	0	(2,694)		0		03
DEC 22 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2021	12/08/2022	0	0	221.89	(2,623)	0		(1,849)		(68)	0	0	663		0		03
NOV 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	12/15/2021	11/03/2023	2,091	812,441	388.62	21,575	0		18,273		3,049	0	0	(2,831)		0		03
NOV 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	12/15/2021	11/17/2023	2,252	874,339	388.3	23,778	0		20,211		3,486	0	0	(3,057)		0		03
DEC 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	12/15/2021	12/01/2023	3,244	1,275,614	393.26	28,544	0		24,347		3,492	0	0	(3,598)		0		03
DEC 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	12/15/2021	12/08/2023	962	378,290	393.2	8,543	0		7,299		1,061	0	0	(1,066)		0		03
DEC 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	12/15/2021	12/08/2022	954	364,571	382.21	9,500	0		6,698		708	0	0	(2,402)		0		03
DEC 22 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	12/15/2021	12/08/2022	0	0	398.32	(2,365)	0		(1,668)		(61)	0	0	598		0		03
DEC 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/14/2021	12/13/2023	4,535	1,987,284	438.25	40,288	0		34,462		3,879	0	0	(4,994)		0		03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/14/2021	11/22/2024	6,800	2,998,010	440.9	72,218	0		65,138		11,207	0	0	(6,069)		0		03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/14/2021	11/26/2024	7,018	3,097,917	441.4	73,537	0		66,354		11,324	0	0	(6,157)		0		03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/14/2021	11/29/2024	13,267	5,811,685	438.06	154,903	0		139,815		25,944	0	0	(12,933)		0		03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/14/2021	12/03/2024	10,809	4,765,732	440.9	115,611	0		104,392		18,165	0	0	(9,616)		0		03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/14/2021	12/06/2024	6,001	2,654,098	442.29	61,492	0		55,541		9,369	0	0	(5,101)		0		03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/14/2021	12/06/2024	14,449	6,444,425	446.01	131,036	0		118,355		18,204	0	0	(10,869)		0		03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/14/2021	12/09/2024	6,644	2,938,012	442.22	68,369	0		61,771		10,472	0	0	(5,656)		0		03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/14/2021	12/13/2024	13,165	5,862,609	445.31	122,811	0		111,002		17,511	0	0	(10,122)		0		03
DEC 22 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/17/2021	12/15/2022	46,960	18,881,139	402.07	435,318	0		312,847		125,833	0	0	(109,133)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/17/2021	12/15/2023	3,628	1,458,750	402.07	47,419	0		40,804		20,792	0	0	(5,895)		0		03
DEC 22 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/17/2021	12/15/2022	28,207	9,393,558	333.02	230,448	0		165,614		135,155	0	0	(57,772)	230,448	0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/17/2021	12/15/2023	2,137	711,700	333.02	25,728	0		22,139		16,270	0	0	(3,198)	25,728	0		03
DEC 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/20/2021	12/15/2022	100,422,744	100,422,744	4,709.85	2,852,006	0		2,055,356		976,607	0	0	(716,985)		0		03
DEC 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/20/2021	12/15/2022	88,881,557	88,881,557	4,709.85	2,781,993	0		2,004,900		918,506	0	0	(699,384)		0		03
DEC 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/20/2021	12/15/2022	9,024,755	9,024,755	4,709.85	261,718	0		188,612		88,616	0	0	(65,795)		0		03
DEC 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/20/2021	12/15/2022	5,411,266	5,411,266	4,709.85	162,338	0		116,992		54,881	0	0	(40,811)		0		03
DEC 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/20/2021	12/15/2022	4,862,665	4,862,665	4,709.85	154,633	0		111,439		50,776	0	0	(38,874)		0		03
DEC 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/20/2021	12/15/2022	14,974,115	14,974,115	4,709.85	533,079	0		384,174		163,622	0	0	(134,014)		0		03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 22 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/20/2021	12/15/2022	3,428,581	3,428,581	4,709.85	128,915	0		92,905		38,055	0	0	(32,409)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2021	12/13/2022	19,818	7,958,609	401.58	164,095	0		118,333		55,165	0	0	(41,602)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2021	12/13/2022	0	0	430.85	(11,296)	0		(8,146)		(1,330)	0	0	2,864		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2021	12/14/2022	8,466	3,391,253	400.56	74,165	0		53,540		26,032	0	0	(18,749)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2021	12/14/2022	0	0	430.46	(4,995)	0		(3,606)		(614)	0	0	1,263		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2021	12/15/2022	5,169	2,073,757	401.23	43,726	0		31,600		14,980	0	0	(11,023)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2021	12/15/2022	0	0	427.22	(4,290)	0		(3,100)		(626)	0	0	1,081		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2021	12/16/2022	19,184	7,711,876	402	155,964	0		112,834		51,885	0	0	(39,209)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2021	12/16/2022	0	0	428.39	(14,388)	0		(10,409)		(1,972)	0	0	3,617		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2021	12/16/2022	18,876	7,562,283	400.62	165,358	0		119,630		58,119	0	0	(41,570)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2021	12/16/2022	0	0	429.76	(12,270)	0		(8,877)		(1,571)	0	0	3,085		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2021	12/16/2022	29,995	12,024,048	400.87	259,156	0		187,490		90,235	0	0	(65,151)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2021	12/16/2022	0	0	428.2	(22,796)	0		(16,492)		(3,174)	0	0	5,731		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2021	12/19/2022	27,616	11,070,246	400.87	239,703	0		173,967		83,972	0	0	(59,760)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2021	12/19/2022	0	0	429.25	(19,055)	0		(13,829)		(2,591)	0	0	4,750		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2021	12/20/2022	22,115	8,833,430	399.43	207,440	0		150,709		76,892	0	0	(51,573)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2021	12/20/2022	0	0	427.64	(18,134)	0		(13,175)		(2,681)	0	0	4,509		0		03
DEC 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/21/2021	12/15/2022	8,835	41,613,833	4,709.85	2,563,307	0		1,852,474		1,902,805	0	0	(646,212)		0		03
DEC 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/21/2021	12/15/2022	0	0	5,039.54	(1,105,186)	0		(798,706)		(713,027)	0	0	278,618		0		03
DEC 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/21/2021	12/15/2022	11,422	53,794,023	4,709.85	3,360,587	0		2,428,659		2,459,748	0	0	(847,207)		0		03
DEC 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/21/2021	12/15/2022	0	0	5,110.19	(1,176,548)	0		(850,279)		(737,265)	0	0	296,609		0		03
DEC 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/21/2021	12/15/2022	760	3,580,240	4,709.85	222,246	0		160,615		163,708	0	0	(56,028)		0		03
DEC 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/21/2021	12/15/2022	0	0	5,063.09	(89,172)	0		(64,444)		(57,042)	0	0	22,480		0		03
DEC 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/21/2021	12/15/2022	385	1,813,575	4,709.85	113,756	0		82,210		82,926	0	0	(28,678)		0		03
DEC 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/21/2021	12/15/2022	0	0	5,098.41	(40,976)	0		(29,613)		(25,826)	0	0	10,330		0		03
DEC 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/21/2021	12/15/2022	515	2,423,830	4,709.85	153,672	0		111,057		110,830	0	0	(38,741)		0		03
DEC 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/21/2021	12/15/2022	0	0	5,157.29	(46,454)	0		(33,572)		(28,372)	0	0	11,711		0		03
DEC 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/21/2021	12/15/2022	2,266	11,473,721	5,063.09	336,047	0		242,858		170,051	0	0	(84,718)		0		03
DEC 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/21/2021	12/15/2022	859	4,047,127	4,709.85	257,550	0		186,128		185,056	0	0	(64,929)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/21/2021	12/15/2022	0	0	5,180.84	(72,682)	0		(52,527)		(43,657)	0	0	18,323		0		03
DEC 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/21/2021	12/15/2022	536	2,725,167	5,086.64	74,737	0		54,012		37,319	0	0	(18,841)		0		03
DEC 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/21/2021	12/15/2022	295	1,388,605	4,709.85	91,000	0		65,765		63,494	0	0	(22,941)		0		03
DEC 22 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/21/2021	12/15/2022	0	0	5,298.58	(17,853)	0		(12,902)		(9,658)	0	0	4,501		0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/13/2024	26,103	8,865,864	339.65	303,676	0		277,013		181,116	0	0	(25,260)		0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/13/2024	6,497	2,238,131	344.48	62,800	0		57,286		35,188	0	0	(5,224)		0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/17/2024	25,597	8,689,302	339.47	300,582	0		274,288		179,685	0	0	(24,910)		0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/18/2024	15,689	5,306,546	338.24	192,924	0		176,064		117,059	0	0	(15,974)		0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/19/2024	8,502	2,855,274	335.83	114,150	0		104,183		71,228	0	0	(9,443)		0		03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	11/30/2023	4,914	1,668,120	339.46	42,294	0		36,579		24,752	0	0	(5,415)		0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/20/2024	25,360	8,567,846	337.85	316,730	0		289,100		193,039	0	0	(26,176)		0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/08/2023	7,596	2,592,884	341.35	60,132	0		52,097		34,070	0	0	(7,612)		0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/15/2023	4,506	1,526,288	338.74	40,749	0		35,357		24,196	0	0	(5,108)		0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/18/2023	6,187	2,104,770	340.2	52,354	0		45,456		30,333	0	0	(6,535)		0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/20/2023	2,064	712,885	345.44	13,487	0		11,715		7,093	0	0	(1,679)		0		03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	11/15/2024	6,221	2,113,236	339.7	70,933	0		64,539		42,262	0	0	(6,057)		0		03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	11/21/2024	6,639	2,248,591	338.68	78,965	0		71,888		47,660	0	0	(6,705)		0		03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	11/27/2024	11,553	3,892,485	336.93	147,158	0		134,043		90,694	0	0	(12,424)		0		03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	11/29/2024	18,065	6,060,322	335.48	242,817	0		221,218		152,197	0	0	(20,462)		0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/03/2024	17,759	5,952,592	335.18	241,857	0		220,424		152,110	0	0	(20,305)		0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/04/2024	13,223	4,410,611	333.56	190,754	0		173,865		122,190	0	0	(16,000)		0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/06/2024	14,366	4,839,271	336.85	184,489	0		168,186		113,820	0	0	(15,446)		0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/06/2024	19,402	6,572,774	338.76	232,270	0		211,744		140,061	0	0	(19,446)		0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/10/2024	21,505	7,264,533	337.81	267,305	0		243,771		163,055	0	0	(22,296)		0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/11/2024	15,201	5,107,327	335.99	201,973	0		184,207		125,853	0	0	(16,831)		0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/12/2024	14,098	4,751,087	337	180,721	0		164,839		111,279	0	0	(15,046)		0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/13/2024	12,998	4,393,702	338.04	160,504	0		146,412		97,618	0	0	(13,351)		0		03
DEC 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/28/2021	12/20/2023	2,565	812,142	316.68	14,076	0		12,277		5,397	0	0	(1,759)		0		03
DEC 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/28/2021	12/27/2023	1,914	605,979	316.6	10,631	0		9,285		4,110	0	0	(1,316)		0		03

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DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/28/2021	12/13/2024	17,897	5,683,636	317.57	122,963	0		112,478		56,092	0	0	(10,256)		0		03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/28/2021	12/16/2024	13,900	4,411,885	317.41	96,479	0		88,276		44,212	0	0	(8,025)		0		03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/28/2021	12/17/2024	12,845	4,091,261	318.51	84,211	0		77,057		37,718	0	0	(6,998)		0		03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/28/2021	12/20/2024	31,505	10,007,264	317.64	216,615	0		198,264		98,916	0	0	(17,952)		0		03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/28/2021	12/23/2024	17,553	5,584,570	318.15	117,735	0		107,789		53,252	0	0	(9,730)		0		03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/28/2021	12/27/2024	16,340	5,195,666	317.98	110,855	0		101,524		50,388	0	0	(9,128)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2021	12/21/2022	9,706	3,886,860	400.45	103,857	0		77,234		30,884	0	0	(26,330)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2021	12/21/2022	0	0	431.45	(7,765)	0		(5,775)		(666)	0	0	1,969		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2021	12/22/2022	5,290	2,120,761	400.9	55,439	0		41,268		16,205	0	0	(14,016)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2021	12/22/2022	0	0	426.86	(6,665)	0		(4,962)		(738)	0	0	1,685		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2021	12/23/2022	27,195	10,929,490	401.9	271,130	0		202,018		76,204	0	0	(68,352)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2021	12/23/2022	0	0	428.18	(30,458)	0		(22,694)		(3,158)	0	0	7,678		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2021	12/23/2022	20,302	8,160,226	401.94	202,006	0		150,514		56,677	0	0	(50,926)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2021	12/23/2022	0	0	429.73	(19,490)	0		(14,522)		(1,866)	0	0	4,913		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2021	12/23/2022	28,427	11,424,640	401.89	283,704	0		211,387		79,732	0	0	(71,522)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2021	12/23/2022	0	0	431.43	(23,026)	0		(17,157)		(2,011)	0	0	5,805		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2021	12/28/2022	28,164	11,322,845	402.03	280,797	0		210,210		79,410	0	0	(69,811)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2021	12/28/2022	0	0	430.56	(25,629)	0		(19,187)		(2,439)	0	0	6,372		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2021	12/28/2022	8,428	3,377,641	400.77	89,504	0		67,004		26,666	0	0	(22,252)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2021	12/28/2022	0	0	435.27	(4,804)	0		(3,596)		(349)	0	0	1,194		0		03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/27/2024	21,444	6,652,345	310.22	240,387	0		220,153		246,203	0	0	(19,794)		0		03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/08/2023	4,140	1,283,834	310.08	34,158	0		29,719		40,437	0	0	(4,342)		0		03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/11/2023	5,971	1,860,815	311.64	45,559	0		39,664		53,522	0	0	(5,767)		0		03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/14/2023	15,157	4,689,474	309.39	130,048	0		113,291		154,245	0	0	(16,393)		0		03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/15/2023	3,493	1,081,945	309.72	29,518	0		25,720		34,934	0	0	(3,716)		0		03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/15/2023	2,661	816,057	306.62	26,189	0		22,819		31,366	0	0	(3,296)		0		03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/18/2023	9,591	2,974,126	310.09	79,703	0		69,490		94,154	0	0	(9,991)		0		03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/21/2023	10,626	3,294,722	310.05	88,731	0		77,409		104,693	0	0	(11,076)		0		03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/21/2023	6,204	1,937,823	312.35	46,034	0		40,160		53,721	0	0	(5,746)		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/21/2023	2,520	782,219	310.37	20,692	0		18,051		24,397	0	0	(2,583)		0		03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/10/2024	35,563	10,979,576	308.74	417,860	0		382,132		433,204	0	0	(34,951)		0		03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/11/2024	32,724	10,120,564	309.27	377,308	0		345,078		389,650	0	0	(31,530)		0		03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/13/2024	74,181	22,908,722	308.82	870,890	0		796,635		901,255	0	0	(72,641)		0		03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/13/2024	33,585	10,321,952	307.34	416,452	0		380,943		434,785	0	0	(34,736)		0		03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/16/2024	27,159	8,417,552	309.94	306,078	0		280,053		314,532	0	0	(25,459)		0		03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/17/2024	47,685	14,752,816	309.38	549,332	0		502,667		566,198	0	0	(45,651)		0		03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/18/2024	50,000	15,466,639	309.33	577,005	0		528,034		595,186	0	0	(47,906)		0		03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/20/2024	111,234	34,447,069	309.68	1,268,072	0		1,160,648		1,304,662	0	0	(105,089)		0		03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/27/2024	27,505	8,505,637	309.24	319,883	0		292,958		329,624	0	0	(26,340)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/08/2023	6,442	2,664,177	413.57	57,526	0		50,051		18,213	0	0	(7,313)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/11/2023	5,850	2,396,983	409.74	61,016	0		53,120		21,227	0	0	(7,724)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/12/2023	2,804	1,151,538	410.63	28,268	0		24,615		9,642	0	0	(3,573)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/13/2023	3,540	1,464,372	413.69	31,610	0		27,532		10,028	0	0	(3,990)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/14/2023	3,060	1,252,945	409.51	32,279	0		28,120		11,315	0	0	(4,069)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/15/2023	12,160	5,011,517	412.13	115,885	0		100,974		38,226	0	0	(14,587)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/15/2023	4,296	1,764,372	410.68	43,349	0		37,771		14,800	0	0	(5,457)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/18/2023	12,189	4,988,559	409.27	130,300	0		113,604		46,055	0	0	(16,333)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/19/2023	5,719	2,331,861	407.76	64,793	0		56,502		23,715	0	0	(8,110)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/20/2023	10,049	4,095,196	407.53	114,959	0		100,269		42,313	0	0	(14,370)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/21/2023	5,511	2,250,658	408.41	61,004	0		53,220		22,039	0	0	(7,615)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/21/2023	2,135	878,655	411.49	20,990	0		18,312		7,064	0	0	(2,620)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/21/2023	10,047	4,122,022	410.26	103,689	0		90,458		35,888	0	0	(12,943)		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/27/2023	8,985	3,686,725	410.33	92,813	0		81,068		32,282	0	0	(11,490)		0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/10/2024	49,668	20,280,137	408.31	738,074	0		674,967		298,912	0	0	(61,735)		0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/11/2024	31,372	12,806,621	408.22	467,754	0		427,798		189,733	0	0	(39,088)		0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/12/2024	33,638	13,701,053	407.31	514,996	0		471,045		212,116	0	0	(42,996)		0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/13/2024	79,024	32,149,293	406.83	1,227,241	0		1,122,602		509,553	0	0	(102,365)		0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/13/2024	4,321	1,767,058	408.94	63,174	0		57,788		25,330	0	0	(5,269)		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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/16/2024	2,056	833,797	405.49	33,209	0		30,385		14,105	0	0	(2,762)		0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/17/2024	68,774	27,937,920	406.23	1,087,999	0		995,574		456,948	0	0	(90,415)		0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/18/2024	41,538	16,840,087	405.41	672,922	0		615,811		286,366	0	0	(55,870)		0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/19/2024	17,270	7,036,944	407.46	264,235	0		241,830		108,788	0	0	(21,918)		0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/20/2024	19,268	7,816,326	405.66	310,218	0		283,938		131,566	0	0	(25,709)		0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/20/2024	34,473	14,035,884	407.16	531,913	0		486,852		220,258	0	0	(44,081)		0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/20/2024	6,060	2,495,068	411.72	81,993	0		75,047		31,438	0	0	(6,795)		0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/27/2024	39,009	15,903,205	407.68	595,278	0		545,172		244,894	0	0	(49,016)		0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/27/2024	45,717	18,621,730	407.33	704,492	0		645,194		291,518	0	0	(58,009)		0		03
DEC 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/28/2021	12/27/2023	2,506	1,101,124	439.46	18,585	0		16,255		2,046	0	0	(2,304)		0		03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/28/2021	12/13/2024	11,590	5,146,557	444.04	99,929	0		91,494		16,586	0	0	(8,343)		0		03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/28/2021	12/17/2024	9,358	4,157,826	444.3	80,217	0		73,471		13,293	0	0	(6,672)		0		03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/28/2021	12/20/2024	19,692	8,710,940	442.36	180,593	0		165,447		31,393	0	0	(14,980)		0		03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/28/2021	12/27/2024	9,600	4,243,481	442.05	89,393	0		81,944		15,763	0	0	(7,368)		0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2022	12/29/2022	4,669	1,880,354	402.76	0	42,905		32,781		12,338	0	0	(10,124)	0	0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2022	12/29/2022	0	0	428.95	0	(4,482)		(3,424)		(521)	0	0	1,058	0	0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2022	12/30/2022	18,416	7,399,584	401.81	0	178,079		136,178		53,353	0	0	(41,901)	0	0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2022	12/30/2022	0	0	428.34	0	(18,968)		(14,505)		(2,276)	0	0	4,463	0	0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2022	12/30/2022	43,859	17,606,918	401.44	0	432,454		330,700		131,445	0	0	(101,754)	0	0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2022	12/30/2022	0	0	430.9	0	(35,088)		(26,832)		(3,703)	0	0	8,256	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2022	01/04/2023	22,147	8,891,219	401.46	0	219,479		168,550		67,400	0	0	(50,929)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2022	01/04/2023	0	0	430.86	0	(18,161)		(13,947)		(2,008)	0	0	4,214	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2022	01/04/2023	8,704	3,497,090	401.77	0	84,866		65,173		25,757	0	0	(19,693)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2022	01/04/2023	0	0	431.48	0	(6,702)		(5,147)		(719)	0	0	1,555	0	0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	12/27/2023	6,698	2,750,614	410.67	0	52,779		46,874		23,566	0	0	(5,905)	0	0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	12/28/2023	4,479	1,830,709	408.77	0	38,292		34,013		17,718	0	0	(4,278)	0	0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	12/29/2023	4,100	1,693,439	413.06	0	29,231		25,970		12,460	0	0	(3,262)	0	0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	12/29/2023	11,306	4,646,834	411.01	0	88,073		78,246		39,074	0	0	(9,827)	0	0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	01/02/2024	2,125	868,367	408.67	0	18,316		16,284		8,524	0	0	(2,032)	0	0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	01/03/2024	5,241	2,131,287	406.62	0	49,217		43,764		23,765	0	0	(5,453)	0	0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	01/04/2024	9,296	3,878,504	417.24	0	55,495		49,354		21,793	0	0	(6,141)	0	0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	01/05/2024	3,388	1,387,721	409.64	0	28,151		25,041		12,878	0	0	(3,111)	0	0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	01/05/2024	1,758	710,288	404.08	0	18,281		16,261		9,239	0	0	(2,020)	0	0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	12/27/2024	52,652	21,523,244	408.78	0	642,886		595,309		314,606	0	0	(47,577)	0	0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	12/27/2024	5,352	2,206,164	412.23	0	58,763		54,414		27,287	0	0	(4,349)	0	0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	12/31/2024	48,237	19,673,607	407.85	0	607,308		562,530		301,528	0	0	(44,779)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	01/02/2025	27,962	11,383,577	407.11	0	360,150		333,644		180,907	0	0	(26,506)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	01/03/2025	29,120	11,852,834	407.04	0	376,225		348,561		189,129	0	0	(27,664)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	01/03/2025	32,071	13,089,811	408.15	0	400,568		371,114		198,272	0	0	(29,454)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	01/03/2025	4,082	1,693,757	414.98	0	41,264		38,230		18,397	0	0	(3,034)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	01/06/2025	6,536	2,649,116	405.34	0	88,949		82,426		45,836	0	0	(6,522)	0	0		03
DEC 23 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/07/2022	12/14/2023	6,715	1,109,582	165.23	0	39,486		34,987		47,011	0	0	(4,500)	0	0		03
DEC 23 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/07/2022	12/29/2023	2,319	389,187	167.79	0	11,087		9,850		13,108	0	0	(1,237)	0	0		03
DEC 22 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/07/2022	12/16/2022	3,445	555,817	161.35	0	20,745		15,849		17,102	0	0	(4,895)	0	0		03
DEC 22 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/07/2022	12/16/2022	0	0	172.08	0	(3,348)		(2,558)		(2,093)	0	0	790	0	0		03
JAN 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/07/2022	01/04/2023	3,636	599,831	164.96	0	14,120		10,965		11,010	0	0	(3,155)	0	0		03
JAN 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/07/2022	01/04/2023	0	0	171.32	0	(4,375)		(3,397)		(3,094)	0	0	978	0	0		03
JAN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/11/2022	01/04/2024	3,258	1,038,065	318.64	0	13,985		12,472		5,815	0	0	(1,513)	0	0		03
JAN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/11/2022	01/10/2024	3,418	1,088,755	318.56	0	14,857		13,263		6,221	0	0	(1,594)	0	0		03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/11/2022	12/27/2024	17,105	5,477,224	320.21	0	92,457		85,774		44,687	0	0	(6,684)	0	0		03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/11/2022	12/30/2024	7,438	2,354,698	316.59	0	49,028		45,493		25,435	0	0	(3,534)	0	0		03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/11/2022	12/31/2024	6,181	1,988,303	321.66	0	30,898		28,672		14,523	0	0	(2,225)	0	0		03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/11/2022	01/03/2025	15,873	5,075,433	319.75	0	88,466		82,112		43,254	0	0	(6,354)	0	0		03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/11/2022	01/03/2025	9,848	3,114,608	316.27	0	66,187		61,433		34,576	0	0	(4,754)	0	0		03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/11/2022	01/06/2025	9,152	2,878,086	314.46	0	67,687		62,839		36,562	0	0	(4,848)	0	0		03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/11/2022	01/07/2025	5,121	1,642,477	320.76	0	27,067		25,130		12,991	0	0	(1,937)	0	0		03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/11/2022	01/10/2025	17,544	5,588,208	318.53	0	104,987		97,495		52,696	0	0	(7,492)	0	0		03
DEC 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	12/12/2022	13,513	4,101,540	303.53	0	98,914		75,973		159,230	0	0	(22,941)	0	0		03

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	12/12/2022	0	0	324.83	0	(8,378)		(6,435)		(20,822)	0	0	1,943	0	0		03
DEC 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	12/19/2022	17,686	5,382,707	304.35	0	123,448		95,408		198,170	0	0	(28,040)	0	0		03
DEC 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	12/19/2022	0	0	325.78	0	(9,904)		(7,655)		(24,924)	0	0	2,250	0	0		03
DEC 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	12/23/2022	17,466	5,332,137	305.29	0	114,750		88,990		184,013	0	0	(25,760)	0	0		03
DEC 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	12/23/2022	0	0	327.13	0	(8,384)		(6,502)		(21,029)	0	0	1,882	0	0		03
DEC 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	12/30/2022	13,977	4,265,172	305.16	0	93,645		73,043		149,264	0	0	(20,602)	0	0		03
DEC 22 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	12/30/2022	0	0	327.4	0	(6,709)		(5,233)		(16,834)	0	0	1,476	0	0		03
JAN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	01/11/2023	13,790	4,184,197	303.43	0	105,767		83,269		166,136	0	0	(22,497)	0	0		03
JAN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	01/11/2023	0	0	325.99	0	(8,687)		(6,840)		(21,033)	0	0	1,848	0	0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	12/05/2022	128	51,208	398.63	0	1,317		1,005		457	0	0	(312)	0	0		03
DEC 22 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	12/05/2022	0	0	418.56	0	(254)		(194)		(48)	0	0	60	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	01/06/2023	15,276	6,094,602	398.97	0	160,091		125,561		58,167	0	0	(34,529)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	01/06/2023	0	0	425.62	0	(18,025)		(14,138)		(3,007)	0	0	3,888	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	01/06/2023	15,865	6,311,073	397.8	0	176,259		138,243		66,643	0	0	(38,017)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	01/06/2023	0	0	426.23	0	(17,610)		(13,812)		(2,870)	0	0	3,798	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	01/06/2023	17,969	7,150,868	397.96	0	198,196		155,448		74,485	0	0	(42,748)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	01/06/2023	0	0	427.15	0	(18,328)		(14,375)		(2,857)	0	0	3,953	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	01/09/2023	23,849	9,495,801	398.17	0	261,142		205,287		97,943	0	0	(55,855)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	01/09/2023	0	0	426.69	0	(25,757)		(20,247)		(4,179)	0	0	5,509	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	01/10/2023	12,283	4,876,608	397.03	0	142,357		111,993		55,521	0	0	(30,364)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	01/10/2023	0	0	427.88	0	(11,914)		(9,373)		(1,843)	0	0	2,541	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	01/11/2023	5,379	2,143,173	398.4	0	58,367		45,952		21,791	0	0	(12,415)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2022	01/11/2023	0	0	431.25	0	(3,712)		(2,922)		(503)	0	0	790	0	0		03
JAN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/11/2022	01/10/2024	4,188	1,827,435	436.32	0	24,728		22,105		4,523	0	0	(2,623)	0	0		03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/11/2022	12/27/2024	9,125	4,036,221	442.33	0	61,485		57,093		14,750	0	0	(4,392)	0	0		03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/11/2022	12/30/2024	8,999	3,967,976	440.92	0	63,965		59,409		15,816	0	0	(4,556)	0	0		03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/11/2022	12/30/2024	5,632	2,489,766	442.06	0	38,423		35,686		9,291	0	0	(2,737)	0	0		03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/11/2022	12/30/2024	9,244	4,039,218	436.94	0	75,619		70,232		20,172	0	0	(5,386)	0	0		03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/11/2022	01/06/2025	6,594	2,864,025	434.34	0	59,281		55,086		16,677	0	0	(4,195)	0	0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/11/2022	01/10/2025	10,652	4,614,819	433.25	0	99,625		92,600		28,656	0	0	(7,025)	0	0		03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	12/28/2023	8,280	2,582,987	311.97	0	49,760		44,700		73,589	0	0	(5,060)	0	0		03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	12/29/2023	4,466	1,397,711	313	0	25,364		22,788		37,442	0	0	(2,576)	0	0		03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	12/29/2023	5,449	1,696,011	311.27	0	34,109		30,645		50,404	0	0	(3,464)	0	0		03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	12/29/2023	6,472	2,002,607	309.41	0	44,789		40,240		66,301	0	0	(4,548)	0	0		03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	01/04/2024	3,478	1,085,992	312.29	0	20,691		18,608		30,487	0	0	(2,084)	0	0		03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	01/05/2024	7,357	2,291,043	311.39	0	46,058		41,426		67,891	0	0	(4,632)	0	0		03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	01/05/2024	3,571	1,107,448	310.08	0	24,000		21,587		35,417	0	0	(2,413)	0	0		03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	01/11/2024	7,353	2,285,149	310.76	0	47,944		43,163		70,491	0	0	(4,781)	0	0		03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	01/12/2024	4,733	1,465,212	309.56	0	32,943		29,663		48,442	0	0	(3,281)	0	0		03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	12/27/2024	70,069	21,705,953	309.78	0	671,961		626,871		820,180	0	0	(45,090)	0	0		03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	12/27/2024	20,098	6,250,930	311.02	0	183,295		170,996		222,708	0	0	(12,299)	0	0		03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	12/30/2024	17,880	5,512,799	308.33	0	181,835		169,668		223,064	0	0	(12,167)	0	0		03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	12/31/2024	21,365	6,607,340	309.26	0	209,591		195,579		256,171	0	0	(14,012)	0	0		03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	01/03/2025	53,193	16,430,272	308.88	0	530,335		494,979		648,930	0	0	(35,356)	0	0		03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	01/03/2025	32,505	10,089,174	310.39	0	305,220		284,872		371,313	0	0	(20,348)	0	0		03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	01/06/2025	13,812	4,267,775	309	0	137,287		128,160		167,809	0	0	(9,127)	0	0		03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	01/07/2025	23,217	7,150,746	307.99	0	240,301		224,340		294,613	0	0	(15,961)	0	0		03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	01/08/2025	26,686	8,201,043	307.32	0	283,669		264,845		348,416	0	0	(18,824)	0	0		03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	01/10/2025	42,031	12,935,399	307.76	0	439,642		410,521		538,952	0	0	(29,121)	0	0		03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	01/10/2025	15,588	4,807,029	308.39	0	158,993		148,461		194,613	0	0	(10,531)	0	0		03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	01/13/2025	15,781	4,907,582	310.98	0	145,659		136,037		176,282	0	0	(9,622)	0	0		03
JAN 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/19/2022	01/13/2023	86,975,243	86,975,243	4,662.85	0	2,661,442		2,139,591		1,189,029	0	0	(521,851)	0	0		03
JAN 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/19/2022	01/13/2023	96,604,838	96,604,838	4,662.85	0	3,419,811		2,749,260		1,492,357	0	0	(670,551)	0	0		03
JAN 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/19/2022	01/13/2023	8,558,890	8,558,890	4,662.85	0	298,705		240,136		130,610	0	0	(58,570)	0	0		03
JAN 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/19/2022	01/13/2023	4,936,346	4,936,346	4,662.85	0	182,151		146,435		78,783	0	0	(35,716)	0	0		03
JAN 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/19/2022	01/13/2023	4,436,243	4,436,243	4,662.85	0	173,013		139,089		73,924	0	0	(33,924)	0	0		03
JAN 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/19/2022	01/13/2023	15,868,527	15,868,527	4,662.85	0	685,520		551,105		285,949	0	0	(134,416)	0	0		03
JAN 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/19/2022	01/13/2023	3,523,816	3,523,816	4,662.85	0	159,276		128,046		65,734	0	0	(31,231)	0	0		03

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JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2022	01/13/2023	160,009	63,881,802	399.24	0	1,454,477		1,169,286		608,243	0	0	(285,192)	0	0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2022	01/12/2024	19,488	7,780,325	399.24	0	249,639		225,402		134,151	0	0	(24,237)	0	0		03
JAN 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/19/2022	01/13/2023	44,775	14,916,731	333.15	0	348,577		280,229		224,920	0	0	(68,348)	0	0		03
JAN 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/19/2022	01/12/2024	5,306	1,767,591	333.15	0	61,552		55,576		40,975	0	0	(5,976)	0	0		03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	6,696	31,223,050	4,662.85	0	2,021,364		1,638,789		1,743,976	0	0	(382,575)	0	0		03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	0	0	4,942.62	0	(1,033,216)		(837,664)		(852,060)	0	0	195,552	0	0		03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	16,857	78,601,429	4,662.85	0	5,131,350		4,160,162		4,390,315	0	0	(971,188)	0	0		03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	0	0	5,012.56	0	(2,142,613)		(1,737,090)		(1,739,967)	0	0	405,523	0	0		03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	939	4,380,701	4,662.85	0	285,986		231,859		244,686	0	0	(54,127)	0	0		03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	0	0	5,012.56	0	(119,414)		(96,813)		(96,974)	0	0	22,601	0	0		03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	342	1,593,203	4,662.85	0	104,493		84,716		88,989	0	0	(19,777)	0	0		03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	0	0	5,047.54	0	(39,260)		(31,829)		(31,986)	0	0	7,431	0	0		03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	643	2,996,627	4,662.85	0	197,983		160,512		167,378	0	0	(37,471)	0	0		03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	0	0	5,105.82	0	(62,125)		(50,367)		(50,746)	0	0	11,758	0	0		03
JAN 23	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	2,056	10,306,726	5,012.56	0	301,991		244,835		212,238	0	0	(57,157)	0	0		03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	888	4,139,259	4,662.85	0	274,335		222,413		231,200	0	0	(51,922)	0	0		03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	0	0	5,129.14	0	(80,051)		(64,900)		(65,301)	0	0	15,151	0	0		03
JAN 23	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	482	2,429,510	5,035.88	0	66,442		53,867		46,675	0	0	(12,575)	0	0		03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	277	1,290,024	4,662.85	0	86,694		70,286		72,055	0	0	(16,408)	0	0		03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	0	0	5,245.71	0	(17,518)		(14,203)		(13,920)	0	0	3,316	0	0		03
JAN 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/20/2022	01/05/2024	5,281	1,134,146	214.78	0	19,168		19,168		7,079	0	0		0	0		03
JAN 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/20/2022	01/12/2024	7,159	1,536,078	214.56	0	26,632		26,632		9,995	0	0		0	0		03
JAN 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/20/2022	01/19/2024	4,183	881,208	210.66	0	21,166		21,166		9,234	0	0		0	0		03
JAN 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/20/2022	01/18/2023	3,086	649,757	210.55	0	10,276		8,359		2,349	0	0	(1,918)	0	0		03
JAN 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/20/2022	01/18/2023	0	0	220.09	0	(1,882)		(1,531)		(252)	0	0	351	0	0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/08/2024	4,898	1,983,974	405.02	0	46,339		42,050		24,513	0	0	(4,289)	0	0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/09/2024	4,617	1,876,993	406.58	0	40,995		37,205		21,157	0	0	(3,789)	0	0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/10/2024	5,308	2,162,802	407.46	0	45,490		41,291		23,145	0	0	(4,199)	0	0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/11/2024	4,420	1,798,840	406.97	0	38,720		35,151		19,855	0	0	(3,569)	0	0		03

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JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/12/2024	10,164	4,163,882	409.67	0	79,584		72,258		38,990	0	0	(7,326)	0	0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/16/2024	5,332	2,170,050	406.97	0	46,923		42,628		24,125	0	0	(4,295)	0	0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/17/2024	3,678	1,507,653	409.95	0	28,612		25,997		13,984	0	0	(2,616)	0	0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/18/2024	2,295	935,072	407.43	0	19,852		18,040		10,138	0	0	(1,812)	0	0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/19/2024	9,238	3,748,361	405.77	0	85,633		77,827		44,938	0	0	(7,806)	0	0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/19/2024	324	133,036	410.58	0	2,459		2,235		1,190	0	0	(224)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/03/2025	2,926	1,190,878	406.95	0	36,199		33,974		19,082	0	0	(2,225)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/07/2025	39,316	15,862,637	403.47	0	540,982		507,860		298,977	0	0	(33,121)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/08/2025	27,178	10,975,360	403.83	0	370,167		347,524		203,678	0	0	(22,642)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/09/2025	19,208	7,744,112	403.18	0	266,985		250,670		148,052	0	0	(16,316)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/10/2025	65,113	26,353,698	404.74	0	864,045		811,291		469,929	0	0	(52,754)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/10/2025	3,013	1,246,154	413.58	0	30,432		28,574		14,613	0	0	(1,858)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/14/2025	50,712	20,509,113	404.42	0	681,068		639,639		372,154	0	0	(41,429)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/15/2025	32,729	13,248,437	404.79	0	434,971		408,536		236,578	0	0	(26,435)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/16/2025	21,716	8,798,229	405.15	0	285,565		268,226		154,643	0	0	(17,339)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/17/2025	39,922	16,148,232	404.49	0	535,759		503,259		292,653	0	0	(32,500)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/17/2025	9,565	3,919,171	409.74	0	109,519		102,876		55,698	0	0	(6,644)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/17/2025	2,334	950,778	407.36	0	28,732		26,989		15,109	0	0	(1,743)	0	0		03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/21/2022	01/08/2025	7,696	2,598,159	337.6	0	89,255		83,795		59,960	0	0	(5,460)	0	0		03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/21/2022	01/10/2025	43,576	14,787,451	339.35	0	473,616		444,700		312,364	0	0	(28,916)	0	0		03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/21/2022	01/14/2025	36,653	12,410,282	338.59	0	411,026		386,024		273,292	0	0	(25,003)	0	0		03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/21/2022	01/15/2025	14,288	4,840,927	338.8	0	159,070		149,402		105,528	0	0	(9,667)	0	0		03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/21/2022	01/17/2025	12,720	4,303,858	338.36	0	144,168		135,423		96,046	0	0	(8,746)	0	0		03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/21/2022	01/17/2025	17,850	6,040,349	338.4	0	202,008		189,754		134,524	0	0	(12,254)	0	0		03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/21/2022	01/17/2025	5,022	1,714,280	341.35	0	50,770		47,690		32,767	0	0	(3,080)	0	0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/21/2022	12/22/2023	5,479	1,856,759	338.91	0	43,727		39,580		29,326	0	0	(4,147)	0	0		03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/21/2022	12/29/2023	5,337	1,841,746	345.07	0	31,253		28,319		19,082	0	0	(2,934)	0	0		03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/21/2022	01/05/2024	5,548	1,914,171	345.01	0	32,901		29,843		20,127	0	0	(3,058)	0	0		03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/21/2022	01/12/2024	5,887	2,008,117	341.1	0	43,123		39,154		28,032	0	0	(3,970)	0	0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	01/21/2022	01/19/2024	2,818	962,118	341.38	0	20,519		18,649		13,289	0	0	(1,871)	0	0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	01/21/2022	12/03/2024	6,623	2,242,405	338.58	0	72,271		67,698		48,151	0	0	(4,573)	0	0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	01/21/2022	12/06/2024	8,058	2,713,327	336.71	0	94,648		88,676		64,275	0	0	(5,972)	0	0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	01/21/2022	12/11/2024	6,280	2,121,685	337.87	0	70,787		66,342		47,503	0	0	(4,445)	0	0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	01/21/2022	12/20/2024	19,408	6,564,208	338.22	0	217,188		203,665		145,108	0	0	(13,523)	0	0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	01/21/2022	12/17/2024	7,965	2,686,841	337.35	0	91,941		86,200		62,005	0	0	(5,741)	0	0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	01/21/2022	12/24/2024	22,289	7,538,342	338.21	0	250,194		234,674		167,142	0	0	(15,520)	0	0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	01/21/2022	12/26/2024	18,768	6,350,476	338.36	0	209,757		196,770		139,881	0	0	(12,987)	0	0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	01/21/2022	12/27/2024	32,330	11,030,782	341.19	0	323,987		303,947		209,649	0	0	(20,040)	0	0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	01/21/2022	12/30/2024	6,908	2,381,101	344.67	0	60,378		56,654		37,550	0	0	(3,724)	0	0		03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	01/21/2022	12/31/2024	18,215	6,182,949	339.45	0	195,860		183,790		129,129	0	0	(12,070)	0	0		03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	01/21/2022	01/03/2025	32,836	11,166,433	340.07	0	345,465		324,235		226,202	0	0	(21,230)	0	0		03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	01/21/2022	01/07/2025	23,940	8,177,583	341.59	0	238,087		223,511		153,323	0	0	(14,577)	0	0		03
DEC 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	01/20/2022	12/22/2023	3,092	1,212,127	392	0	14,131		12,773		3,894	0	0	(1,358)	0	0		03
JAN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	01/20/2022	01/03/2024	4,345	1,705,789	392.62	0	19,638		17,782		5,369	0	0	(1,856)	0	0		03
JAN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	01/20/2022	01/05/2024	5,841	2,247,810	384.81	0	37,326		33,809		13,018	0	0	(3,517)	0	0		03
JAN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	01/20/2022	01/12/2024	4,767	1,837,480	385.43	0	29,891		27,102		10,297	0	0	(2,789)	0	0		03
JAN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	01/20/2022	01/19/2024	2,643	1,007,517	381.15	0	20,010		18,161		7,771	0	0	(1,849)	0	0		03
JAN 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	01/20/2022	01/18/2023	246	91,702	372.5	0	1,731		1,408		664	0	0	(323)	0	0		03
JAN 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	01/20/2022	01/18/2023	0	0	398.11	0	(48)		(39)		(27)	0	0	9	0	0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	01/19/2024	5,152	2,129,921	413.41	0	28,491		25,930		15,905	0	0	(2,561)	0	0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	12/06/2024	7,613	3,195,877	419.77	0	52,380		49,122		26,258	0	0	(3,258)	0	0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	12/10/2024	7,994	3,350,214	419.09	0	56,598		53,091		28,680	0	0	(3,507)	0	0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	12/13/2024	15,556	6,431,711	413.45	0	134,094		125,809		73,868	0	0	(8,285)	0	0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	12/17/2024	9,117	3,792,519	415.97	0	72,391		67,935		38,495	0	0	(4,456)	0	0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	12/20/2024	11,774	4,904,014	416.51	0	91,955		86,311		48,567	0	0	(5,644)	0	0		03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	12/27/2024	24,418	10,174,390	416.67	0	190,707		179,079		100,695	0	0	(11,628)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	01/03/2025	13,723	5,655,794	412.15	0	125,562		117,956		70,688	0	0	(7,606)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	01/03/2025	3,134	1,305,747	416.59	0	24,699		23,203		13,073	0	0	(1,496)	0	0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	01/10/2025	13,814	5,648,382	408.89	0	141,178		132,682		83,092	0	0	(8,497)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	01/13/2025	11,330	4,649,972	410.4	0	110,584		103,947		63,832	0	0	(6,637)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	01/17/2025	14,490	5,952,795	410.83	0	139,825		131,464		80,311	0	0	(8,361)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	01/21/2025	7,268	3,004,062	413.35	0	64,754		60,896		36,007	0	0	(3,858)	0	0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	12/22/2023	5,449	2,263,873	415.43	0	26,321		23,859		14,020	0	0	(2,462)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2022	01/23/2023	19,030	7,539,222	396.18	0	155,473		127,910		94,820	0	0	(27,563)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2022	01/23/2023	0	0	424.2	0	(11,798)		(9,707)		(5,338)	0	0	2,092	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2022	01/24/2023	18,027	7,110,029	394.41	0	162,423		133,708		102,906	0	0	(28,716)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2022	01/24/2023	0	0	421.82	0	(14,422)		(11,872)		(6,891)	0	0	2,550	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2022	01/13/2023	12,256	4,904,066	400.15	0	78,436		64,134		43,051	0	0	(14,302)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2022	01/13/2023	0	0	425.78	0	(6,005)		(4,910)		(2,536)	0	0	1,095	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2022	01/13/2023	14,194	5,661,306	398.84	0	98,084		80,199		55,716	0	0	(17,884)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2022	01/13/2023	0	0	428.18	0	(5,394)		(4,410)		(2,110)	0	0	984	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2022	01/13/2023	19,997	7,975,412	398.84	0	138,176		112,981		78,491	0	0	(25,194)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2022	01/13/2023	0	0	429.59	0	(6,399)		(5,232)		(2,435)	0	0	1,167	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2022	01/13/2023	16,945	6,762,728	399.09	0	115,398		94,357		65,136	0	0	(21,041)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2022	01/13/2023	0	0	426.93	0	(7,456)		(6,096)		(2,997)	0	0	1,359	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2022	01/17/2023	19,413	7,745,569	398.99	0	133,949		109,801		76,094	0	0	(24,149)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2022	01/17/2023	0	0	426.6	0	(8,930)		(7,320)		(3,744)	0	0	1,610	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2022	01/18/2023	5,888	2,343,693	398.07	0	42,921		35,205		24,957	0	0	(7,716)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2022	01/18/2023	0	0	429.5	0	(2,002)		(1,642)		(769)	0	0	360	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2022	01/19/2023	5,890	2,340,505	397.38	0	44,704		36,690		26,457	0	0	(8,014)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2022	01/19/2023	0	0	426.75	0	(2,709)		(2,224)		(1,136)	0	0	486	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2022	01/20/2023	20,088	7,959,228	396.22	0	163,114		133,954		99,105	0	0	(29,160)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2022	01/20/2023	0	0	422	0	(15,468)		(12,703)		(7,262)	0	0	2,765	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2022	01/20/2023	30,100	11,925,097	396.18	0	244,715		200,967		148,963	0	0	(43,748)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2022	01/20/2023	0	0	425.35	0	(16,254)		(13,348)		(7,067)	0	0	2,906	0	0		03
JAN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/24/2022	01/19/2024	1,025	437,623	426.82	0	7,154		6,520		2,191	0	0	(634)	0	0		03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/24/2022	01/10/2025	12,371	5,376,155	434.56	0	89,828		84,500		31,100	0	0	(5,328)	0	0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/24/2022	01/14/2025	4,021	1,727,848	429.66	0	34,825		32,767		13,045	0	0	(2,058)	0	0		03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/24/2022	01/17/2025	17,154	7,399,897	431.38	0	140,225		131,962		51,229	0	0	(8,264)	0	0		03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/24/2022	01/21/2025	4,852	2,073,227	427.31	0	45,756		43,070		17,813	0	0	(2,687)	0	0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	12/14/2022	676	3,137,005	4,638.55	0	135,238		108,274		171,280	0	0	(26,963)	0	0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	12/14/2022	0	0	4,892.19	0	(67,615)		(54,135)		(87,507)	0	0	13,481	0	0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	12/16/2022	1,774	8,204,182	4,625.54	0	367,841		294,956		464,675	0	0	(72,885)	0	0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	12/16/2022	0	0	4,854.84	0	(200,496)		(160,769)		(259,744)	0	0	39,727	0	0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	12/20/2022	672	3,075,730	4,577.32	0	156,040		125,500		196,597	0	0	(30,540)	0	0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	12/20/2022	0	0	4,809.14	0	(87,434)		(70,322)		(113,908)	0	0	17,112	0	0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	12/23/2022	594	2,768,839	4,664.8	0	114,575		92,354		145,384	0	0	(22,221)	0	0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	12/23/2022	0	0	4,903.85	0	(59,789)		(48,194)		(77,272)	0	0	11,596	0	0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	12/23/2022	966	4,560,370	4,721.32	0	162,930		131,331		207,504	0	0	(31,598)	0	0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	12/23/2022	0	0	4,958.47	0	(82,460)		(66,468)		(105,204)	0	0	15,992	0	0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	12/23/2022	681	3,252,558	4,776.01	0	100,069		80,662		127,609	0	0	(19,407)	0	0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	12/23/2022	0	0	5,049.95	0	(43,333)		(34,929)		(55,988)	0	0	8,404	0	0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	12/29/2022	806	3,856,949	4,783.16	0	118,277		95,748		151,503	0	0	(22,529)	0	0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	12/29/2022	0	0	5,008.21	0	(60,445)		(48,931)		(77,634)	0	0	11,513	0	0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	12/30/2022	1,872	8,922,961	4,766.87	0	287,089		232,567		367,844	0	0	(54,521)	0	0		03
DEC 22 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	12/30/2022	0	0	4,985.72	0	(151,341)		(122,599)		(193,066)	0	0	28,741	0	0		03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	01/05/2023	471	2,237,050	4,748.97	0	76,599		62,307		98,651	0	0	(14,293)	0	0		03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	01/05/2023	0	0	5,058.17	0	(30,807)		(25,059)		(40,847)	0	0	5,748	0	0		03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	01/06/2023	880	4,115,627	4,677.54	0	170,220		138,551		217,832	0	0	(31,669)	0	0		03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	01/06/2023	0	0	4,893.69	0	(96,020)		(78,156)		(125,762)	0	0	17,864	0	0		03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	01/10/2023	700	3,263,632	4,660.4	0	141,578		115,540		181,813	0	0	(26,037)	0	0		03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	01/10/2023	0	0	4,892.92	0	(77,207)		(63,008)		(102,000)	0	0	14,199	0	0		03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	01/13/2023	1,721	8,020,416	4,659.24	0	352,887		288,543		451,765	0	0	(64,344)	0	0		03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	01/13/2023	0	0	4,893.92	0	(192,590)		(157,474)		(253,344)	0	0	35,116	0	0		03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	01/18/2023	674	3,089,918	4,586.83	0	162,255		133,086		206,877	0	0	(29,170)	0	0		03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	01/18/2023	0	0	4,866.78	0	(82,071)		(67,316)		(109,095)	0	0	14,754	0	0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	01/20/2023	481	2,122,021	4,415.45	0	160,089		131,470		199,888	0	0	(28,619)	0	0		03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	01/20/2023	0	0	4,691.56	0	(91,677)		(75,288)		(119,910)	0	0	16,389	0	0		03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	01/20/2023	604	2,654,766	4,392.98	0	209,028		171,660		260,386	0	0	(37,368)	0	0		03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	01/20/2023	0	0	4,625.74	0	(133,488)		(109,624)		(172,841)	0	0	23,864	0	0		03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	01/24/2023	1,033	4,542,595	4,397.01	0	356,588		293,545		445,044	0	0	(63,043)	0	0		03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2022	01/24/2023	0	0	4,605.93	0	(239,671)		(197,298)		(309,982)	0	0	42,373	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/22/2025	48,365	19,503,146	403.25	0	621,489		587,725		375,003	0	0	(33,764)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/23/2025	30,056	12,109,454	402.9	0	390,424		369,233		236,608	0	0	(21,191)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/24/2025	33,046	13,215,562	399.91	0	469,258		443,811		294,385	0	0	(25,447)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/27/2025	3,018	1,213,691	402.14	0	40,201		38,027		24,589	0	0	(2,174)	0	0		03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/12/2024	9,489	2,955,990	311.53	0	55,034		50,461		87,227	0	0	(4,573)	0	0		03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/19/2024	12,809	3,962,560	309.35	0	84,413		77,467		133,044	0	0	(6,946)	0	0		03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/22/2024	5,267	1,626,415	308.78	0	35,923		32,979		56,463	0	0	(2,944)	0	0		03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/25/2024	6,053	1,875,358	309.83	0	39,101		35,911		61,471	0	0	(3,191)	0	0		03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/26/2024	4,035	1,242,224	307.84	0	29,054		26,686		45,485	0	0	(2,368)	0	0		03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/14/2025	15,821	4,858,830	307.11	0	161,376		152,543		208,738	0	0	(8,832)	0	0		03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/15/2025	26,635	8,201,780	307.93	0	263,422		249,018		339,644	0	0	(14,404)	0	0		03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/17/2025	34,608	10,667,524	308.24	0	338,119		319,664		435,737	0	0	(18,454)	0	0		03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/17/2025	16,044	4,929,300	307.24	0	163,166		154,260		210,667	0	0	(8,905)	0	0		03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/21/2025	21,097	6,473,859	306.86	0	218,144		206,282		281,793	0	0	(11,862)	0	0		03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/22/2025	26,529	8,153,028	307.32	0	269,539		254,896		347,751	0	0	(14,643)	0	0		03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/24/2025	57,672	17,750,733	307.79	0	576,139		544,896		741,594	0	0	(31,243)	0	0		03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/27/2025	12,439	3,853,973	309.84	0	114,684		108,482		146,745	0	0	(6,202)	0	0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/19/2024	3,366	1,368,530	406.63	0	26,823		24,616		15,589	0	0	(2,207)	0	0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/22/2024	6,288	2,545,419	404.82	0	54,264		49,817		32,396	0	0	(4,447)	0	0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/24/2024	5,846	2,369,764	405.34	0	49,460		45,418		29,332	0	0	(4,042)	0	0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/25/2024	4,656	1,871,027	401.84	0	45,491		41,778		28,326	0	0	(3,712)	0	0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/26/2024	4,983	2,008,071	402.99	0	46,541		42,748		28,525	0	0	(3,793)	0	0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/26/2024	2,699	1,093,652	405.16	0	23,052		21,174		13,713	0	0	(1,879)	0	0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/03/2022	01/30/2023	27,122	10,727,695	395.53	0	256,577		218,486		144,134	0	0	(38,091)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/03/2022	01/30/2023	0	0	423.53	0	(22,783)		(19,400)		(8,805)	0	0	3,382	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/03/2022	01/31/2023	46,343	18,364,360	396.27	0	422,185		359,683		233,353	0	0	(62,502)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/03/2022	01/31/2023	0	0	425.4	0	(31,977)		(27,243)		(11,973)	0	0	4,734	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/03/2022	02/01/2023	10,587	4,189,645	395.73	0	99,307		84,646		55,652	0	0	(14,661)	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/03/2022	02/01/2023	0	0	428.11	0	(5,505)		(4,693)		(1,938)	0	0	813	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/03/2022	02/02/2023	4,563	1,820,023	398.84	0	36,278		30,937		18,876	0	0	(5,341)	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/03/2022	02/02/2023	0	0	430.24	0	(1,917)		(1,634)		(633)	0	0	282	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/03/2022	01/25/2023	7,702	3,034,700	394.01	0	78,330		66,536		45,369	0	0	(11,794)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/03/2022	01/25/2023	0	0	426.56	0	(4,544)		(3,860)		(1,617)	0	0	684	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/03/2022	01/26/2023	4,931	1,951,406	395.74	0	45,859		38,973		25,574	0	0	(6,885)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/03/2022	01/26/2023	0	0	425.32	0	(3,353)		(2,850)		(1,230)	0	0	503	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/03/2022	01/27/2023	17,607	6,945,833	394.49	0	175,015		148,812		100,485	0	0	(26,203)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/03/2022	01/27/2023	0	0	420.63	0	(19,368)		(16,468)		(7,971)	0	0	2,900	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/03/2022	01/27/2023	54,724	21,635,760	395.36	0	519,880		442,045		292,705	0	0	(77,835)	0	0		03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/03/2022	01/27/2023	0	0	423.3	0	(45,968)		(39,086)		(17,824)	0	0	6,882	0	0		03
JAN 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/03/2022	01/06/2023	1,759	1,195,500	679.69	0	31,485		26,474		16,699	0	0	(5,011)	0	0		03
JAN 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/03/2022	01/06/2023	0	0	736.91	0	0		0		0	0	0		0	0		03
JAN 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/03/2022	01/23/2023	1,682	1,128,504	670.93	0	41,337		35,077		19,064	0	0	(6,260)	0	0		03
JAN 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/03/2022	01/23/2023	0	0	726.9	0	0		0		0	0	0		0	0		03
FEB 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/03/2022	02/01/2023	1,451	949,652	654.35	0	40,074		34,158		19,005	0	0	(5,916)	0	0		03
FEB 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/03/2022	02/01/2023	0	0	697.89	0	0		0		0	0	0		0	0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/04/2022	01/29/2024	6,245	2,525,792	404.46	0	51,832		48,089		33,109	0	0	(3,743)	0	0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/04/2022	01/31/2024	6,963	2,805,182	402.85	0	61,904		57,446		40,402	0	0	(4,458)	0	0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/04/2022	02/01/2024	4,530	1,825,955	403.11	0	39,861		36,994		25,941	0	0	(2,867)	0	0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/04/2022	02/02/2024	8,897	3,610,912	405.85	0	69,843		64,826		43,876	0	0	(5,016)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/04/2022	01/28/2025	40,499	16,252,798	401.31	0	528,517		503,187		341,649	0	0	(25,330)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/04/2022	01/29/2025	38,662	15,507,268	401.1	0	508,017		483,692		329,165	0	0	(24,325)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/04/2022	01/30/2025	22,856	9,168,187	401.12	0	300,334		285,967		194,532	0	0	(14,367)	0	0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/04/2022	01/31/2025	26,109	10,522,096	403	0	324,279		308,780		205,759	0	0	(15,499)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/04/2022	01/31/2025	34,876	14,071,777	403.48	0	426,882		406,480		269,390	0	0	(20,402)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/04/2022	02/03/2025	2,487	1,014,030	407.67	0	26,789		25,512		16,098	0	0	(1,277)	0	0		03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/22/2024	8,735	2,977,087	340.84	0	60,518		56,104		42,800	0	0	(4,414)	0	0		03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/25/2024	5,236	1,777,434	339.47	0	39,009		36,176		28,069	0	0	(2,833)	0	0		03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/31/2024	5,698	1,913,224	335.79	0	51,098		47,417		38,387	0	0	(3,680)	0	0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	02/02/2024	4,408	1,495,268	339.25	0	33,499		31,093		24,156	0	0	(2,406)	0	0		03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/10/2025	7,871	2,679,156	340.4	0	77,054		73,299		53,586	0	0	(3,755)	0	0		03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/14/2025	5,622	1,937,075	344.56	0	46,685		44,418		31,097	0	0	(2,267)	0	0		03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/21/2025	8,698	2,948,811	339.01	0	90,617		86,246		63,825	0	0	(4,371)	0	0		03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/22/2025	14,646	4,900,202	334.58	0	180,430		171,735		132,317	0	0	(8,695)	0	0		03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/24/2025	18,792	6,255,458	332.88	0	246,571		234,710		183,393	0	0	(11,861)	0	0		03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/23/2025	16,009	5,367,755	335.29	0	192,243		182,987		140,071	0	0	(9,256)	0	0		03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/28/2025	22,006	7,387,601	335.71	0	260,970		248,463		189,366	0	0	(12,507)	0	0		03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/29/2025	21,948	7,378,969	336.21	0	255,563		243,326		184,651	0	0	(12,237)	0	0		03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/30/2025	7,275	2,419,228	332.56	0	96,849		92,216		72,197	0	0	(4,633)	0	0		03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/31/2025	27,567	9,262,263	335.99	0	324,044		308,557		234,512	0	0	(15,487)	0	0		03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/08/2022	02/07/2025	19,391	8,156,605	420.63	0	201,349		192,314		99,041	0	0	(9,035)	0	0		03
FEB 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/08/2022	02/07/2024	1,391	585,799	420.99	0	10,697		9,975		4,451	0	0	(722)	0	0		03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/08/2022	01/24/2025	6,441	2,773,030	430.55	0	46,963		44,828		20,230	0	0	(2,135)	0	0		03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/08/2022	01/24/2025	8,509	3,653,073	429.3	0	64,903		61,953		28,437	0	0	(2,950)	0	0		03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/08/2022	01/24/2025	5,678	2,426,029	427.26	0	46,564		44,447		20,965	0	0	(2,117)	0	0		03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/08/2022	01/27/2025	3,973	1,672,063	420.83	0	40,710		38,865		19,912	0	0	(1,845)	0	0		03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/08/2022	01/28/2025	3,961	1,682,389	424.79	0	35,500		33,892		16,531	0	0	(1,608)	0	0		03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/08/2022	01/31/2025	11,307	4,836,251	427.72	0	91,707		87,565		41,151	0	0	(4,142)	0	0		03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/08/2022	01/31/2025	9,837	4,170,737	423.97	0	90,879		86,775		42,801	0	0	(4,104)	0	0		03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/08/2022	02/04/2025	4,626	1,950,174	421.59	0	46,435		44,346		22,559	0	0	(2,089)	0	0		03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	01/29/2024	14,201	4,391,326	309.22	0	112,474		105,376		149,264	0	0	(7,099)	0	0		03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	02/02/2024	8,635	2,675,534	309.83	0	66,493		62,320		88,053	0	0	(4,173)	0	0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	02/02/2024	7,249	2,249,332	310.31	0	54,437		51,021		72,049	0	0	(3,417)	0	0		03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	02/08/2024	12,494	3,889,307	311.29	0	89,583		84,007		118,186	0	0	(5,576)	0	0		03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	02/09/2024	4,456	1,389,009	311.72	0	31,281		29,337		41,198	0	0	(1,944)	0	0		03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	01/28/2025	16,584	5,075,604	306.06	0	199,668		191,333		229,322	0	0	(8,335)	0	0		03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	01/29/2025	26,329	8,149,439	309.52	0	278,564		266,946		315,135	0	0	(11,618)	0	0		03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	01/31/2025	55,385	17,080,783	308.4	0	612,006		586,529		695,596	0	0	(25,477)	0	0		03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	02/03/2025	15,369	4,749,043	309	0	166,293		159,390		188,381	0	0	(6,903)	0	0		03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	02/04/2025	20,172	6,214,804	308.09	0	225,927		216,557		257,006	0	0	(9,370)	0	0		03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	02/05/2025	14,174	4,383,282	309.24	0	152,091		145,789		172,079	0	0	(6,302)	0	0		03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	02/07/2025	34,503	10,717,303	310.62	0	351,585		337,043		394,918	0	0	(14,542)	0	0		03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	02/07/2025	11,591	3,600,739	310.66	0	117,877		113,001		132,435	0	0	(4,875)	0	0		03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	02/10/2025	14,792	4,624,146	312.61	0	139,637		133,878		155,274	0	0	(5,760)	0	0		03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	01/31/2025	35,136	11,091,751	315.68	0	180,530		173,015		131,734	0	0	(7,515)	0	0		03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	02/04/2025	9,319	2,935,506	315.01	0	49,868		47,800		36,708	0	0	(2,068)	0	0		03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	02/07/2025	43,965	13,776,317	313.35	0	258,452		247,763		194,045	0	0	(10,690)	0	0		03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	02/10/2025	11,143	3,481,435	312.44	0	68,937		66,094		52,332	0	0	(2,843)	0	0		03
FEB 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	02/02/2024	4,806	1,506,053	313.34	0	20,566		19,275		14,712	0	0	(1,291)	0	0		03
FEB 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	02/09/2024	4,875	1,525,955	313.01	0	21,511		20,174		15,495	0	0	(1,337)	0	0		03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	01/10/2025	22,592	7,219,929	319.58	0	90,854		86,997		62,809	0	0	(3,857)	0	0		03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	01/13/2025	9,891	3,151,732	318.66	0	42,129		40,345		29,520	0	0	(1,783)	0	0		03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	01/17/2025	33,381	10,590,815	317.27	0	154,838		148,308		110,552	0	0	(6,530)	0	0		03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	01/21/2025	10,510	3,302,600	314.24	0	58,134		55,692		43,139	0	0	(2,443)	0	0		03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	01/24/2025	34,880	10,974,850	314.65	0	188,958		181,041		139,543	0	0	(7,917)	0	0		03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	01/27/2025	6,428	1,985,591	308.89	0	47,590		45,602		37,492	0	0	(1,988)	0	0		03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	01/28/2025	8,856	2,755,095	311.1	0	58,415		55,977		44,959	0	0	(2,438)	0	0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/06/2024	5,370	2,154,914	401.28	0	44,679		41,949		34,094	0	0	(2,730)	0	0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/08/2024	8,750	3,519,819	402.26	0	70,001		65,735		52,857	0	0	(4,266)	0	0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/09/2024	4,357	1,762,155	404.46	0	31,718		29,787		23,404	0	0	(1,930)	0	0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/09/2024	5,720	2,294,650	401.19	0	47,930		45,013		36,594	0	0	(2,917)	0	0		03

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FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/12/2024	7,145	2,856,158	399.75	0	63,732		59,870		49,403	0	0	(3,863)	0	0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/13/2024	5,366	2,140,820	398.94	0	49,531		46,533		38,701	0	0	(2,998)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/04/2025	46,236	18,519,898	400.55	0	558,995		536,305		404,015	0	0	(22,690)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/05/2025	25,308	10,135,059	400.47	0	306,985		294,536		221,991	0	0	(12,449)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/06/2025	21,978	8,757,158	398.45	0	283,517		272,030		209,092	0	0	(11,487)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/07/2025	33,254	13,324,401	400.69	0	401,039		384,805		289,405	0	0	(16,233)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/07/2025	43,802	17,480,753	399.09	0	554,527		532,081		406,492	0	0	(22,446)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/10/2025	4,772	1,898,799	397.94	0	62,651		60,122		46,423	0	0	(2,529)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/11/2025	41,987	16,699,330	397.73	0	555,063		532,677		412,080	0	0	(22,386)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/12/2025	28,477	11,345,946	398.42	0	369,066		354,196		272,168	0	0	(14,871)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/13/2025	22,102	8,798,719	398.1	0	289,312		277,666		213,980	0	0	(11,647)	0	0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/05/2024	9,238	3,710,274	401.62	0	75,661		71,031		57,552	0	0	(4,630)	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/14/2023	22,140	8,660,102	391.16	0	213,647		188,269		164,430	0	0	(25,378)	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/14/2023	0	0	418.04	0	(21,475)		(18,924)		(15,334)	0	0	2,551	0	0		03
JAN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	01/18/2023	17,979	5,449,556	303.1	0	140,599		122,552		221,898	0	0	(18,047)	0	0		03
JAN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	01/18/2023	0	0	325.47	0	(11,147)		(9,716)		(30,086)	0	0	1,431	0	0		03
JAN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	01/25/2023	13,451	4,063,645	302.11	0	113,256		99,017		176,851	0	0	(14,240)	0	0		03
JAN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	01/25/2023	0	0	324.32	0	(10,088)		(8,820)		(26,458)	0	0	1,268	0	0		03
JAN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	01/30/2023	19,902	6,014,264	302.2	0	167,571		146,806		260,805	0	0	(20,765)	0	0		03
JAN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	01/30/2023	0	0	324.5	0	(14,926)		(13,077)		(39,050)	0	0	1,850	0	0		03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/03/2023	13,652	4,138,786	303.17	0	108,395		95,115		169,017	0	0	(13,279)	0	0		03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/03/2023	0	0	325.04	0	(9,829)		(8,625)		(25,551)	0	0	1,204	0	0		03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/10/2023	12,812	3,903,719	304.69	0	92,631		81,505		144,795	0	0	(11,126)	0	0		03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/10/2023	0	0	326.71	0	(7,687)		(6,764)		(20,298)	0	0	923	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/03/2023	23,465	9,285,932	395.74	0	173,404		152,161		123,741	0	0	(21,243)	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/03/2023	0	0	419.95	0	(17,599)		(15,443)		(12,133)	0	0	2,156	0	0		03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/14/2023	11,966	3,648,195	304.89	0	85,793		75,602		133,842	0	0	(10,191)	0	0		03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/14/2023	0	0	326.88	0	(7,179)		(6,327)		(18,883)	0	0	853	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/03/2023	26,668	10,502,255	393.81	0	219,747		192,826		162,026	0	0	(26,921)	0	0		03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/03/2023	0	0	419.4	0	(21,068)		(18,487)		(14,706)	0	0	2,581	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/03/2023	26,004	10,243,259	393.91	0	213,233		187,111		156,858	0	0	(26,123)	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/03/2023	0	0	421.92	0	(15,862)		(13,919)		(10,630)	0	0	1,943	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/06/2023	27,294	10,755,173	394.05	0	222,991		195,905		163,904	0	0	(27,087)	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/06/2023	0	0	421.9	0	(16,922)		(14,867)		(11,447)	0	0	2,056	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/07/2023	28,130	11,085,660	394.08	0	229,826		201,988		168,869	0	0	(27,838)	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/07/2023	0	0	420.41	0	(20,535)		(18,048)		(14,184)	0	0	2,487	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/09/2023	18,078	7,115,249	393.59	0	152,215		133,881		112,758	0	0	(18,334)	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/09/2023	0	0	425.52	0	(7,593)		(6,678)		(4,978)	0	0	915	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/10/2023	23,744	9,340,850	393.4	0	202,298		178,000		150,355	0	0	(24,298)	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/10/2023	0	0	417.64	0	(23,506)		(20,683)		(16,764)	0	0	2,823	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/10/2023	44,194	17,338,718	392.33	0	398,632		350,752		301,440	0	0	(47,880)	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/10/2023	0	0	419.96	0	(34,471)		(30,331)		(23,980)	0	0	4,140	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/13/2023	25,236	9,904,204	392.47	0	226,868		199,845		171,321	0	0	(27,023)	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2022	02/13/2023	0	0	418.73	0	(22,712)		(20,007)		(16,077)	0	0	2,705	0	0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/17/2022	02/15/2023	88,828	34,814,280	391.93	0	832,316		743,970		628,534	0	0	(88,346)	0	0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/17/2022	02/15/2024	6,711	2,630,332	391.93	0	86,776		82,215		67,883	0	0	(4,561)	0	0		03
FEB 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/17/2022	02/15/2023	32,775	10,777,249	328.83	0	247,254		221,009		245,018	0	0	(26,245)	0	0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/17/2022	02/15/2024	3,481	1,144,513	328.83	0	39,001		36,951		34,691	0	0	(2,050)	0	0		03
FEB 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/17/2022	02/15/2023	83,082,963	83,082,963	4,471.07	0	2,724,290		2,435,120		2,181,882	0	0	(289,170)	0	0		03
FEB 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/17/2022	02/15/2023	93,374,238	93,374,238	4,471.07	0	3,550,089		3,173,263		2,876,940	0	0	(376,825)	0	0		03
FEB 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/17/2022	02/15/2023	6,516,481	6,516,481	4,471.07	0	244,433		218,488		197,453	0	0	(25,945)	0	0		03
FEB 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/17/2022	02/15/2023	4,386,385	4,386,385	4,471.07	0	173,876		155,420		141,458	0	0	(18,456)	0	0		03
FEB 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/17/2022	02/15/2023	10,893,706	10,893,706	4,471.07	0	456,228		407,802		374,275	0	0	(48,426)	0	0		03
FEB 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/17/2022	02/15/2023	13,938,890	13,938,890	4,471.07	0	645,231		576,743		545,390	0	0	(68,488)	0	0		03
FEB 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/17/2022	02/15/2023	3,714,532	3,714,532	4,471.07	0	179,598		160,534		156,615	0	0	(19,063)	0	0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	02/02/2024	5,096	1,738,347	341.13	0	30,921		29,307		24,818	0	0	(1,614)	0	0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	02/12/2024	8,495	2,885,826	339.7	0	56,263		53,368		45,760	0	0	(2,895)	0	0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	02/16/2024	6,541	2,214,526	338.54	0	46,188		43,824		37,967	0	0	(2,364)	0	0		03

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JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	01/22/2025	8,373	2,855,943	341.09	0	72,818		70,285		55,537	0	0	(2,532)	0	0		03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	01/31/2025	14,997	5,041,383	336.15	0	159,762		154,253		126,644	0	0	(5,509)	0	0		03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	02/04/2025	17,223	5,770,546	335.05	0	191,880		185,288		153,286	0	0	(6,592)	0	0		03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	02/06/2025	11,156	3,740,752	335.31	0	123,225		118,999		98,207	0	0	(4,226)	0	0		03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	02/07/2025	19,734	6,647,108	336.83	0	205,740		198,692		162,075	0	0	(7,049)	0	0		03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	02/12/2025	16,723	5,594,298	334.53	0	190,990		184,477		152,966	0	0	(6,513)	0	0		03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	02/11/2025	24,615	8,269,197	335.94	0	266,293		257,204		211,100	0	0	(9,089)	0	0		03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	02/13/2025	11,869	3,943,041	332.2	0	147,917		142,877		120,386	0	0	(5,040)	0	0		03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	02/14/2025	12,603	4,217,279	334.62	0	143,634		138,745		114,903	0	0	(4,889)	0	0		03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/22/2022	02/15/2023	7,717	34,502,711	4,471.07	0	2,214,070		1,990,176		3,063,952	0	0	(223,895)	0	0		03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/22/2022	02/15/2023	0	0	4,739.33	0	(1,190,426)		(1,070,046)		(1,863,500)	0	0	120,380	0	0		03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/22/2022	02/15/2023	12,968	57,979,181	4,471.07	0	3,836,253		3,448,317		5,148,738	0	0	(387,936)	0	0		03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/22/2022	02/15/2023	0	0	4,806.4	0	(1,775,437)		(1,595,898)		(2,694,988)	0	0	179,539	0	0		03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/22/2022	02/15/2023	573	2,563,622	4,471.07	0	171,926		154,540		227,658	0	0	(17,386)	0	0		03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/22/2022	02/15/2023	0	0	4,839.93	0	(73,889)		(66,417)		(110,013)	0	0	7,472	0	0		03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/22/2022	02/15/2023	767	3,428,998	4,471.07	0	234,491		210,779		304,506	0	0	(23,713)	0	0		03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/22/2022	02/15/2023	0	0	4,895.82	0	(89,220)		(80,197)		(127,782)	0	0	9,022	0	0		03
FEB 23	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/22/2022	02/15/2023	2,199	10,567,159	4,806.4	0	312,086		280,526		456,914	0	0	(31,559)	0	0		03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/22/2022	02/15/2023	930	4,157,380	4,471.07	0	286,256		257,309		369,189	0	0	(28,947)	0	0		03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/22/2022	02/15/2023	0	0	4,918.18	0	(103,785)		(93,290)		(145,982)	0	0	10,495	0	0		03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/22/2022	02/15/2023	312	1,396,002	4,471.07	0	98,623		88,650		123,970	0	0	(9,973)	0	0		03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/22/2022	02/15/2023	0	0	5,029.95	0	(28,225)		(25,371)		(36,275)	0	0	2,854	0	0		03
FEB 23	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/22/2022	02/15/2023	528	2,551,855	4,828.76	0	70,715		63,564		104,170	0	0	(7,151)	0	0		03
FEB 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/24/2022	02/23/2023	3,637	742,140	204.04	0	17,277		15,741		9,589	0	0	(1,536)	0	0		03
FEB 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/24/2022	02/23/2023	0	0	212.61	0	(4,583)		(4,176)		(2,227)	0	0	407	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/24/2022	02/15/2023	11,389	4,456,281	391.29	0	96,690		87,900		83,977	0	0	(8,790)	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/24/2022	02/15/2023	0	0	422.85	0	(5,011)		(4,555)		(4,565)	0	0	456	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/24/2022	02/16/2023	6,255	2,457,446	392.85	0	48,730		44,312		41,564	0	0	(4,417)	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/24/2022	02/16/2023	0	0	424.15	0	(2,377)		(2,162)		(2,161)	0	0	215	0	0		03

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FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/24/2022	02/17/2023	21,682	8,500,693	392.07	0	176,705		160,731		152,156	0	0	(15,973)	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/24/2022	02/17/2023	0	0	415.97	0	(20,164)		(18,341)		(19,150)	0	0	1,823	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/24/2022	02/17/2023	47,780	18,733,429	392.08	0	389,404		354,203		335,080	0	0	(35,200)	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/24/2022	02/17/2023	0	0	420.13	0	(28,668)		(26,076)		(26,667)	0	0	2,591	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/24/2022	02/21/2023	25,811	10,117,791	391.99	0	212,686		193,675		183,255	0	0	(19,011)	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/24/2022	02/21/2023	0	0	420.92	0	(14,712)		(13,397)		(13,529)	0	0	1,315	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/24/2022	02/22/2023	12,504	4,886,083	390.77	0	110,283		100,453		96,346	0	0	(9,830)	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/24/2022	02/22/2023	0	0	422.43	0	(6,002)		(5,467)		(5,545)	0	0	535	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/24/2022	02/23/2023	9,324	3,637,307	390.12	0	85,311		77,727		75,004	0	0	(7,583)	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/24/2022	02/23/2023	0	0	420.9	0	(5,314)		(4,842)		(4,964)	0	0	472	0	0		03
JAN 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/24/2022	01/31/2024	8,813	1,852,377	210.19	0	35,075		35,075		20,916	0	0		0	0		03
FEB 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/24/2022	02/23/2024	7,420	1,548,733	208.73	0	33,760		33,760		21,092	0	0		0	0		03
FEB 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/24/2022	02/22/2023	1,207	442,518	366.49	0	6,508		5,928		5,975	0	0	(580)	0	0		03
FEB 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/24/2022	02/22/2023	0	0	379.37	0	0		0		(1,853)	0	0		0	0		03
JAN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/24/2022	01/26/2024	2,986	1,116,354	373.83	0	22,785		21,739		14,122	0	0	(1,046)	0	0		03
FEB 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/24/2022	02/09/2024	3,484	1,303,749	374.16	0	26,587		25,390		16,399	0	0	(1,197)	0	0		03
FEB 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/24/2022	02/23/2024	2,974	1,110,670	373.47	0	23,672		22,628		14,793	0	0	(1,045)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/25/2022	02/20/2025	18,881	7,509,892	397.74	0	254,899		247,630		186,091	0	0	(7,269)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/25/2022	02/21/2025	52,906	21,039,272	397.67	0	716,352		695,941		523,128	0	0	(20,411)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/25/2022	02/24/2025	6,214	2,459,271	395.77	0	89,107		86,575		66,207	0	0	(2,532)	0	0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/25/2022	02/20/2024	9,719	3,292,827	338.81	0	66,531		63,670		55,725	0	0	(2,861)	0	0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/25/2022	02/23/2024	4,918	1,645,011	334.5	0	41,850		40,058		36,345	0	0	(1,792)	0	0		03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/25/2022	02/11/2025	9,218	3,108,800	337.24	0	93,287		90,604		74,449	0	0	(2,683)	0	0		03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/25/2022	02/19/2025	26,805	8,910,117	332.41	0	327,598		318,247		270,134	0	0	(9,351)	0	0		03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/25/2022	02/21/2025	11,379	3,783,621	332.51	0	138,722		134,770		114,260	0	0	(3,953)	0	0		03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/25/2022	02/21/2025	14,757	4,903,146	332.27	0	181,497		176,325		149,728	0	0	(5,171)	0	0		03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/25/2022	02/24/2025	5,198	1,712,966	329.57	0	70,612		68,606		59,239	0	0	(2,006)	0	0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/25/2022	02/15/2024	7,191	2,870,164	399.13	0	67,236		64,325		51,450	0	0	(2,911)	0	0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/25/2022	02/16/2024	6,404	2,537,689	396.26	0	67,243		64,336		52,870	0	0	(2,907)	0	0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/25/2022	02/16/2024	4,734	1,886,787	398.57	0	45,303		43,345		34,871	0	0	(1,959)	0	0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/25/2022	02/20/2024	8,202	3,275,557	399.37	0	76,277		72,997		58,260	0	0	(3,280)	0	0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/25/2022	02/22/2024	6,410	2,547,575	397.44	0	64,548		61,781		50,210	0	0	(2,768)	0	0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/25/2022	02/23/2024	6,109	2,426,849	397.23	0	62,072		59,414		48,392	0	0	(2,658)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/25/2022	02/14/2025	27,823	11,038,040	396.73	0	385,899		374,832		284,272	0	0	(11,066)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/25/2022	02/14/2025	5,992	2,416,341	403.27	0	68,128		66,174		47,116	0	0	(1,954)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/25/2022	02/19/2025	57,243	22,743,662	397.32	0	782,507		760,171		573,236	0	0	(22,337)	0	0		03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2022	02/18/2025	14,883	4,639,763	311.75	0	167,731		163,089		162,783	0	0	(4,642)	0	0		03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2022	02/19/2025	18,985	5,906,059	311.09	0	219,277		213,214		213,810	0	0	(6,063)	0	0		03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2022	02/21/2025	33,668	10,572,111	314.01	0	348,801		339,175		333,206	0	0	(9,627)	0	0		03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2022	02/21/2025	13,464	4,202,377	312.12	0	149,854		145,718		145,018	0	0	(4,136)	0	0		03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2022	02/25/2025	21,572	6,782,089	314.4	0	220,677		214,609		210,109	0	0	(6,068)	0	0		03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2022	02/26/2025	12,921	4,037,041	312.45	0	142,385		138,473		137,421	0	0	(3,912)	0	0		03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2022	02/16/2024	15,246	4,736,805	310.69	0	135,233		129,567		149,574	0	0	(5,666)	0	0		03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2022	02/22/2024	10,685	3,358,990	314.37	0	79,068		75,782		85,905	0	0	(3,285)	0	0		03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2022	02/27/2024	8,157	2,565,746	314.56	0	60,033		57,555		65,100	0	0	(2,477)	0	0		03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2022	02/11/2025	20,278	6,302,500	310.81	0	235,829		229,260		230,532	0	0	(6,569)	0	0		03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2022	02/12/2025	16,432	5,106,554	310.77	0	191,432		186,105		187,200	0	0	(5,327)	0	0		03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2022	02/14/2025	39,489	12,366,651	313.17	0	420,949		409,256		404,774	0	0	(11,693)	0	0		03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2022	02/14/2025	15,333	4,774,095	311.36	0	174,950		170,090		170,324	0	0	(4,860)	0	0		03
FEB 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/01/2022	02/16/2024	2,287	957,143	418.5	0	16,666		16,013		8,597	0	0	(654)	0	0		03
FEB 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/01/2022	02/28/2024	2,555	1,065,781	417.08	0	20,038		19,266		10,605	0	0	(773)	0	0		03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/01/2022	02/07/2025	15,446	6,525,268	422.45	0	132,121		128,667		72,611	0	0	(3,454)	0	0		03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/01/2022	02/10/2025	12,059	5,087,749	421.89	0	105,426		102,677		58,337	0	0	(2,749)	0	0		03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/01/2022	02/14/2025	7,018	2,945,960	419.76	0	66,237		64,517		37,503	0	0	(1,720)	0	0		03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/01/2022	02/14/2025	20,480	8,571,068	418.5	0	201,790		196,548		115,732	0	0	(5,241)	0	0		03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/01/2022	02/18/2025	8,755	3,658,886	417.91	0	88,225		85,942		50,953	0	0	(2,283)	0	0		03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/01/2022	02/21/2025	20,492	8,564,217	417.93	0	206,744		201,408		119,428	0	0	(5,335)	0	0		03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/01/2022	02/21/2025	3,341	1,408,061	421.41	0	29,932		29,159		16,685	0	0	(772)	0	0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/01/2022	02/25/2025	4,603	1,926,548	418.57	0	45,559		44,388		26,174	0	0	(1,171)	0	0		03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/01/2022	02/28/2025	9,975	4,186,385	419.67	0	95,310		92,866		54,173	0	0	(2,444)	0	0		03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	01/27/2023	977	4,233,407	4,335.02	0	331,834		306,387		463,744	0	0	(25,447)	0	0		03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	01/27/2023	0	0	4,607.41	0	(178,885)		(165,167)		(294,243)	0	0	13,718	0	0		03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	01/27/2023	1,190	5,268,027	4,425.5	0	354,840		327,628		492,823	0	0	(27,212)	0	0		03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	01/27/2023	0	0	4,690.46	0	(184,984)		(170,798)		(303,320)	0	0	14,186	0	0		03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	02/02/2023	883	3,935,542	4,454.54	0	263,002		243,198		352,607	0	0	(19,804)	0	0		03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	02/02/2023	0	0	4,748.89	0	(128,517)		(118,840)		(201,497)	0	0	9,678	0	0		03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	02/03/2023	1,174	5,266,810	4,487.7	0	317,456		293,623		444,310	0	0	(23,833)	0	0		03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	02/03/2023	0	0	4,701.66	0	(186,470)		(172,470)		(297,472)	0	0	13,999	0	0		03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	02/08/2023	1,309	5,881,873	4,492.86	0	342,117		316,813		495,637	0	0	(25,305)	0	0		03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	02/08/2023	0	0	4,747.45	0	(172,581)		(159,816)		(304,631)	0	0	12,765	0	0		03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	02/10/2023	876	3,868,055	4,418.11	0	247,697		229,484		374,835	0	0	(18,213)	0	0		03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	02/10/2023	0	0	4,716.52	0	(108,125)		(100,175)		(219,054)	0	0	7,950	0	0		03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	02/15/2023	1,157	5,096,370	4,405.69	0	335,796		311,463		508,425	0	0	(24,333)	0	0		03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	02/15/2023	0	0	4,662.15	0	(172,483)		(159,985)		(327,297)	0	0	12,499	0	0		03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	02/17/2023	2,656	11,549,259	4,348.12	0	847,610		786,543		1,273,698	0	0	(61,067)	0	0		03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	02/17/2023	0	0	4,599.77	0	(464,486)		(431,022)		(849,630)	0	0	33,464	0	0		03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	02/22/2023	1,130	4,878,855	4,317.38	0	382,183		355,040		569,131	0	0	(27,144)	0	0		03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	02/22/2023	0	0	4,561.38	0	(220,281)		(204,636)		(390,730)	0	0	15,645	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/03/2022	02/24/2023	20,083	7,840,415	390.4	0	256,862		238,722		158,893	0	0	(18,140)	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/03/2022	02/24/2023	0	0	414.66	0	(42,375)		(39,383)		(21,137)	0	0	2,993	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/03/2022	02/24/2023	20,571	8,048,776	391.27	0	252,405		234,580		153,822	0	0	(17,825)	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/03/2022	02/24/2023	0	0	418.24	0	(31,473)		(29,251)		(14,819)	0	0	2,223	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/03/2022	02/24/2023	24,512	9,587,390	391.13	0	302,724		281,345		184,978	0	0	(21,379)	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/03/2022	02/24/2023	0	0	419.65	0	(32,846)		(30,526)		(15,119)	0	0	2,320	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/03/2022	02/27/2023	36,052	14,100,658	391.12	0	447,045		415,739		273,413	0	0	(31,306)	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/03/2022	02/27/2023	0	0	419.25	0	(50,833)		(47,274)		(23,689)	0	0	3,560	0	0		03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/03/2022	02/28/2023	36,174	14,243,340	393.74	0	395,387		367,776		230,602	0	0	(27,611)	0	0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/03/2022	02/28/2023	0	0	421.73	0	(40,515)		(37,686)		(18,132)	0	0	2,829	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/03/2022	03/01/2023	10,557	4,183,540	396.28	0	101,559		94,486		56,351	0	0	(7,072)	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/03/2022	03/01/2023	0	0	430.98	0	(4,540)		(4,223)		(1,739)	0	0	316	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/03/2022	03/02/2023	28,453	11,306,601	397.38	0	258,637		240,676		140,379	0	0	(17,961)	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/03/2022	03/02/2023	0	0	422.77	0	(29,022)		(27,007)		(12,838)	0	0	2,015	0	0		03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	02/24/2023	1,511	6,508,430	4,306.34	0	537,825		499,843		774,677	0	0	(37,982)	0	0		03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	02/24/2023	0	0	4,609.85	0	(272,340)		(253,107)		(481,555)	0	0	19,233	0	0		03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	02/27/2023	1,982	8,683,553	4,380.92	0	648,140		602,752		919,252	0	0	(45,388)	0	0		03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	02/27/2023	0	0	4,631.62	0	(368,620)		(342,806)		(610,761)	0	0	25,814	0	0		03
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	03/02/2023	1,347	5,850,375	4,342.36	0	464,039		431,814		662,544	0	0	(32,225)	0	0		03
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/03/2022	03/02/2023	0	0	4,583.39	0	(276,565)		(257,359)		(455,649)	0	0	19,206	0	0		03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2022	03/03/2025	4,819	1,957,936	406.29	0	63,467		62,071		33,782	0	0	(1,396)	0	0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2022	02/23/2024	5,201	2,092,291	402.27	0	57,473		55,550		31,912	0	0	(1,924)	0	0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2022	02/26/2024	6,693	2,656,271	396.86	0	90,693		87,670		54,126	0	0	(3,023)	0	0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2022	02/28/2024	8,488	3,395,801	400.06	0	102,368		98,965		58,667	0	0	(3,403)	0	0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2022	03/01/2024	14,310	5,814,681	406.34	0	135,515		131,022		71,137	0	0	(4,492)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2022	02/25/2025	55,376	21,904,092	395.55	0	986,805		964,978		595,251	0	0	(21,828)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2022	02/26/2025	39,522	15,685,712	396.89	0	679,376		664,362		403,833	0	0	(15,014)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2022	02/27/2025	19,351	7,675,227	396.63	0	335,161		327,761		199,786	0	0	(7,400)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2022	02/28/2025	30,558	12,233,843	400.35	0	477,314		466,785		272,919	0	0	(10,529)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2022	02/28/2025	29,932	12,020,500	401.59	0	451,379		441,422		254,348	0	0	(9,957)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	02/24/2025	11,919	4,819,161	404.33	0	173,896		170,203		90,291	0	0	(3,693)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	02/28/2025	12,085	4,871,218	403.08	0	183,088		179,214		96,644	0	0	(3,874)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	02/28/2025	23,907	9,720,031	406.58	0	327,523		320,593		165,162	0	0	(6,930)	0	0		03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	03/04/2025	14,533	5,909,072	406.61	0	199,241		195,041		100,571	0	0	(4,200)	0	0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	02/16/2024	8,508	3,435,591	403.8	0	93,930		90,883		47,754	0	0	(3,047)	0	0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	03/04/2024	13,163	5,326,882	404.69	0	142,291		137,783		71,834	0	0	(4,508)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	01/24/2025	11,093	4,503,997	406.03	0	151,638		148,323		76,502	0	0	(3,315)	0	0		03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	01/28/2025	14,718	6,041,048	410.45	0	176,470		172,627		83,797	0	0	(3,844)	0	0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	01/31/2025	16,818	6,919,750	411.44	0	195,934		191,679		91,785	0	0	(4,255)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	02/07/2025	30,768	12,490,719	405.97	0	424,285		415,131		214,911	0	0	(9,154)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	02/11/2025	12,096	4,872,362	402.81	0	183,253		179,314		96,776	0	0	(3,939)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	02/14/2025	22,396	9,030,527	403.22	0	335,716		328,520		176,474	0	0	(7,196)	0	0		03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	02/21/2025	12,650	5,031,090	397.73	0	221,872		217,147		124,784	0	0	(4,725)	0	0		03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/11/2022	02/27/2024	8,089	2,710,151	335.03	0	67,672		66,061		58,214	0	0	(1,611)	0	0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/11/2022	03/05/2024	9,131	3,074,164	336.67	0	70,989		69,315		60,178	0	0	(1,674)	0	0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/11/2022	03/08/2024	5,176	1,749,984	338.09	0	37,605		36,722		31,479	0	0	(883)	0	0		03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/11/2022	02/12/2025	9,463	3,199,133	338.05	0	93,335		91,845		73,625	0	0	(1,490)	0	0		03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/11/2022	02/21/2025	9,193	3,088,776	335.99	0	98,867		97,302		79,050	0	0	(1,565)	0	0		03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/11/2022	02/25/2025	24,126	8,040,439	333.27	0	288,327		283,780		234,778	0	0	(4,547)	0	0		03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/11/2022	02/26/2025	11,695	3,899,785	333.47	0	138,807		136,620		112,858	0	0	(2,187)	0	0		03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/11/2022	02/28/2025	24,898	8,304,559	333.54	0	295,115		290,474		239,722	0	0	(4,641)	0	0		03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/11/2022	03/05/2025	18,372	6,082,324	331.06	0	239,143		235,400		197,336	0	0	(3,744)	0	0		03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/11/2022	03/04/2025	26,157	8,788,635	335.99	0	283,277		278,839		226,200	0	0	(4,438)	0	0		03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/11/2022	03/07/2025	19,381	6,440,256	332.3	0	241,417		237,645		197,547	0	0	(3,772)	0	0		03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/11/2022	03/10/2025	9,947	3,293,183	331.06	0	129,840		127,817		107,053	0	0	(2,023)	0	0		03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/07/2025	64,418	26,104,657	405.24	0	722,767		718,074		249,557	0	0	(4,693)	0	0		03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/10/2025	1,698	697,585	410.82	0	15,978		15,875		6,141	0	0	(103)	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/03/2023	16,026	6,354,576	396.51	0	118,755		116,331		84,443	0	0	(2,424)	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/03/2023	0	0	418.65	0	(15,065)		(14,757)		(11,515)	0	0	307	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/03/2023	18,602	7,400,260	397.82	0	127,796		125,188		89,012	0	0	(2,608)	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/03/2023	0	0	424.21	0	(9,859)		(9,658)		(7,154)	0	0	201	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/03/2023	20,854	8,290,794	397.57	0	145,350		142,384		101,658	0	0	(2,966)	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/03/2023	0	0	429.18	0	(6,256)		(6,128)		(4,395)	0	0	128	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/06/2023	21,855	8,696,391	397.91	0	150,145		147,107		104,553	0	0	(3,038)	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/06/2023	0	0	424.4	0	(11,365)		(11,135)		(8,404)	0	0	230	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/07/2023	10,562	4,223,209	399.86	0	64,743		63,437		43,688	0	0	(1,306)	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/07/2023	0	0	433.97	0	(1,795)		(1,759)		(1,250)	0	0	36	0	0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/08/2023	9,902	3,958,916	399.8	0	61,097		59,868		41,246	0	0	(1,229)	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/08/2023	0	0	434.29	0	(1,683)		(1,650)		(1,135)	0	0	34	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/09/2023	23,736	9,483,659	399.55	0	148,824		145,839		100,997	0	0	(2,985)	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/09/2023	0	0	423.9	0	(13,292)		(13,025)		(9,880)	0	0	267	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/10/2023	13,064	5,221,309	399.67	0	81,520		79,889		55,207	0	0	(1,630)	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/10/2023	0	0	421.53	0	(9,537)		(9,346)		(7,153)	0	0	191	0	0		03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	02/17/2023	10,529	3,219,072	305.74	0	129,399		127,811		111,660	0	0	(1,588)	0	0		03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	02/17/2023	0	0	327.83	0	(18,110)		(17,887)		(15,037)	0	0	222	0	0		03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	02/23/2023	12,581	3,852,673	306.22	0	151,228		149,406		129,810	0	0	(1,822)	0	0		03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	02/23/2023	0	0	328.93	0	(19,501)		(19,266)		(16,166)	0	0	235	0	0		03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	02/24/2023	9,871	3,027,409	306.71	0	115,585		114,196		98,654	0	0	(1,388)	0	0		03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	02/24/2023	0	0	329.38	0	(14,608)		(14,433)		(12,067)	0	0	175	0	0		03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	02/28/2023	9,327	2,859,832	306.62	0	110,058		108,752		94,056	0	0	(1,306)	0	0		03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	02/28/2023	0	0	328.98	0	(14,643)		(14,470)		(12,170)	0	0	174	0	0		03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/02/2023	11,971	3,670,886	306.64	0	141,262		139,595		120,711	0	0	(1,667)	0	0		03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/02/2023	0	0	329.1	0	(18,675)		(18,455)		(15,527)	0	0	220	0	0		03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/07/2023	9,474	2,905,257	306.65	0	112,174		110,870		95,811	0	0	(1,304)	0	0		03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/07/2023	0	0	329.06	0	(15,159)		(14,982)		(12,606)	0	0	176	0	0		03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/09/2023	9,378	2,875,203	306.6	0	111,501		110,212		95,262	0	0	(1,289)	0	0		03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/09/2023	0	0	328.94	0	(15,286)		(15,109)		(12,755)	0	0	177	0	0		03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/10/2023	3,539	1,085,433	306.7	0	41,867		41,385		35,740	0	0	(483)	0	0		03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/10/2023	0	0	329.03	0	(5,733)		(5,667)		(4,783)	0	0	66	0	0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/05/2024	13,642	5,513,975	404.2	0	109,952		108,870		33,443	0	0	(1,083)	0	0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/06/2024	7,141	2,913,612	408.01	0	48,916		48,435		16,341	0	0	(481)	0	0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/08/2024	4,988	2,026,731	406.31	0	36,862		36,501		11,810	0	0	(361)	0	0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/08/2024	10,291	4,197,654	407.9	0	71,007		70,311		23,659	0	0	(696)	0	0		03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/04/2025	46,870	18,934,078	403.97	0	546,036		542,480		183,733	0	0	(3,556)	0	0		03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/05/2025	36,378	14,645,990	402.61	0	441,988		439,113		144,461	0	0	(2,875)	0	0		03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/06/2025	15,288	6,159,229	402.88	0	184,373		183,175		60,645	0	0	(1,198)	0	0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/16/2022	03/15/2023	54,692	17,945,677	328.12	0	466,042		448,018		443,588	0	0	(18,024)	0	0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/16/2022	03/15/2024	6,230	2,044,168	328.12	0	75,812		74,354		65,348	0	0	(1,458)	0	0		03
MAR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/16/2022	03/15/2023	81,655,102	81,655,102	4,262.45	0	3,240,074		3,114,768		3,494,733	0	0	(125,307)	0	0		03
MAR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/16/2022	03/15/2023	6,675,610	6,675,610	4,262.45	0	264,888		254,644		285,707	0	0	(10,244)	0	0		03
MAR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/16/2022	03/15/2023	5,406,079	5,406,079	4,262.45	0	243,220		233,813		263,607	0	0	(9,406)	0	0		03
MAR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/16/2022	03/15/2023	74,469,237	74,469,237	4,262.45	0	3,567,076		3,429,123		3,879,379	0	0	(137,953)	0	0		03
MAR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/16/2022	03/15/2023	1,605,348	1,605,348	4,262.45	0	78,341		75,311		85,347	0	0	(3,030)	0	0		03
MAR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/16/2022	03/15/2023	5,581,764	5,581,764	4,262.45	0	277,469		266,739		302,615	0	0	(10,731)	0	0		03
MAR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/16/2022	03/15/2023	14,144,766	14,144,766	4,262.45	0	752,784		723,671		823,589	0	0	(29,113)	0	0		03
MAR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/16/2022	03/15/2023	10,587,742	10,587,742	4,262.45	0	639,394		614,666		708,795	0	0	(24,728)	0	0		03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/17/2022	03/15/2023	7,698	32,813,065	4,262.45	0	3,131,375		3,035,428		4,273,298	0	0	(95,947)	0	0		03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/17/2022	03/15/2023	0	0	4,518.2	0	(1,943,625)		(1,884,071)		(2,973,774)	0	0	59,554	0	0		03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/17/2022	03/15/2023	17,479	74,504,642	4,262.45	0	7,297,099		7,073,511		9,702,860	0	0	(223,588)	0	0		03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/17/2022	03/15/2023	0	0	4,582.13	0	(3,993,861)		(3,871,487)		(6,079,130)	0	0	122,375	0	0		03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/17/2022	03/15/2023	357	1,522,675	4,262.45	0	148,497		143,946		198,300	0	0	(4,550)	0	0		03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/17/2022	03/15/2023	0	0	4,571.48	0	(83,006)		(80,462)		(126,491)	0	0	2,543	0	0		03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/17/2022	03/15/2023	408	1,740,444	4,262.45	0	180,165		174,644		226,661	0	0	(5,520)	0	0		03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/17/2022	03/15/2023	0	0	4,731.32	0	(73,275)		(71,029)		(107,992)	0	0	2,245	0	0		03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/17/2022	03/15/2023	1,468	6,257,831	4,262.45	0	628,166		608,919		814,967	0	0	(19,247)	0	0		03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/17/2022	03/15/2023	0	0	4,646.07	0	(302,902)		(293,621)		(456,485)	0	0	9,281	0	0		03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/17/2022	03/15/2023	2,496	11,435,622	4,582.13	0	680,552		659,700		867,980	0	0	(20,853)	0	0		03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/17/2022	03/15/2023	913	3,893,407	4,262.45	0	371,551		360,166		507,045	0	0	(11,385)	0	0		03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/17/2022	03/15/2023	0	0	4,518.2	0	(230,619)		(223,553)		(352,851)	0	0	7,066	0	0		03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/17/2022	03/15/2023	644	2,966,693	4,603.45	0	168,633		163,466		216,094	0	0	(5,167)	0	0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/17/2022	03/15/2023	103,679	40,325,823	388.95	0	1,049,228		1,017,079		920,594	0	0	(32,149)	0	0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/17/2022	03/15/2024	8,022	3,120,336	388.95	0	108,945		107,292		94,186	0	0	(1,653)	0	0		03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	02/28/2025	36,687	11,424,611	311.41	0	238,749		236,526		186,330	0	0	(2,223)	0	0		03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	03/03/2025	8,311	2,584,285	310.93	0	55,587		55,071		43,603	0	0	(516)	0	0		03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	03/04/2025	15,988	5,017,009	313.79	0	91,680		90,830		69,832	0	0	(850)	0	0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	03/07/2025	56,016	17,430,035	311.16	0	370,968		367,536		290,340	0	0	(3,432)	0	0		03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	03/10/2025	23,979	7,428,236	309.78	0	171,018		169,441		135,693	0	0	(1,578)	0	0		03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	03/11/2025	14,951	4,630,628	309.73	0	106,963		105,977		84,912	0	0	(986)	0	0		03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	03/14/2025	38,807	12,000,162	309.23	0	285,362		282,739		227,599	0	0	(2,623)	0	0		03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	03/17/2025	30,738	9,523,297	309.82	0	219,611		217,598		174,228	0	0	(2,013)	0	0		03
FEB 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	02/16/2024	2,816	873,090	310.01	0	15,013		14,798		11,574	0	0	(216)	0	0		03
FEB 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	02/23/2024	8,844	2,735,854	309.33	0	49,643		48,937		38,640	0	0	(706)	0	0		03
MAR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	03/04/2024	7,291	2,274,806	311.99	0	34,559		34,075		26,002	0	0	(485)	0	0		03
MAR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	03/11/2024	9,712	3,002,548	309.17	0	55,909		55,133		43,682	0	0	(777)	0	0		03
MAR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	03/15/2024	7,194	2,215,288	307.93	0	44,978		44,356		35,683	0	0	(621)	0	0		03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	02/14/2025	56,336	17,562,742	311.75	0	357,016		353,648		277,377	0	0	(3,368)	0	0		03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	02/18/2025	8,890	2,754,423	309.83	0	62,557		61,969		49,559	0	0	(588)	0	0		03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	02/21/2025	32,490	10,105,243	311.03	0	214,926		212,912		168,273	0	0	(2,014)	0	0		03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	02/25/2025	16,154	5,032,580	311.53	0	104,298		103,324		81,275	0	0	(974)	0	0		03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/07/2025	14,897	4,684,698	314.48	0	190,975		189,559		145,145	0	0	(1,416)	0	0		03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/11/2025	14,621	4,583,949	313.51	0	194,318		192,883		149,082	0	0	(1,435)	0	0		03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/14/2025	32,394	10,186,853	314.47	0	416,583		413,514		316,675	0	0	(3,069)	0	0		03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/17/2025	20,345	6,356,598	312.44	0	281,168		279,103		217,996	0	0	(2,066)	0	0		03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/21/2025	46,207	14,455,985	312.85	0	630,269		625,656		486,912	0	0	(4,613)	0	0		03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/14/2025	33,185	13,407,659	404.03	0	357,732		355,097		257,505	0	0	(2,635)	0	0		03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/18/2025	43,170	17,464,048	404.54	0	458,899		455,531		328,917	0	0	(3,368)	0	0		03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/19/2025	39,271	15,908,362	405.09	0	410,777		407,764		292,672	0	0	(3,012)	0	0		03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/20/2025	23,470	9,479,177	403.89	0	255,116		253,247		183,870	0	0	(1,869)	0	0		03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/21/2025	23,589	9,595,729	406.79	0	234,002		232,289		163,939	0	0	(1,713)	0	0		03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/01/2024	12,445	3,907,846	314	0	127,690		126,247		102,707	0	0	(1,443)	0	0		03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/08/2024	11,466	3,615,375	315.3	0	111,225		109,980		88,317	0	0	(1,244)	0	0		03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/14/2024	10,324	3,251,221	314.93	0	102,204		101,070		81,535	0	0	(1,134)	0	0		03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/18/2024	12,095	3,812,123	315.17	0	118,777		117,467		94,506	0	0	(1,311)	0	0		03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/21/2024	9,171	2,889,566	315.06	0	90,706		89,709		72,240	0	0	(997)	0	0		03

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	02/28/2025	32,239	10,052,653	311.82	0	452,308		448,933		352,742	0	0	(3,375)	0	0		03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	02/28/2025	18,201	5,713,975	313.94	0	237,157		235,387		181,214	0	0	(1,770)	0	0		03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/04/2025	26,825	8,408,113	313.44	0	356,240		353,591		273,628	0	0	(2,649)	0	0		03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/07/2025	31,387	9,805,798	312.42	0	432,507		429,300		335,330	0	0	(3,207)	0	0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/12/2024	15,021	6,116,344	407.19	0	96,434		95,361		72,256	0	0	(1,073)	0	0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/14/2024	7,537	3,062,935	406.4	0	50,270		49,712		37,942	0	0	(558)	0	0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/15/2024	12,324	5,050,412	409.81	0	70,492		69,711		51,414	0	0	(781)	0	0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/19/2024	8,053	3,283,383	407.74	0	50,893		50,332		37,914	0	0	(561)	0	0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/21/2024	4,563	1,852,806	406.09	0	31,071		30,730		23,553	0	0	(341)	0	0		03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/11/2025	53,749	21,759,204	404.83	0	563,827		559,662		402,774	0	0	(4,165)	0	0		03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/12/2025	13,523	5,475,940	404.95	0	141,445		140,402		100,895	0	0	(1,044)	0	0		03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/13/2025	34,780	14,089,952	405.12	0	362,057		359,387		257,809	0	0	(2,670)	0	0		03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/14/2025	24,869	10,105,327	406.35	0	248,934		247,100		175,208	0	0	(1,834)	0	0		03
MAR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/21/2022	03/18/2024	8,509	3,485,164	409.59	0	65,547		64,823		53,909	0	0	(723)	0	0		03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/21/2022	02/28/2025	20,631	8,589,483	416.33	0	163,190		161,973		129,571	0	0	(1,218)	0	0		03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/21/2022	03/03/2025	10,950	4,548,696	415.4	0	89,752		89,084		71,722	0	0	(668)	0	0		03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/21/2022	03/04/2025	10,536	4,401,439	417.75	0	79,382		78,792		62,448	0	0	(590)	0	0		03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/21/2022	03/07/2025	14,809	6,141,542	414.73	0	124,658		123,734		100,051	0	0	(924)	0	0		03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/21/2022	03/07/2025	15,653	6,425,042	410.47	0	152,894		151,761		126,003	0	0	(1,134)	0	0		03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/21/2022	03/11/2025	16,934	6,956,314	410.79	0	163,999		162,787		134,927	0	0	(1,211)	0	0		03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/21/2022	03/14/2025	24,986	10,254,263	410.4	0	245,670		243,860		202,574	0	0	(1,810)	0	0		03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/21/2022	03/18/2025	16,866	6,917,895	410.18	0	167,471		166,242		138,304	0	0	(1,229)	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/21/2023	13,806	5,519,543	399.78	0	86,290		86,047		59,319	0	0	(243)	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/21/2023	0	0	433.88	0	(2,485)		(2,478)		(1,894)	0	0	7	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/22/2023	12,651	5,057,912	399.81	0	79,067		78,845		54,351	0	0	(222)	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/22/2023	0	0	435.32	0	(2,024)		(2,018)		(1,457)	0	0	6	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/10/2023	64,278	25,658,496	399.18	0	407,523		406,338		281,948	0	0	(1,185)	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/10/2023	0	0	427.11	0	(24,426)		(24,355)		(18,499)	0	0	71	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/13/2023	36,557	14,603,361	399.47	0	229,211		228,551		157,949	0	0	(661)	0	0		03

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MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/13/2023	0	0	426.13	0	(15,719)		(15,674)		(12,094)	0	0	45	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/14/2023	8,634	3,448,430	399.41	0	54,393		54,237		37,557	0	0	(156)	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/14/2023	0	0	434.55	0	(1,381)		(1,377)		(1,016)	0	0	4	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/15/2023	10,060	4,016,196	399.21	0	64,286		64,102		44,525	0	0	(184)	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/15/2023	0	0	434.31	0	(1,710)		(1,705)		(1,233)	0	0	5	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/16/2023	28,817	11,519,224	399.74	0	178,664		178,154		122,789	0	0	(510)	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/16/2023	0	0	416.91	0	(33,139)		(33,045)		(26,715)	0	0	95	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/17/2023	14,105	5,640,290	399.87	0	86,889		86,641		59,648	0	0	(248)	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/17/2023	0	0	415.21	0	(19,183)		(19,129)		(15,596)	0	0	55	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/17/2023	18,599	7,401,330	397.94	0	128,520		128,154		90,796	0	0	(366)	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/17/2023	0	0	425.08	0	(9,114)		(9,088)		(7,155)	0	0	26	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/17/2023	20,360	8,096,493	397.66	0	142,930		142,522		101,440	0	0	(407)	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/17/2023	0	0	431.51	0	(4,886)		(4,873)		(3,629)	0	0	14	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/20/2023	15,418	6,131,197	397.67	0	108,695		108,388		77,228	0	0	(307)	0	0		03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/20/2023	0	0	427.88	0	(5,705)		(5,688)		(4,378)	0	0	16	0	0		03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/14/2023	9,362	2,870,596	306.63	0	123,107		122,402		95,247	0	0	(705)	0	0		03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/14/2023	0	0	329.14	0	(18,349)		(18,244)		(12,695)	0	0	105	0	0		03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/16/2023	8,838	2,710,191	306.65	0	116,220		115,558		89,906	0	0	(662)	0	0		03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/16/2023	0	0	329.09	0	(17,499)		(17,400)		(12,148)	0	0	100	0	0		03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/20/2023	8,853	2,714,257	306.59	0	117,126		116,466		90,663	0	0	(660)	0	0		03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/20/2023	0	0	329.12	0	(17,706)		(17,606)		(12,320)	0	0	100	0	0		03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/22/2023	12,159	3,779,364	310.84	0	127,543		126,829		93,114	0	0	(715)	0	0		03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/23/2022	03/22/2023	0	0	336.52	0	(10,578)		(10,519)		(6,880)	0	0	59	0	0		03
FEB 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/24/2022	02/22/2023	2,597	1,713,562	659.91	0	48,480		47,894		37,663	0	0	(586)	0	0		03
FEB 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/25/2022	02/22/2023	0	0	715.92	0	0		0		0	0	0		0	0		03
MAR 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/24/2022	03/10/2023	2,682	1,732,910	646.15	0	60,557		59,859		48,824	0	0	(698)	0	0		03
MAR 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/25/2022	03/10/2023	0	0	699.53	0	0		0		0	0	0		0	0		03
MAR 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/25/2022	03/23/2023	2,786	1,796,890	645.05	0	64,154		63,441		52,900	0	0	(713)	0	0		03
MAR 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/25/2022	03/23/2023	0	0	699.21	0	0		0		0	0	0		0	0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/28/2022	03/11/2024	9,276	1,933,537	208.44	0	30,148		30,148		2,466	0	0		0	0		03
MAR 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/28/2022	03/22/2024	5,273	1,086,543	206.05	0	21,146		21,146		1,162	0	0		0	0		03
MAR 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/28/2022	03/21/2023	4,411	895,365	202.99	0	15,218		15,132		1,098	0	0	(85)	0	0		03
MAR 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/28/2022	03/21/2023	0	0	211.8	0	(3,132)		(3,114)		(413)	0	0	18	0	0		03
MAR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2022	03/01/2024	3,772	1,402,382	371.82	0	28,966		28,884		20,775	0	0	(83)	0	0		03
MAR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2022	03/14/2024	4,704	1,749,730	371.96	0	36,316		36,214		26,009	0	0	(102)	0	0		03
MAR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2022	03/25/2024	4,151	1,541,361	371.28	0	33,336		33,245		24,078	0	0	(92)	0	0		03
MAR 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2022	03/24/2023	2,112	763,150	361.4	0	14,676		14,594		15,770	0	0	(82)	0	0		03
MAR 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2022	03/24/2023	0	0	377.82	0	0		0		(4,200)	0	0		0	0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/13/2024	6,461	2,159,874	334.32	0	67,945		67,850		48,930	0	0	(95)	0	0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/20/2024	10,289	3,457,882	336.09	0	100,441		100,301		70,966	0	0	(140)	0	0		03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/28/2024	11,958	4,006,411	335.05	0	123,152		122,983		87,938	0	0	(169)	0	0		03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	02/21/2025	10,035	3,328,523	331.7	0	144,923		144,786		104,358	0	0	(137)	0	0		03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/04/2025	9,024	3,013,926	333.98	0	120,964		120,850		85,383	0	0	(113)	0	0		03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/07/2025	10,754	3,567,695	331.74	0	156,155		156,009		112,288	0	0	(146)	0	0		03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/11/2025	26,760	8,904,360	332.75	0	375,902		375,553		267,996	0	0	(349)	0	0		03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/12/2025	13,653	4,508,713	330.23	0	209,232		209,037		152,272	0	0	(194)	0	0		03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/18/2025	14,112	4,737,845	335.72	0	179,101		178,935		124,388	0	0	(165)	0	0		03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/14/2025	27,745	9,189,378	331.21	0	411,621		411,239		297,118	0	0	(381)	0	0		03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/19/2025	10,550	3,528,732	334.49	0	139,969		139,840		98,261	0	0	(129)	0	0		03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/20/2025	11,864	3,947,293	332.7	0	167,695		167,541		119,512	0	0	(155)	0	0		03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/21/2025	20,223	6,791,001	335.8	0	256,337		256,101		177,845	0	0	(236)	0	0		03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/25/2025	12,691	4,273,635	336.74	0	155,846		155,703		107,205	0	0	(143)	0	0		03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/27/2025	16,085	5,401,567	335.82	0	204,402		204,214		141,734	0	0	(187)	0	0		03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/28/2025	9,496	3,208,970	337.94	0	111,807		111,705		76,049	0	0	(102)	0	0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/22/2024	4,032	1,596,921	396.1	0	42,816		42,816		34,483	0	0		0	0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/22/2024	5,840	2,339,456	400.6	0	51,741		51,741		40,137	0	0		0	0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/25/2024	2,612	1,043,970	399.65	0	24,137		24,137		18,876	0	0		0	0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/26/2024	2,571	1,017,046	395.61	0	27,919		27,919		22,572	0	0		0	0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/27/2024	5,542	2,201,611	397.27	0	56,416		56,416		45,015	0	0		0	0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/28/2024	8,517	3,373,287	396.06	0	90,963		90,963		73,314	0	0		0	0		03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/21/2025	22,272	8,883,437	398.87	0	288,193		288,193		213,287	0	0		0	0		03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/24/2025	3,206	1,303,673	406.61	0	32,703		32,703		22,502	0	0		0	0		03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/25/2025	43,986	17,463,587	397.03	0	602,162		602,162		453,060	0	0		0	0		03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/26/2025	19,271	7,634,093	396.14	0	270,953		270,953		205,386	0	0		0	0		03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/27/2025	35,328	14,020,385	396.86	0	486,471		486,471		366,548	0	0		0	0		03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/28/2025	70,374	27,747,092	394.28	0	1,045,759		1,045,759		804,374	0	0		0	0		03
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										856,547,125	133,617,303	0	534,546,765	XXX	1,141,593,330	0	0	(111,601,609)	256,176	0	XXX	XXX
0079999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										856,547,125	133,617,303	0	534,546,765	XXX	1,141,593,330	0	0	(111,601,609)	256,176	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										856,547,125	133,617,303	0	534,546,765	XXX	1,141,593,330	0	0	(111,601,609)	256,176	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										856,547,125	133,617,303	0	534,546,765	XXX	1,141,593,330	0	0	(111,601,609)	256,176	0	XXX	XXX
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	12/27/2022	32,259	9,212,559	285.58	(512,275)	0		(267,532)		(905,652)	0	0	89,177		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	01/17/2023	32,033	9,181,847	286.64	(485,936)	0		(262,839)		(865,758)	0	0	81,290		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	02/06/2023	27,446	7,751,512	282.43	(509,668)	0		(284,062)		(853,279)	0	0	82,205		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	01/03/2023	28,488	8,157,633	286.35	(436,441)	0		(230,714)		(778,304)	0	0	74,961		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	12/19/2022	26,112	7,402,942	283.51	(456,433)	0		(234,942)		(786,147)	0	0	80,705		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	01/11/2023	27,355	7,830,150	286.24	(422,638)	0		(226,413)		(750,061)	0	0	71,499		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	07/25/2022	23,270	6,533,097	280.75	(447,718)	0		(142,231)		(769,308)	0	0	111,311		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	12/12/2022	23,220	6,555,408	282.32	(427,941)	0		(217,380)		(726,452)	0	0	76,722		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	05/20/2022	18,388	4,908,893	266.96	(595,040)	0		(98,503)		(862,480)	0	0	180,924		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	05/02/2022	18,111	4,821,598	266.22	(599,304)	0		(66,829)		(863,268)	0	0	194,019		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	08/08/2022	20,234	5,711,187	282.26	(363,399)	0		(124,677)		(638,105)	0	0	86,984		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	04/11/2022	17,093	4,547,010	266.01	(569,039)	0		(22,142)		(818,503)	0	0	199,274		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	04/04/2022	16,973	4,548,688	267.99	(531,605)	0		(6,379)		(779,204)	0	0	191,378		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	01/30/2023	20,169	5,657,735	280.51	(406,213)	0		(224,117)		(665,150)	0	0	66,351		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	06/20/2022	18,641	5,225,490	280.32	(363,689)	0		(88,976)		(625,012)	0	0	100,098		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	05/06/2022	16,710	4,454,244	266.56	(547,256)	0		(67,922)		(790,696)	0	0	174,656		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	05/13/2022	16,777	4,516,074	269.19	(505,645)	0		(73,485)		(749,622)	0	0	157,467		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	03/13/2023	22,789	8,426,405	369.76	(712,152)	0		(415,522)		(514,687)	0	0	108,084		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	01/10/2023	21,540	6,149,828	285.51	(344,637)	0		(184,326)		(605,883)	0	0	58,413		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	06/06/2022	17,061	4,672,744	273.89	(435,900)	0		(91,915)		(681,841)	0	0	125,339		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	04/24/2023	20,997	7,735,162	368.4	(684,490)	0		(418,240)		(501,689)	0	0	97,014		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	06/27/2022	17,961	5,007,956	278.82	(375,570)	0		(97,828)		(628,984)	0	0	101,201		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	08/01/2022	18,462	5,199,764	281.64	(341,186)	0		(112,804)		(593,830)	0	0	83,216		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	04/10/2023	19,914	7,321,976	367.68	(660,945)	0		(398,057)		(487,454)	0	0	95,789		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	03/15/2024	32,782	12,975,159	395.8	(488,126)	0		(362,666)		(282,870)	0	0	45,714		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	05/31/2022	16,286	4,430,652	272.06	(445,085)	0		(86,987)		(680,734)	0	0	130,481		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	08/07/2023	22,096	8,327,444	376.87	(574,063)	0		(382,450)		(390,463)	0	0	69,818		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	01/20/2023	20,897	6,001,341	287.18	(309,074)	0		(167,963)		(553,800)	0	0	51,417		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	12/29/2022	19,922	5,692,392	285.74	(313,964)	0		(164,544)		(556,047)	0	0	54,445		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	08/22/2022	18,487	5,271,238	285.13	(288,399)	0		(105,746)		(529,852)	0	0	66,554		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	04/29/2022	14,712	3,918,932	266.38	(484,460)	0		(49,327)		(698,885)	0	0	158,551		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	07/31/2023	21,525	8,105,647	376.57	(563,523)	0		(373,632)		(384,164)	0	0	69,191		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	03/20/2023	17,188	6,237,656	362.9	(644,220)	0		(379,016)		(493,826)	0	0	96,633		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	03/28/2023	17,794	6,553,103	368.27	(580,450)	0		(344,642)		(425,755)	0	0	85,922		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	06/30/2023	18,384	6,843,732	372.26	(543,072)	0		(351,991)		(385,143)	0	0	69,625		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	05/30/2023	17,326	6,413,797	370.19	(540,042)	0		(341,248)		(389,899)	0	0	72,435		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	05/02/2023	16,781	6,208,288	369.96	(524,573)	0		(323,065)		(379,154)	0	0	73,424		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	06/19/2023	17,111	6,344,670	370.8	(525,814)	0		(337,860)		(377,799)	0	0	68,485		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	06/06/2023	16,341	6,004,934	367.47	(548,577)	0		(348,727)		(405,469)	0	0	72,820		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	09/05/2023	18,207	6,840,685	375.72	(492,132)	0		(334,061)		(339,664)	0	0	57,597		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	10/02/2023	18,065	6,777,650	375.19	(498,221)	0		(343,622)		(346,409)	0	0	56,332		0		03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	06/27/2023	16,375	6,059,573	370.06	(513,998)	0		(332,371)		(371,914)	0	0	66,180		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	04/20/2023	15,561	5,747,589	369.37	(493,735)	0		(300,466)		(358,636)	0	0	70,422		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	05/08/2023	15,571	5,748,479	369.17	(497,972)	0		(308,451)		(362,513)	0	0	69,056		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	11/13/2023	18,417	7,029,845	381.7	(421,570)	0		(297,312)		(276,767)	0	0	45,276		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	08/14/2023	16,367	6,126,321	374.31	(459,094)	0		(307,292)		(320,532)	0	0	55,312		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	04/18/2023	14,869	5,479,988	368.55	(482,501)	0		(293,029)		(353,092)	0	0	69,038		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	07/18/2023	15,869	5,928,843	373.61	(452,269)	0		(297,115)		(317,144)	0	0	56,534		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	07/10/2023	15,660	5,849,286	373.52	(446,934)	0		(291,888)		(313,453)	0	0	56,494		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	07/27/2023	16,036	6,030,681	376.07	(425,918)	0		(281,608)		(291,624)	0	0	52,582		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	05/10/2023	14,583	5,400,408	370.31	(451,942)	0		(280,468)		(325,661)	0	0	62,480		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	02/12/2024	23,505	9,303,259	395.8	(345,053)	0		(253,311)		(197,824)	0	0	33,428		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	09/25/2023	15,491	5,797,451	374.25	(438,236)	0		(301,044)		(307,180)	0	0	49,989		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	11/20/2023	17,791	6,816,629	383.15	(389,801)	0		(275,859)		(252,384)	0	0	41,517		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	11/03/2023	15,755	5,919,307	375.71	(430,426)	0		(302,026)		(298,710)	0	0	46,785		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	12/11/2023	18,111	6,984,334	385.64	(368,559)	0		(263,439)		(233,279)	0	0	38,303		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	09/18/2023	15,706	5,918,863	376.85	(411,658)	0		(281,633)		(281,414)	0	0	47,378		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	10/10/2023	15,650	5,908,887	377.57	(403,138)	0		(279,289)		(274,434)	0	0	45,127		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	08/21/2023	15,258	5,742,266	376.35	(403,721)	0		(271,467)		(276,495)	0	0	48,190		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	03/30/2023	13,677	5,061,603	370.07	(424,547)	0		(252,640)		(306,091)	0	0	62,638		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	03/06/2023	15,967	6,103,804	382.27	(334,674)	0		(193,608)		(205,026)	0	0	51,400		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	04/21/2023	13,284	4,891,419	368.21	(435,194)	0		(265,110)		(319,419)	0	0	61,974		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	11/07/2023	15,550	5,885,842	378.52	(391,695)	0		(275,411)		(265,067)	0	0	42,371		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	11/17/2023	16,483	6,308,389	382.73	(365,749)	0		(258,457)		(237,644)	0	0	39,094		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	10/12/2023	15,429	5,839,086	378.45	(387,421)	0		(268,695)		(261,424)	0	0	43,260		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	11/06/2023	15,507	5,879,619	379.16	(383,022)	0		(269,175)		(257,652)	0	0	41,483		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	07/28/2023	14,070	5,269,095	374.5	(391,419)	0		(258,980)		(272,312)	0	0	48,257		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	07/13/2023	13,555	5,055,479	372.95	(393,377)	0		(257,483)		(277,455)	0	0	49,516		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	03/23/2023	11,952	4,357,360	364.56	(429,808)	0		(253,750)		(325,263)	0	0	64,150		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	02/20/2024	19,805	7,827,526	395.23	(297,867)	0		(219,347)		(172,397)	0	0	28,611		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	05/05/2023	12,095	4,440,514	367.15	(408,191)	0		(252,118)		(302,366)	0	0	56,869		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	08/28/2023	13,968	5,270,534	377.32	(359,545)	0		(242,846)		(244,029)	0	0	42,522		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	09/12/2023	13,634	5,124,332	375.86	(367,426)	0		(250,475)		(253,463)	0	0	42,614		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/09/2022	10,205	2,832,020	277.51	(226,145)	0		(57,368)		(370,896)	0	0	74,827		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/10/2022	10,226	2,807,897	274.59	(255,542)	0		(65,524)		(401,457)	0	0	84,245		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/13/2022	14,670	4,043,032	275.59	(352,384)	0		(93,203)		(561,284)	0	0	114,908		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/16/2022	16,371	4,518,916	276.04	(386,180)	0		(105,196)		(618,877)	0	0	124,574		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/17/2022	11,871	3,282,271	276.5	(274,690)	0		(75,540)		(443,301)	0	0	88,293		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/28/2022	12,044	3,364,973	279.38	(246,068)	0		(74,412)		(415,037)	0	0	76,103		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	07/08/2022	11,220	3,131,964	279.13	(232,151)	0		(75,584)		(389,286)	0	0	69,414		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	07/11/2022	13,522	3,812,660	281.96	(244,748)	0		(81,314)		(430,937)	0	0	72,458		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	07/12/2022	11,821	3,311,099	280.1	(234,058)	0		(78,275)		(398,656)	0	0	69,066		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	07/13/2022	9,505	2,664,078	280.29	(186,578)	0		(62,802)		(318,724)	0	0	54,876		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	07/21/2022	11,176	3,140,772	281.02	(212,239)	0		(75,027)		(366,505)	0	0	60,833		0		03
JUL 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	07/22/2022	9,906	2,772,707	279.91	(198,213)	0		(70,476)		(335,791)	0	0	56,632		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	08/03/2022	10,057	2,822,039	280.6	(195,209)	0		(74,024)		(333,881)	0	0	53,727		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	08/04/2022	13,452	3,776,800	280.76	(259,221)	0		(98,789)		(444,381)	0	0	71,128		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	08/05/2022	12,816	3,565,394	278.19	(277,475)	0		(106,267)		(456,194)	0	0	75,905		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	08/09/2022	12,711	3,572,237	281.03	(242,149)	0		(94,533)		(416,432)	0	0	65,446		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	12/30/2022	20,194	5,763,208	285.39	(322,299)	0		(184,848)		(570,520)	0	0	60,939		0		03
AUG 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	08/15/2022	11,974	3,377,232	282.04	(217,453)	0		(87,238)		(380,137)	0	0	57,731		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	01/04/2023	17,961	5,145,194	286.46	(272,114)	0		(157,272)		(488,772)	0	0	50,915		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	01/05/2023	11,467	3,263,174	284.58	(190,805)	0		(110,445)		(332,943)	0	0	35,627		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	01/06/2023	17,018	4,852,181	285.12	(275,862)	0		(159,920)		(485,156)	0	0	51,403		0		03
SEP 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	09/06/2022	11,775	3,377,116	286.81	(167,555)	0		(73,334)		(317,628)	0	0	41,773		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	01/18/2023	10,774	3,089,751	286.78	(161,394)	0		(95,206)		(289,727)	0	0	29,344		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	01/19/2023	17,015	4,869,730	286.2	(262,543)	0		(155,091)		(467,013)	0	0	47,639		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	01/24/2023	19,612	5,584,611	284.76	(325,161)	0		(193,409)		(565,619)	0	0	58,412		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	01/26/2023	13,930	3,956,288	284.01	(239,458)	0		(142,818)		(411,816)	0	0	42,845		0		03

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	10/18/2022	10,461	2,985,270	285.37	(163,402)	0		(81,093)		(296,627)	0	0	36,492		0		03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	01/27/2023	14,179	3,993,150	281.63	(271,664)	0		(162,244)		(452,058)	0	0	48,511		0		03
OCT 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	10/24/2022	13,791	3,897,173	282.59	(247,823)	0		(124,820)		(428,847)	0	0	54,533		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	02/01/2023	13,291	3,718,958	279.81	(275,656)	0		(165,718)		(447,376)	0	0	48,741		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	11/10/2022	10,761	3,038,878	282.39	(195,963)	0		(102,582)		(336,427)	0	0	41,401		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	02/02/2023	12,089	3,384,802	279.99	(248,913)	0		(149,836)		(404,702)	0	0	43,926		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	11/14/2022	12,177	3,452,876	283.56	(209,929)	0		(110,823)		(366,587)	0	0	43,939		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	11/18/2022	10,034	2,832,474	282.28	(183,928)	0		(97,897)		(314,660)	0	0	38,142		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	02/09/2023	12,251	3,463,361	282.71	(224,308)	0		(136,234)		(377,414)	0	0	39,048		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	02/16/2023	10,726	3,050,008	284.36	(182,447)	0		(111,766)		(313,147)	0	0	31,336		0		03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	02/21/2023	10,967	3,118,605	284.36	(186,770)	0		(115,098)		(320,196)	0	0	31,776		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	11/22/2022	12,663	3,569,995	281.93	(236,159)	0		(126,707)		(401,402)	0	0	48,526		0		03
NOV 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	11/28/2022	17,302	4,889,378	282.59	(313,340)	0		(170,078)		(537,072)	0	0	63,515		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	12/01/2022	13,435	3,783,666	281.62	(254,600)	0		(138,976)		(429,782)	0	0	51,262		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	12/05/2022	12,555	3,527,877	280.99	(244,951)	0		(134,696)		(409,394)	0	0	48,882		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	12/06/2022	12,130	3,432,000	282.94	(216,517)	0		(119,276)		(372,197)	0	0	43,112		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	12/08/2022	13,306	3,739,977	281.08	(258,664)	0		(143,006)		(432,568)	0	0	51,277		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	12/13/2022	10,684	3,024,602	283.09	(189,645)	0		(105,772)		(326,161)	0	0	37,185		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	12/14/2022	10,801	3,066,066	283.88	(184,690)	0		(103,185)		(321,320)	0	0	36,135		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	12/15/2022	12,856	3,641,134	283.23	(226,904)	0		(126,987)		(390,602)	0	0	44,298		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	12/21/2022	14,095	3,993,259	283.32	(248,064)	0		(140,233)		(426,935)	0	0	47,807		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	12/22/2022	13,780	3,919,515	284.44	(229,846)	0		(130,148)		(402,191)	0	0	44,201		0		03
DEC 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	12/23/2022	13,233	3,756,016	283.83	(227,481)	0		(129,019)		(394,128)	0	0	43,653		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	01/02/2024	12,224	4,725,123	386.54	(262,697)	0		(199,513)		(153,163)	0	0	28,013		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	01/03/2024	11,384	4,376,327	384.44	(261,368)	0		(198,578)		(156,060)	0	0	27,838		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	01/08/2024	11,057	4,338,586	392.39	(196,037)	0		(149,219)		(106,664)	0	0	20,757		0		03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	01/29/2024	12,433	4,819,943	387.66	(259,734)	0		(199,199)		(150,551)	0	0	26,838		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	02/01/2024	11,169	4,366,068	390.92	(209,860)	0		(161,117)		(117,221)	0	0	21,610		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	02/08/2024	11,051	4,379,108	396.27	(172,945)	0		(133,095)		(90,594)	0	0	17,668		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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	02/26/2024	18,368	7,190,510	391.46	(341,837)	0		(264,648)		(191,191)	0	0	34,222		0		03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	02/27/2024	15,806	6,185,079	391.32	(295,566)	0		(228,900)		(165,657)	0	0	29,557		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/01/2024	15,668	6,204,252	395.97	(250,226)	0		(193,973)		(132,665)	0	0	24,939		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/05/2024	15,363	6,050,875	393.87	(264,237)	0		(205,097)		(144,032)	0	0	26,220		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/08/2024	12,483	4,925,144	394.55	(209,963)	0		(163,125)		(113,622)	0	0	20,766		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/12/2024	12,639	5,023,841	397.48	(192,116)	0		(149,447)		(100,422)	0	0	18,917		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/19/2024	15,894	6,294,890	396.05	(254,943)	0		(198,750)		(135,975)	0	0	24,913		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/21/2024	15,178	5,988,750	394.58	(256,348)	0		(199,968)		(139,253)	0	0	24,996		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/22/2024	13,519	5,355,858	396.18	(216,030)	0		(168,569)		(115,193)	0	0	21,042		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/26/2024	18,851	7,456,033	395.53	(308,775)	0		(241,231)		(166,124)	0	0	29,946		0		03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/28/2024	12,036	4,761,472	395.59	(196,795)	0		(153,839)		(105,908)	0	0	19,045		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/02/2024	18,310	7,238,891	395.36	(302,475)	0		(236,804)		(163,470)	0	0	29,115		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/09/2024	16,445	6,549,631	398.28	(246,014)	0		(192,998)		(128,667)	0	0	23,505		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/10/2024	16,004	6,355,776	397.13	(249,347)	0		(195,670)		(132,357)	0	0	23,798		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/16/2024	16,019	6,406,819	399.95	(226,349)	0		(177,931)		(116,319)	0	0	21,466		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/23/2024	15,521	6,184,756	398.47	(232,043)	0		(182,770)		(121,741)	0	0	21,845		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/26/2024	13,528	5,418,831	400.57	(187,766)	0		(148,020)		(96,143)	0	0	17,621		0		03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/30/2024	19,282	7,714,865	400.11	(272,646)	0		(215,172)		(140,641)	0	0	25,481		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/07/2024	19,258	7,748,564	402.36	(251,699)	0		(199,024)		(126,646)	0	0	23,354		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/10/2024	15,563	6,259,087	402.18	(205,119)	0		(162,324)		(103,535)	0	0	18,973		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/14/2024	17,984	7,194,871	400.07	(256,272)	0		(203,024)		(133,013)	0	0	23,607		0		03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/21/2024	15,655	6,236,936	398.4	(237,329)	0		(188,368)		(125,978)	0	0	21,707		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/12/2022	9,103	3,408,515	374.43	(255,982)	0		(13,158)		(156,555)	0	0	107,656		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/07/2024	13,875	5,606,054	404.03	(173,164)	0		(138,047)		(86,528)	0	0	15,569		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/14/2022	19,276	7,157,505	371.31	(600,844)	0		(36,162)		(391,626)	0	0	250,352		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/14/2022	14,565	5,446,750	373.95	(416,426)	0		(25,063)		(257,471)	0	0	173,511		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/11/2024	14,255	5,754,859	403.72	(180,320)	0		(143,898)		(90,610)	0	0	16,148		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/07/2023	11,087	4,224,605	381.03	(263,878)	0		(165,228)		(151,864)	0	0	43,737		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	02/24/2023	12,294	4,853,109	394.77	(171,126)	0		(105,828)		(72,546)	0	0	28,950		0		03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/22/2022	10,539	3,944,891	374.32	(297,722)	0		(27,911)		(182,383)	0	0	119,620		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/15/2023	9,361	3,457,095	369.3	(318,000)	0		(200,842)		(215,209)	0	0	51,942		0		03
APR 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/29/2022	8,198	3,079,104	375.61	(221,663)	0		(26,868)		(131,304)	0	0	86,362		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/03/2022	8,173	3,060,305	374.45	(230,146)	0		(31,339)		(140,379)	0	0	88,141		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/25/2024	13,766	5,563,140	404.13	(172,760)	0		(138,343)		(86,899)	0	0	15,258		0		03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/28/2024	13,077	5,277,127	403.53	(168,045)	0		(134,666)		(85,211)	0	0	14,798		0		03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	02/27/2023	9,132	3,479,973	381.09	(216,511)	0		(134,358)		(124,095)	0	0	36,422		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/06/2022	7,387	2,765,913	374.41	(208,398)	0		(30,647)		(127,180)	0	0	78,806		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/02/2023	8,811	3,375,061	383.07	(195,154)	0		(121,518)		(108,116)	0	0	32,647		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/13/2022	8,960	3,327,412	371.36	(279,285)	0		(47,877)		(181,526)	0	0	102,595		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/03/2023	10,482	4,023,052	383.82	(226,193)	0		(141,004)		(123,599)	0	0	37,769		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/20/2022	7,433	2,781,596	374.21	(211,402)	0		(41,106)		(129,508)	0	0	75,501		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/24/2022	9,140	3,425,445	374.76	(255,291)	0		(52,853)		(154,328)	0	0	89,751		0		03
MAY 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/27/2022	6,871	2,566,974	373.59	(199,605)	0		(43,158)		(123,985)	0	0	69,361		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/16/2023	7,617	2,794,284	366.83	(276,054)	0		(174,534)		(191,642)	0	0	45,009		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/17/2023	10,809	3,966,002	366.9	(391,087)	0		(247,524)		(271,304)	0	0	63,649		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/29/2023	7,186	2,647,367	368.4	(250,293)	0		(160,364)		(171,148)	0	0	39,870		0		03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/31/2023	10,414	3,835,541	368.32	(363,539)	0		(233,383)		(248,769)	0	0	57,705		0		03
JUN 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/17/2022	7,796	2,965,612	380.39	(177,832)	0		(48,904)		(90,939)	0	0	57,160		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/04/2023	9,539	3,493,967	366.27	(351,142)	0		(226,305)		(245,210)	0	0	55,346		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/06/2023	9,746	3,583,323	367.69	(345,965)	0		(223,398)		(238,304)	0	0	54,340		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/06/2023	8,828	3,257,841	369.05	(302,435)	0		(195,290)		(205,454)	0	0	47,503		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/12/2023	10,291	3,790,653	368.34	(359,471)	0		(233,439)		(246,064)	0	0	55,876		0		03
JUL 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	07/29/2022	9,401	3,671,110	390.5	(139,700)	0		(51,628)		(47,432)	0	0	39,046		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/13/2023	12,047	4,435,945	368.23	(421,995)	0		(274,297)		(289,173)	0	0	65,482		0		03
AUG 22 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	08/09/2022	13,749	5,341,481	388.49	(226,314)	0		(88,351)		(87,681)	0	0	61,166		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/19/2023	12,354	4,542,420	367.69	(439,059)	0		(286,962)		(302,590)	0	0	67,432		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/27/2023	8,546	3,160,831	369.87	(287,053)	0		(188,952)		(193,550)	0	0	43,493		0		03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity N/A		Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/28/2023	11,989	4,408,321	367.71	(426,194)	0		(280,787)		(293,678)	0	0	64,466		0		03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/03/2023	12,324	4,530,185	367.6	(439,462)	0		(290,778)		(303,274)	0	0	65,919		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/04/2023	9,553	3,529,348	369.46	(324,601)	0		(214,961)		(219,890)	0	0	48,609		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/09/2023	10,166	3,755,019	369.37	(346,458)	0		(230,400)		(234,988)	0	0	51,454		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/12/2023	12,896	4,754,501	368.68	(447,621)	0		(298,414)		(305,704)	0	0	66,151		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/16/2023	13,795	5,091,166	369.07	(474,120)	0		(317,111)		(322,675)	0	0	69,610		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/17/2023	8,724	3,216,395	368.7	(302,709)	0		(202,628)		(206,817)	0	0	44,371		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/18/2023	11,280	4,164,755	369.21	(386,346)	0		(258,821)		(262,560)	0	0	56,538		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/23/2023	10,146	3,758,621	370.44	(336,454)	0		(226,292)		(225,975)	0	0	48,840		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/24/2023	7,149	2,640,969	369.42	(243,637)	0		(163,994)		(165,310)	0	0	35,310		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/25/2023	8,046	2,980,164	370.37	(267,384)	0		(180,118)		(179,689)	0	0	38,689		0		03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/26/2023	11,596	4,299,297	370.77	(381,263)	0		(257,031)		(255,171)	0	0	55,078		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/01/2023	8,411	3,125,322	371.58	(270,747)	0		(183,368)		(179,754)	0	0	38,740		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/08/2023	8,519	3,145,322	369.21	(292,289)	0		(198,995)		(198,884)	0	0	41,362		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/09/2023	10,090	3,724,517	369.12	(347,105)	0		(236,489)		(236,356)	0	0	49,042		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/13/2023	7,738	2,864,770	370.22	(258,682)	0		(176,759)		(174,343)	0	0	36,320		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/15/2023	7,486	2,774,947	370.67	(247,347)	0		(169,258)		(165,945)	0	0	34,621		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/16/2023	12,393	4,592,372	370.56	(410,706)	0		(281,244)		(275,870)	0	0	57,397		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/20/2023	12,307	4,552,910	369.93	(414,885)	0		(284,914)		(280,542)	0	0	57,623		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/21/2023	10,987	4,067,984	370.26	(367,180)	0		(252,330)		(247,504)	0	0	50,919		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/22/2023	10,624	3,957,680	372.53	(333,906)	0		(229,624)		(219,941)	0	0	46,233		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/23/2023	10,615	3,935,979	370.8	(349,759)	0		(240,694)		(234,498)	0	0	48,354		0		03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/29/2023	11,376	4,232,127	372.01	(363,020)	0		(250,854)		(240,554)	0	0	49,729		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	07/06/2023	11,853	4,406,723	371.78	(380,957)	0		(264,490)		(253,148)	0	0	51,636		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	07/07/2023	7,928	2,949,492	372.04	(253,058)	0		(175,809)		(167,717)	0	0	34,248		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	07/12/2023	8,855	3,302,161	372.93	(275,999)	0		(192,376)		(181,365)	0	0	37,075		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	07/14/2023	11,100	4,138,671	372.86	(346,647)	0		(241,931)		(228,021)	0	0	46,426		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	07/19/2023	12,466	4,658,725	373.71	(380,592)	0		(266,470)		(248,240)	0	0	50,596		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	07/20/2023	11,361	4,239,814	373.18	(351,973)	0		(246,589)		(230,885)	0	0	46,722		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	07/21/2023	10,118	3,785,279	374.12	(305,457)	0		(214,135)		(198,381)	0	0	40,488		0		03

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JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	07/25/2023	12,647	4,712,912	372.65	(397,875)	0		(279,620)		(262,534)	0	0	52,429		0		03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	07/26/2023	10,179	3,809,464	374.24	(306,496)	0		(215,533)		(198,940)	0	0	40,328		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	08/01/2023	10,840	4,064,798	374.99	(319,773)	0		(225,695)		(206,077)	0	0	41,709		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	08/02/2023	11,117	4,192,371	377.12	(308,491)	0		(217,864)		(194,142)	0	0	40,180		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	08/03/2023	13,287	5,000,773	376.38	(376,805)	0		(266,268)		(239,137)	0	0	49,006		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	08/09/2023	9,262	3,487,702	376.56	(261,559)	0		(185,490)		(165,833)	0	0	33,725		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	08/11/2023	9,731	3,653,043	375.42	(284,035)	0		(201,665)		(182,368)	0	0	36,519		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	08/15/2023	7,361	2,752,549	373.92	(224,226)	0		(159,570)		(146,359)	0	0	28,665		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	08/16/2023	8,585	3,215,896	374.61	(256,509)	0		(182,649)		(166,282)	0	0	32,746		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	08/17/2023	9,444	3,554,850	376.4	(268,219)	0		(191,097)		(170,573)	0	0	34,192		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	08/18/2023	12,981	4,886,150	376.42	(368,519)	0		(262,706)		(234,325)	0	0	46,912		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	08/24/2023	8,345	3,140,030	376.28	(238,081)	0		(170,296)		(151,754)	0	0	30,052		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	08/25/2023	7,583	2,851,913	376.09	(217,558)	0		(155,703)		(138,979)	0	0	27,423		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	08/29/2023	10,214	3,856,845	377.62	(280,566)	0		(201,242)		(176,342)	0	0	35,169		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	08/30/2023	8,805	3,302,623	375.07	(260,286)	0		(186,798)		(168,176)	0	0	32,581		0		03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	08/31/2023	7,695	2,897,085	376.48	(218,543)	0		(156,926)		(139,115)	0	0	27,318		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	09/01/2023	8,433	3,187,527	377.97	(229,385)	0		(164,801)		(143,661)	0	0	28,633		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	09/06/2023	10,736	4,042,162	376.49	(305,130)	0		(219,811)		(194,413)	0	0	37,826		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	09/07/2023	13,619	5,115,920	375.64	(396,591)	0		(285,851)		(254,967)	0	0	49,097		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	09/08/2023	8,270	3,115,174	376.67	(233,884)	0		(168,666)		(148,763)	0	0	28,914		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	09/14/2023	15,849	5,990,533	377.98	(431,880)	0		(312,436)		(271,084)	0	0	52,955		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	09/19/2023	7,897	2,972,344	376.37	(225,708)	0		(163,707)		(144,228)	0	0	27,488		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	09/21/2023	12,269	4,601,597	375.05	(364,030)	0		(264,302)		(235,822)	0	0	44,214		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	09/22/2023	10,509	3,938,496	374.78	(314,109)	0		(228,173)		(204,108)	0	0	38,099		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	09/26/2023	8,961	3,343,357	373.1	(280,659)	0		(204,287)		(185,421)	0	0	33,860		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	09/28/2023	10,240	3,847,608	375.74	(298,294)	0		(217,340)		(192,069)	0	0	35,891		0		03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	09/29/2023	7,905	2,980,385	377.01	(222,139)	0		(161,933)		(141,203)	0	0	26,692		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	10/03/2023	9,216	3,451,629	374.52	(277,959)	0		(203,024)		(181,273)	0	0	33,222		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	10/06/2023	13,068	4,970,130	380.33	(333,494)	0		(243,945)		(204,661)	0	0	39,702		0		03

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OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	10/06/2023	10,654	3,988,017	374.32	(323,137)	0		(236,369)		(211,237)	0	0	38,469		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	10/11/2023	7,958	3,000,045	377	(224,168)	0		(164,370)		(142,733)	0	0	26,511		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	10/13/2023	10,106	3,828,657	378.86	(269,823)	0		(198,035)		(168,498)	0	0	31,827		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	10/16/2023	13,568	5,123,985	377.66	(375,283)	0		(275,828)		(237,533)	0	0	44,093		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	10/20/2023	10,900	4,108,823	376.94	(307,938)	0		(226,755)		(196,467)	0	0	35,993		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	10/23/2023	8,312	3,134,156	377.05	(234,241)	0		(172,726)		(149,340)	0	0	27,273		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	10/24/2023	11,194	4,225,501	377.47	(311,760)	0		(229,994)		(197,932)	0	0	36,251		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	10/26/2023	9,861	3,714,475	376.68	(280,942)	0		(207,448)		(179,833)	0	0	32,584		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	10/30/2023	12,500	4,672,681	373.81	(385,630)	0		(285,267)		(253,948)	0	0	44,496		0		03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	10/31/2023	7,679	2,853,702	371.63	(251,023)	0		(185,776)		(168,561)	0	0	28,927		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	11/09/2023	11,059	4,207,270	380.43	(283,338)	0		(210,531)		(174,774)	0	0	32,279		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	11/10/2023	9,241	3,517,690	380.66	(235,184)	0		(174,827)		(144,735)	0	0	26,759		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	11/14/2023	10,884	4,124,459	378.94	(291,588)	0		(217,132)		(182,923)	0	0	33,010		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	11/22/2023	10,975	4,189,363	381.71	(271,308)	0		(202,721)		(165,435)	0	0	30,408		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	11/27/2023	13,539	5,195,945	383.79	(314,364)	0		(235,384)		(187,519)	0	0	35,016		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	11/28/2023	12,246	4,692,457	383.19	(289,735)	0		(217,033)		(174,051)	0	0	32,233		0		03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	11/29/2023	12,193	4,670,285	383.02	(290,079)	0		(217,380)		(174,624)	0	0	32,231		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	12/04/2023	14,056	5,419,285	385.56	(309,224)	0		(232,202)		(181,020)	0	0	34,147		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	12/05/2023	10,261	3,938,288	383.83	(238,351)	0		(179,056)		(142,403)	0	0	26,289		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	12/06/2023	11,989	4,606,870	384.26	(274,906)	0		(206,600)		(163,459)	0	0	30,283		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	12/07/2023	12,809	4,958,150	387.07	(268,614)	0		(201,953)		(154,573)	0	0	29,554		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	12/13/2023	12,269	4,714,904	384.3	(281,447)	0		(212,110)		(167,544)	0	0	30,741		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	12/15/2023	10,399	4,035,340	388.04	(211,730)	0		(159,694)		(120,708)	0	0	23,070		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	12/18/2023	17,328	6,723,309	388.01	(353,484)	0		(266,926)		(201,787)	0	0	38,376		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	12/21/2023	9,748	3,773,942	387.15	(204,708)	0		(154,761)		(118,126)	0	0	22,144		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	12/22/2023	12,388	4,790,509	386.7	(263,992)	0		(199,658)		(153,205)	0	0	28,523		0		03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	12/26/2023	14,640	5,650,612	385.97	(319,738)	0		(242,191)		(187,332)	0	0	34,380		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/01/2022	11,402	3,069,777	269.23	(344,798)	0		0		(509,307)	0	0	152,866		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/05/2022	8,919	2,400,668	269.16	(270,338)	0		(5,224)		(399,015)	0	0	117,538		0		03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/07/2022	10,791	2,875,486	266.47	(355,996)	0		(10,220)		(511,766)	0	0	153,300		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/08/2022	9,778	2,628,758	268.84	(299,505)	0		(9,983)		(440,554)	0	0	128,359		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/14/2022	13,126	3,467,294	264.15	(463,487)	0		(27,895)		(652,914)	0	0	193,120		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/22/2022	11,093	2,948,654	265.81	(373,282)	0		(34,995)		(533,335)	0	0	149,980		0		03
APR 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/25/2022	13,389	3,578,751	267.3	(430,709)	0		(45,537)		(623,745)	0	0	170,766		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/05/2022	9,434	2,508,685	265.93	(316,404)	0		(45,391)		(452,335)	0	0	120,153		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/09/2022	10,019	2,682,359	267.74	(317,888)	0		(50,123)		(462,234)	0	0	118,713		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/23/2022	13,133	3,517,599	267.85	(415,388)	0		(84,707)		(604,287)	0	0	146,608		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/26/2022	10,147	2,737,145	269.75	(301,771)	0		(64,331)		(447,578)	0	0	105,269		0		03
MAY 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/27/2022	11,826	3,187,005	269.49	(354,782)	0		(76,710)		(524,703)	0	0	123,283		0		03
JUN 22 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/03/2022	11,974	3,276,366	273.63	(310,359)	0		(73,506)		(481,662)	0	0	105,009		0		03
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										(92,442,926)	0	0	(52,575,643)	XXX	(87,233,739)	0	0	16,457,808	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(92,442,926)	0	0	(52,575,643)	XXX	(87,233,739)	0	0	16,457,808	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(92,442,926)	0	0	(52,575,643)	XXX	(87,233,739)	0	0	16,457,808	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(92,442,926)	0	0	(52,575,643)	XXX	(87,233,739)	0	0	16,457,808	0	0	XXX	XXX
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond	D-1	Interest Rate	UBS Securities LLC BFM8T61CT2L1QCEMIK50				5,000,000	SOFR03M (1.06 USD)			0	(416,907)		431,174	(143,698)	0		(151,619)	75,603		100 / 100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	0	(416,907)	XXX	431,174	(143,698)	0	0	(151,619)	75,603	XXX	XXX
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	12/04/2014	02/03/2024		43,347,500	3.78 USD (1.97 EUR)			219,637	4,613,000		4,452,167	0	1,060,500		0	294,522		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2015	04/29/2025		30,800,000	3.41 USD (2.84 GBP)			80,057	4,524,000		4,660,628	0	788,000		0	270,365		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2015	06/25/2025		12,400,300	4.41 USD (2.62 EUR)			57,028	226,600		140,159	0	333,300		0	111,574		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2015	06/25/2027		12,400,300	4.52 USD (2.77 EUR)			56,036	226,600		247,907	0	333,300		0	141,906		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2015	09/23/2025		15,750,000	3.89 USD (3.43 GBP)			43,040	2,612,000		2,698,251	0	394,000		0	147,010		100 / QL
Pay Fixed CHF Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2015	10/08/2023		49,129,990	3.55 USD (0.76 CHF)			338,156	(2,902,530)		(3,169,579)	0	547,171		0	303,185		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2016	04/27/2026		28,784,000	3.37 USD (2.93 GBP)			57,025	2,508,000		2,488,985	0	788,000		0	290,587		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2016	06/06/2026		48,178,000	3.66 USD (3.05 GBP)			103,063	3,508,800		3,785,757	0	1,339,600		0	492,872		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2016	09/14/2031		17,141,800	3.46 USD (2.54 GBP)			42,893	62,400		433,905	0	512,200		0	263,658		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/12/2016	11/14/2026		29,831,000	3.39 USD (2.28 GBP)			83,052	(386,400)		308,091	0	906,200		0	320,853		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2016	02/20/2027		10,994,400	3.22 USD (2.52 GBP)			12,219	(829,800)		(796,268)	0	354,600		0	121,635		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	03/09/2017	03/15/2027		15,672,616	3.81 USD (0.49 JPY)			131,154	882,148		1,380,128	0	850,825		0	174,504		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	03/09/2017	03/15/2029		15,672,616	3.91 USD (0.58 JPY)			131,974	882,148		1,725,455	0	850,825		0	206,760		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2027		29,946,524	3.36 USD (0.3 JPY)			231,206	2,337,650		2,981,329	0	1,588,206		0	338,643		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2017	08/17/2027		3,355,500	3.75 USD (1.77 EUR)			16,568	35,400		85,487	0	90,900		0	38,928		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2017	08/17/2027		32,436,500	3.75 USD (1.77 EUR)			160,156	342,200		826,376	0	878,700		0	376,304		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/02/2017	06/26/2029		45,052,000	3.99 USD (2.8 GBP)			128,567	(931,000)		633,140	0	1,379,000		0	606,273		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/08/2017	09/13/2027		34,782,000	3.99 USD (1.96 EUR)			188,007	474,300		1,087,613	0	939,300		0	406,278		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2017	09/07/2027		23,516,000	3.97 USD (2.02 EUR)			129,975	1,382,000		1,768,286	0	606,000		0	274,269		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/31/2042		19,825,496	4.42 USD (3.12 GBP)			64,439	19,598		1,095,229	0	593,966		0	451,733		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/31/2042		14,068,697	4.42 USD (3.12 GBP)			45,728	13,907		777,204	0	421,494		0	320,562		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/24/2018	04/22/2028		49,747,250	3.82 USD (2.45 GBP)			197,539	3,764,250		6,088,458	0	1,379,000		0	612,606		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	01/25/2018	03/14/2033		14,294,000	4.45 USD (3.02 GBP)			65,348	1,156,000		2,326,973	0	394,000		0	236,626		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	01/25/2018	03/14/2033		11,435,200	4.45 USD (3.02 GBP)			52,278	924,800		1,861,579	0	315,200		0	189,300		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Societe General SA O2RNE8IBXP4ROTD8PU41	03/06/2018	03/31/2036		8,680,000	4.69 USD (2.47 EUR)			54,016	933,100		1,437,804	0	212,100		0	162,451		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Societe General SA O2RNE8IBXP4ROTD8PU41	03/06/2018	03/31/2036		12,400,000	4.69 USD (2.47 EUR)			77,165	1,333,000		2,054,005	0	303,000		0	232,074		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/22/2018	06/17/2030		9,753,800	4.28 USD (BP0006M)			71,660	557,200		471,820	0	275,800		0	139,816		100 / QL
Pay Floating EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/22/2018	06/17/2028		22,184,100	4.2 USD (EUR006M)			227,887	2,263,500		3,478,629	0	545,400		0	276,617		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	06/14/2018	06/29/2030		10,503,900	5.31 USD (2.78 EUR)			70,231	543,600		1,363,634	0	272,700		0	150,870		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	06/14/2018	06/29/2030		10,503,900	5.31 USD (2.78 EUR)			70,231	543,600		1,363,634	0	272,700		0	150,870		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	06/27/2018	09/27/2030		11,844,000	4.19 USD (2.74 GBP)			45,065	19,800		740,747	0	354,600		0	172,641		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	06/27/2018	09/27/2030		11,844,000	4.19 USD (2.74 GBP)			45,065	19,800		740,747	0	354,600		0	172,641		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	08/07/2018	11/07/2028		16,828,500	4.19 USD (2.72 GBP)			62,281	(250,900)		600,164	0	512,200		0	216,345		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/31/2018	01/31/2026		12,810,000	4.34 USD (2.68 GBP)			51,300	(328,000)		177,963	0	394,000		0	125,530		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/31/2018	01/31/2029		20,496,000	4.48 USD (2.87 GBP)			79,097	(524,800)		689,117	0	630,400		0	268,095		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	11/16/2018	01/09/2034		23,122,800	4.56 USD (3.01 GBP)			83,750	(525,600)		1,341,248	0	709,200		0	396,917		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/26/2018	12/05/2036		7,932,400	5.64 USD (3.11 EUR)			52,013	185,500		1,072,657	0	212,100		0	152,031		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/26/2018	12/05/2036		7,948,248	5.64 USD (3.11 EUR)			52,117	185,871		1,074,800	0	212,524		0	152,335		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/26/2019	09/16/2031		10,520,800	4.19 USD (2.94 GBP)			35,580	10,400		521,629	0	315,200		0	161,867		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2019	04/05/2033		13,084,800	4.73 USD (2.42 EUR)			76,969	247,080		1,338,053	0	351,480		0	217,203		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2019	04/05/2033		13,084,800	4.73 USD (2.42 EUR)			76,969	247,080		1,338,053	0	351,480		0	217,203		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2019	05/31/2029		7,849,800	3.94 USD (1.55 EUR)			47,584	102,900		532,784	0	212,100		0	105,116		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2019	05/31/2031		2,242,800	4.05 USD (1.74 EUR)			13,188	29,400		190,329	0	60,600		0	33,963		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2019	05/31/2031		8,971,200	4.05 USD (1.74 EUR)			52,751	117,600		761,318	0	242,400		0	135,852		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2019	08/28/2029		20,724,000	3.54 USD (3.38 AUD)			(999)	(1,722,000)		(161,932)	0	(657,000)		0	282,190		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2019	08/28/2029		13,816,000	3.54 USD (3.38 AUD)			(666)	(1,148,000)		(107,955)	0	(438,000)		0	188,127		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2019	08/22/2029		14,794,267	2.95 USD (0.28 JPY)			99,753	1,647,184		1,883,831	0	756,288		0	201,224		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2019	08/22/2029		5,547,850	2.95 USD (0.28 JPY)			37,407	617,694		706,437	0	283,608		0	75,459		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2019	08/22/2029		29,588,534	2.95 USD (0.28 JPY)			199,505	3,294,368		3,767,663	0	1,512,577		0	402,448		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2019	07/16/2029		2,748,800	3.9 USD (3.79 AUD)			(163)	(244,000)		(55,325)	0	(87,600)		0	37,131		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2019	07/16/2029		8,246,400	3.9 USD (3.79 AUD)			(490)	(732,000)		(165,975)	0	(262,800)		0	111,392		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2019	07/16/2029		14,087,600	3.9 USD (3.79 AUD)			(837)	(1,250,500)		(283,540)	0	(448,950)		0	190,295		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2019	07/16/2029		4,123,200	3.9 USD (3.79 AUD)			(245)	(366,000)		(82,987)	0	(131,400)		0	55,696		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/23/2019	12/31/2038		8,590,302	4.61 USD (2.3 EUR)			49,935	(62,549)		468,560	0	236,904		0	175,862		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/23/2019	12/31/2038		5,726,868	4.61 USD (2.3 EUR)			33,290	(41,699)		312,373	0	157,936		0	117,241		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/23/2019	12/31/2038		2,357,561	4.61 USD (2.3 EUR)			13,704	(17,166)		128,594	0	65,017		0	48,264		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/02/2019	09/30/2031		6,567,000	3.44 USD (1.38 EUR)			99,922	(73,200)		292,307	0	181,800		0	101,241		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/02/2019	09/30/2031		7,661,500	3.44 USD (1.38 EUR)			116,575	(85,400)		341,025	0	212,100		0	118,114		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/02/2019	09/30/2031		3,283,500	3.44 USD (1.38 EUR)			49,961	(36,600)		146,154	0	90,900		0	50,620		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2020	05/19/2030		9,729,000	3.01 USD (1.1 EUR)			46,048	(231,300)		82,512	0	272,700		0	138,785		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2020	05/19/2030		9,729,000	3.01 USD (1.1 EUR)			46,048	(231,300)		82,512	0	272,700		0	138,785		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/11/2020	12/31/2038		3,855,171	3.69 USD (2.3 EUR)			13,940	72,462		32,643	0	103,566		0	78,924		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/25/2020	02/12/2030		8,640,000	4.12 USD (3.13 EUR)			19,724	(213,600)		(635,805)	0	242,400		0	121,243		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/25/2020	02/12/2030		10,800,000	4.12 USD (3.13 EUR)			24,655	(267,000)		(794,756)	0	303,000		0	151,554		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/02/2020	09/25/2032		40,474,398	2.19 USD (0.86 JPY)			150,628	5,141,612		1,560,285	0	2,032,525		0	655,632		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/04/2020	09/18/2027		19,534,143	2.97 USD (2.7 GBP)			15,631	87,302		(240,225)	0	583,198		0	228,458		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/04/2020	09/18/2027		6,598,530	2.97 USD (2.7 GBP)			5,280	29,530		(81,104)	0	197,000		0	77,172		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032		17,021,550	2.76 USD (1.45 EUR)			60,162	974,400		929,830	0	439,350		0	276,947		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032		5,869,500	2.76 USD (1.45 EUR)			20,746	336,000		320,631	0	151,500		0	95,499		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2020	06/30/2042		3,021,997	3.75 USD (4.07 AUD)			(4,161)	(136,347)		99,196	0	(92,147)		0	68,017		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2020	06/30/2042		26,095,829	3.75 USD (4.07 AUD)			(33,366)	(1,177,392)		856,591	0	(795,712)		0	587,345		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2020	01/07/2031		54,980,600	3.07 USD (1.62 EUR)			213,889	2,965,700		3,095,592	0	1,424,100		0	814,478		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2020	01/07/2031		4,679,200	3.07 USD (1.62 EUR)			18,203	252,400		263,455	0	121,200		0	69,317		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2020	01/31/2033		19,630,500	4.56 USD (3.99 GBP)			18,653	(76,500)		(280,817)	0	591,000		0	323,257		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2020	01/31/2033		5,234,800	4.56 USD (3.99 GBP)			4,974	(20,400)		(74,885)	0	157,600		0	86,202		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2020	01/31/2033		3,926,100	4.56 USD (3.99 GBP)			3,731	(15,300)		(56,163)	0	118,200		0	64,651		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/12/2021	03/31/2041		1,410,350	3.97 USD (3.13 GBP)			4,067	96,550		126,057	0	39,400		0	30,749		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/12/2021	03/31/2041		12,693,150	3.97 USD (3.13 GBP)			36,600	868,950		1,134,515	0	354,600		0	276,740		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/12/2021	03/31/2041		7,051,750	3.97 USD (3.13 GBP)			20,333	482,750		630,286	0	197,000		0	153,745		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/18/2021	09/16/2033		13,859,000	3.5 USD (2.8 GBP)			32,451	721,000		802,193	0	394,000		0	234,697		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/18/2021	09/16/2033		5,543,600	3.5 USD (2.8 GBP)			12,980	288,400		320,877	0	157,600		0	93,879		100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2021	09/30/2031		13,108,883	3.03 USD (2.45 SEK)			28,044	937,704		1,103,704	0	461,080		0	202,094		100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2021	09/30/2033		13,108,883	3.21 USD (2.65 SEK)			28,027	937,704		1,152,785	0	461,080		0	222,365		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/27/2021	09/23/2051		11,008,656	4.05 USD (4.93 AUD)			(18,526)	19,094		1,147,223	0	(386,362)		0	298,968		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/16/2021	03/31/2043		6,715,000	3.71 USD (2.9 GBP)			15,174	146,000		180,893	0	197,000		0	153,910		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/16/2021	03/31/2043		33,575,000	3.71 USD (2.9 GBP)			75,868	730,000		904,467	0	985,000		0	769,551		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/16/2021	03/31/2043		6,715,000	3.71 USD (2.9 GBP)			15,174	146,000		180,893	0	197,000		0	153,910		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/23/2021	02/23/2029		7,884,800	2.84 USD (1.04 EUR)			15,099	137,900		263,729	0	212,100		0	103,610		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2022	01/28/2034		19,229,000	4.32 USD (3.58 GBP)			30,113	835,800		1,000,289	0	835,800		0	330,805		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2022	01/28/2034		7,925,095	4.32 USD (3.58 GBP)			12,411	344,469		412,262	0	344,469		0	136,339		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2022	01/28/2034		4,120,500	4.32 USD (3.58 GBP)			6,453	179,100		214,348	0	179,100		0	70,887		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/24/2022	06/15/2037		19,977,000	3.86 USD (3.27 GBP)				270,000		(614,812)	0	270,000		0	389,669		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/09/2022	03/31/2034		5,515,000	3.73 USD (2.38 EUR)			206	(18,500)		(48,255)	0	(18,500)		0	95,555		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/09/2022	03/31/2034		5,515,000	3.73 USD (2.38 EUR)			206	(18,500)		(48,255)	0	(18,500)		0	95,555		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2022	06/08/2037		38,500,000	3.98 USD (2.58 EUR)				(234,500)		(234,500)	0	(234,500)		0	750,503		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2022	06/08/2037		15,400,000	3.98 USD (2.58 EUR)				(93,800)		(93,800)	0	(93,800)		0	300,201		100 / QL
Pay Fixed Receive Fixed Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/29/2022	01/09/2032		11,125,000	4.15 USD (2.53 EUR)				(82,025)		63,418	0	(82,025)		0	173,988		100 / QL
Pay Fixed Receive Fixed Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/29/2022	01/09/2032		22,250,000	4.15 USD (2.53 EUR)				(164,050)		126,836	0	(164,050)		0	347,975		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										0	0	5,616,181	44,956,647	XXX	80,250,270	0	36,319,923	0	0	22,148,655	XXX	XXX
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2022	04/04/2022		654,008,323	0.0 (JPM Mozaic II USD Index)				(2,918,707)		(2,918,707)	0	0		(2,918,707)	342,324		01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/25/2022	04/01/2022		204,637,704	0.0 (UBS Zebra Edge USD Index)			18,445	(173,008)		(173,008)	0	0		(173,008)	53,556		01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2022	04/04/2022		342,569,364	0.0 (JPM Mozaic USD Index)				1,163,759		1,163,759	0	0		1,163,759	179,309		01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/25/2022	04/01/2022		25,884,761	0.0 (UBS Zebra Edge USD Index)			(2,366)	21,884		21,884	0	0		21,884	6,774		01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/25/2022	04/01/2022		13,138,274	0.0 (UBS Zebra Edge 2 USD Index)				36,917		36,917	0	0		36,917	3,438		01
1029999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Total Return										0	0	16,079	(1,869,155)	XXX	(1,869,155)	0	0	0	(1,869,155)	585,401	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	5,632,260	42,670,585	XXX	78,812,289	(143,698)	36,319,923	0	(2,020,774)	22,809,659	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	(416,907)	XXX	431,174	(143,698)	0	0	(151,619)	75,603	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	5,616,181	44,956,647	XXX	80,250,270	0	36,319,923	0	0	22,148,655	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	16,079	(1,869,155)	XXX	(1,869,155)	0	0	0	(1,869,155)	585,401	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	5,632,260	42,670,585	XXX	78,812,289	(143,698)	36,319,923	0	(2,020,774)	22,809,659	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										764,104,199	133,617,303	5,632,260	524,641,707	XXX	1,133,171,880	(143,698)	36,319,923	(95,143,801)	(1,764,598)	22,809,659	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										764,104,199	133,617,303	5,632,260	524,641,707	XXX	1,133,171,880	(143,698)	36,319,923	(95,143,801)	(1,764,598)	22,809,659	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion 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 Quarter-end (b)	Value of One (1) Point
DMM2	15	2,555,357	DJIA E-Mini Index Future Jun 2022	VAGLB: Index Universal Life	N/A	Equity / Index		CBT 549300EX04Q2QBFQTQ27		34,071.4233	34,618.0000	(37,425)		40,993		40,993	0	0	161,022	01	5
ESM2	228	49,968,155	S&P 500 E-Mini Index Future Jun 2022	VAGLB: Index Universal Life	N/A	Equity / Index		CME SNZ2OJLFK8MNNCLQOF39		4,383.1715	4,530.7500	(752,616)		1,682,395		1,682,395	0	0	2,447,537	01	50
MFSM2	47	4,956,139	MSCI EAFE Mini Index Future Jun 2022	VAGLB: Index Universal Life	N/A	Equity / Index		NYF 5493004R83R1LVX2IL36		2,108.9953	2,144.4000	(91,581)		83,201		83,201	0	0	504,536	01	50
NQM2	12	3,432,943	NASDAQ 100 E-Mini Future Jun 2022	VAGLB: Index Universal Life	N/A	Equity / Index		CME SNZ2OJLFK8MNNCLQOF39		14,303.9273	14,868.7500	(48,660)		135,557		135,557	0	0	128,818	01	20
ESM2	2,303	492,327,825	S&P 500 E-Mini Index Future Jun 2022	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index		CME SNZ2OJLFK8MNNCLQOF39		4,275.5347	4,530.7500	(7,542,536)		29,388,037		29,388,037	0	0	24,722,272	01	50
MFSM2	626	64,791,876	MSCI EAFE Mini Index Future Jun 2022	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index		NYF 5493004R83R1LVX2IL36		2,070.0280	2,144.4000	(1,174,949)		2,327,844		2,327,844	0	0	6,719,992	01	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(9,647,767)	0	33,658,027	0	33,658,027	0	0	34,684,177	XXX	XXX
1579999999. Subtotal - Long Futures												(9,647,767)	0	33,658,027	0	33,658,027	0	0	34,684,177	XXX	XXX
1649999999. Subtotal - Short Futures												0	0	0	0	0	0	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(9,647,767)	0	33,658,027	0	33,658,027	0	0	34,684,177	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												0	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												(9,647,767)	0	33,658,027	0	33,658,027	0	0	34,684,177	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	36,673,237	(1,989,059)	34,684,178
Total Net Cash Deposits	36,673,237	(1,989,059)	34,684,178

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	68,342,206	0	68,342,206	0	(9,647,768)	0	34,684,178	34,684,178
Bank of America NA B4TYDEB6GKMZO031MB27	Y	Y	33,814,000	0	15,287,134	(2,982,200)	0	33,031,861	(681,751)	0	2,894,663	0
Barclays Bank PLC G5GSEF7VJP5I70UK5573	Y	Y	16,330,000	0	12,307,732	(1,454,814)	0	18,951,593	(2,366,702)	254,891	5,279,855	0
BNP Paribas ROMUWSFPU8MPRO8K5P83	Y	Y	34,605,000	0	9,399,196	(1,549,600)	0	33,606,712	(96,509)	0	2,435,856	0
Citibank NA E57ODZWZ7FF32TWEFA76	Y	Y	26,491,000	0	23,929,493	(8,410,375)	0	28,352,618	(3,734,751)	0	7,822,201	0
Credit Suisse Intl E58DKGMJYYYJLN8C3868	Y	Y	10,003,000	0	11,399,025	0	1,396,025	7,722,804	0	0	0	0
Goldman Sachs Bank Group KD3XUN7C6T14HNAYLU02	Y	Y	42,840,000	0	17,610,942	0	0	38,581,086	0	0	0	0
JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	Y	Y	701,953,000	0	349,967,118	(55,494,351)	0	779,003,954	(90,152,451)	0	959,230	0
Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	Y	Y	4,590,000	0	4,613,000	0	23,000	4,452,167	0	0	294,522	294,522
Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	Y	Y	15,193,000	0	10,872,130	0	0	12,873,100	0	0	0	0
Royal Bank of Scotland RR3QWICWWIPCS8A4S074	Y	Y	13,258,000	0	4,971,896	(776,500)	0	13,444,309	0	186,309	2,067,472	0
Societe General SA O2RNE8IBXP4R0TD8PU41	Y	Y	8,020,000	0	16,566,623	0	8,546,623	8,181,130	0	161,130	394,525	394,525
UBS AG BFM8T61CT2L10CEMIK50	Y	Y	217,979,000	0	91,105,183	(173,008)	0	211,908,946	(173,008)	0	139,372	0
Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	Y	Y	44,385,000	0	28,116,065	0	0	39,645,340	0	0	0	0
0299999999. Total NAIC 1 Designation			1,169,461,000	0	596,145,537	(70,840,848)	9,965,648	1,229,755,620	(97,205,172)	602,330	22,287,696	689,047
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Y	Y	0	0	0	(246,075)	0	190,254	0	190,254	521,963	275,889
0399999999. Total NAIC 2 Designation			0	0	0	(246,075)	0	190,254	0	190,254	521,963	275,889
							0			0		
0499999999. Total NAIC 3 Designation			0	0	0	0	0	0	0	0	0	0
							0			0		
0599999999. Total NAIC 4 Designation			0	0	0	0	0	0	0	0	0	0
							0			0		
0699999999. Total NAIC 5 Designation			0	0	0	0	0	0	0	0	0	0
							0			0		
0799999999. Total NAIC 6 Designation			0	0	0	0	0	0	0	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					(416,907)		0	431,174		431,174		
0999999999 - Gross Totals			1,169,461,000	0	664,070,836	(71,086,923)	78,307,854	1,230,377,048	(106,852,940)	1,223,758	57,493,837	35,649,114
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					664,070,836	(71,086,923)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39	Cash		Cash	34,684,178		34,684,178		I
UBS AG - Central Clearing BFM8T61CT2L1QCEMIK50	Cash		Cash	210,518		210,518		I
0199999999 - Total				34,894,696	0	34,894,696	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Cash		Cash	33,814,000		XXX		V
Barclays Bank PLC - OTC G5GSEF7VJP5I7OUK5573	Cash		Cash	16,330,000		XXX		V
BNP Paribas - OTC ROMUWSFPU8MPRO8K5P83	Cash		Cash	34,605,000		XXX		V
Citibank NA - OTC E57ODZWZ7FF32TWEFA76	Cash		Cash	26,491,000		XXX		V
Credit Suisse Intl - OTC E58DKGMJYYYJLN8C3868	Cash		Cash	10,003,000		XXX		V
Goldman Sachs Bank Group - OTC KD3XUN7C6T14HNAYLU02	Cash		Cash	42,840,000		XXX		V
JPMorgan Chase & Co - OTC 7H6GLXDRUGQFU57RNE97	Cash		Cash	701,953,000		XXX		V
Merrill Lynch Capital Services - OTC GDWTXX03601TB7DWI3U69	Cash		Cash	4,590,000		XXX		V
Morgan Stanley & Co Intl Ltd - OTC 4PQUHN3JPFGFNF3BB653	Cash		Cash	15,193,000		XXX		V
Royal Bank of Scotland - OTC RR3QWICWWIPCS8A4S074	Cash		Cash	13,258,000		XXX		V
Societe Generale - OTC O2RNE8IBXP4R0TD8PU41	Cash		Cash	8,020,000		XXX		V
UBS AG - OTC BFM8T61CT2L1QCEMIK50	Cash		Cash	217,979,000		XXX		V
Wells Fargo - OTC KB1H1DSPRFMYMCUFXT09	Cash		Cash	44,385,000		XXX		V
0299999999 - Total				1,169,461,000	0	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on 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
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Overnight Repos SEC LENDING ONLY		1.A	102,112,916	102,112,916	04/01/2022
9709999999. Total - Cash Equivalents (Schedule E Part 2 type)				102,112,916	102,112,916	XXX
9999999999 - Totals				102,112,916	102,112,916	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 21,249,442 Book/Adjusted Carrying Value $ 21,249,442
2. Average balance for the year Fair Value $ 91,380,327 Book/Adjusted Carrying Value $ 91,380,327
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 102,112,916 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(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
9999999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of New York Mellon ..... New York, NY					8,300,401	26,143,644	46,118,942	XXX
JP Morgan Chase ..... New York, NY					(27,748,361)	(17,370,497)	(9,197,974)	XXX
US Bank ..... Minneapolis, MN					607,001	638,239	196,692	XXX
The Federal Home Loan Bank of Cincinnati ..... Cincinnati, OH					145,305	29,096,661	288,434	XXX
Fifth Third Bank ..... Cincinnati, OH					121,436	368,549	69,077	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			298,020	258,540	257,820	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(18,276,198)	39,135,136	37,732,991	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(18,276,198)	39,135,136	37,732,991	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(18,276,198)	39,135,136	37,732,991	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
38141W-32-3	Goldman Sachs Fin Sq Treas Oblig Fd		03/31/2022	0.203		2,258,133	256	7
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						2,258,133	256	7
262006-82-8	Dreyfus Cash Mgmt GOVT CM BOLD #6356		03/31/2022	0.206		2,258,133	77	0
825252-88-5	S/T Investment Co Govt and Agency AIM		03/30/2022	0.262		28,310,286	2,747	297
8309999999. Subtotal - All Other Money Market Mutual Funds						30,568,419	2,824	297
	Nationwide Cash Management Co		03/31/2022	0.305		1,432,628,042	0	182,838
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						1,432,628,042	0	182,838
8609999999 - Total Cash Equivalents						1,465,454,594	3,080	183,142