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

QUARTERLY STATEMENT

AS OF MARCH 31, 2023

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 OHIO, 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), 614-249-1545 (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), 614-249-1545 (Area Code) (Telephone Number)

Internet Website Address WWW.NATIONWIDE.COM

Statutory Statement Contact ANDREA D. IACOBONI (Name), 614-249-1545 (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	VINITA JANE CLEMENTS, EVP-CHIEF HRO	JAMES ROBERT FOWLER, EVP-CHIEF TECH OFFC
TIMOTHY GERARD FROMMEYER, EVP	MARK SHANNON HOWARD, EVP-CLO	RAMON JONES, EVP-CMO
MICHAEL WILLIAM MAHAFFEY, EVP-CHIEF STRAT OFFC	AMY TAYLOR SHORE, EVP-CHIEF CUSTOMER OFFC	

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 25th day of APRIL 2023

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	32,575,460,928		32,575,460,928	31,432,662,794
2.	Stocks:				
	2.1 Preferred stocks	1,727,738		1,727,738	2,540,255
	2.2 Common stocks	53,121,209		53,121,209	52,615,497
3.	Mortgage loans on real estate:				
	3.1 First liens	8,394,632,798		8,394,632,798	8,259,975,032
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)				
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ .....30,774,736), cash equivalents ($ .....806,535,682) and short-term investments ($ ..... 645,000,000)	1,482,310,418		1,482,310,418	1,255,717,028
6.	Contract loans (including $ ..... premium notes)	232,878,209	14,587	232,863,622	216,001,400
7.	Derivatives	805,612,592		805,612,592	739,540,245
8.	Other invested assets	1,131,541,519	4,517,596	1,127,023,923	1,048,488,338
9.	Receivables for securities	78		78	
10.	Securities lending reinvested collateral assets	160,047,960		160,047,960	94,402,391
11.	Aggregate write-ins for invested assets	101,166,181		101,166,181	108,396,726
12.	Subtotals, cash and invested assets (Lines 1 to 11)	44,938,499,630	4,532,183	44,933,967,447	43,210,339,706
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	364,470,119	3,345,617	361,124,502	343,462,202
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	13,632,526	10,730,600	2,901,926	3,512,918
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	46,655,919		46,655,919	49,243,054
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	11,789,185		11,789,185	19,825,505
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	5,033,648		5,033,648	5,036,562
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	337,058,100	178,147,436	158,910,664	149,830,571
19.	Guaranty funds receivable or on deposit	395,302		395,302	395,302
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ .....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	85,806,659		85,806,659	67,917,856
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	721,812,573	106,524,815	615,287,758	592,732,270
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	46,525,153,661	303,280,651	46,221,873,010	44,442,295,946
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	3,629,964,582		3,629,964,582	3,495,645,658
28.	Total (Lines 26 and 27)	50,155,118,243	303,280,651	49,851,837,592	47,937,941,604
	DETAILS OF WRITE-INS				
1101.	Other invested assets receivable	7,961,574		7,961,574	22,240,206
1102.	Derivative collateral and receivables	93,204,607		93,204,607	86,156,520
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	101,166,181		101,166,181	108,396,726
2501.	Accrued fees and other assets	127,663,900	17,560,565	110,103,335	92,656,102
2502.	Deferred software costs	74,615,000	74,615,000		
2503.	Disallowed interest maintenance reserve	14,349,250	14,349,250		
2598.	Summary of remaining write-ins for Line 25 from overflow page	505,184,423		505,184,423	500,076,168
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	721,812,573	106,524,815	615,287,758	592,732,270

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 38,957,653,591 less $ included in Line 6.3 (including $ 919,496,875 Modco Reserve)	38,957,653,591	37,600,220,746
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	2,008,685	2,150,141
3.	Liability for deposit-type contracts (including $ Modco Reserve)	614,082,716	615,202,994
4.	Contract claims:		
	4.1 Life	69,302,412	73,285,840
	4.2 Accident and health	13,465	15,407
5.	Policyholders' dividends/refunds to members $ and coupons $ 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 $ Modco)	846,825	911,396
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	4,407,343	3,548,833
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 21,911,966 ceded	21,911,966	35,060,717
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 17,180,680 , accident and health $ 49,616 and deposit-type contract funds $	17,230,296	20,261,623
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	2,794,653	2,785,131
13.	Transfers to Separate Accounts due or accrued (net) (including $ (178,647,675) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(113,582,137)	(83,762,947)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	5,664,070	5,665,034
15.1	Current federal and foreign income taxes, including $ 7,864,133 on realized capital gains (losses)	75,551,827	28,352,807
15.2	Net deferred tax liability		
16.	Unearned investment income	386,831	267,150
17.	Amounts withheld or retained by reporting entity as agent or trustee	6,590,038	3,240,395
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	64,410,315	62,687,303
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	558,824,477	521,392,246
	24.02 Reinsurance in unauthorized and certified ($) companies	54,339,167	85,709,071
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	1,156,356,721	1,158,327,998
	24.04 Payable to parent, subsidiaries and affiliates	21,392,638	11,170,868
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	206,788,848	189,849,490
	24.08 Derivatives	21,016,721	24,829,010
	24.09 Payable for securities	962,072,293	708,639,964
	24.10 Payable for securities lending	159,412,116	94,044,131
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	39,841,806	35,390,761
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	42,909,317,683	41,199,246,109
27.	From Separate Accounts Statement	3,629,964,582	3,495,645,657
28.	Total liabilities (Lines 26 and 27)	46,539,282,265	44,694,891,766
29.	Common capital stock	2,640,000	2,640,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	4,758,996,556	4,758,996,556
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	(1,449,081,229)	(1,518,586,718)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	3,309,915,327	3,240,409,838
38.	Totals of Lines 29, 30 and 37	3,312,555,327	3,243,049,838
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	49,851,837,592	47,937,941,604
	DETAILS OF WRITE-INS		
2501.	Reserve for escheat funds	12,057,806	10,784,299
2502.	Tax credit commitment liabilities	374,796	374,796
2503.	Reserve for litigation	40,000	
2598.	Summary of remaining write-ins for Line 25 from overflow page	27,369,204	24,231,666
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	39,841,806	35,390,761
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	2,066,868,419	1,349,796,310	7,281,102,262
2.	Considerations for supplementary contracts with life contingencies	397,371	31,676	909,854
3.	Net investment income	321,543,864	502,236,294	1,554,553,656
4.	Amortization of Interest Maintenance Reserve (IMR)	(797,817)	(524,831)	(3,033,107)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	9,628,847	11,379,921	39,986,957
7.	Reserve adjustments on reinsurance ceded	(48,621,795)	(34,368,655)	(157,580,477)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	23,739,364	22,141,662	91,477,526
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	75,210,910	47,623,191	169,229,117
9.	Totals (Lines 1 to 8.3)	2,447,969,163	1,898,315,568	8,976,645,788
10.	Death benefits	61,337,682	60,385,631	261,044,202
11.	Matured endowments (excluding guaranteed annual pure endowments)			44,342
12.	Annuity benefits	94,749,553	74,058,277	295,396,485
13.	Disability benefits and benefits under accident and health contracts	239,036	212,301	898,228
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	456,691,229	473,117,328	1,524,813,750
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	7,957,629	1,739,949	14,589,743
18.	Payments on supplementary contracts with life contingencies			
19.	Increase in aggregate reserves for life and accident and health contracts	1,350,173,922	751,853,795	4,312,049,183
20.	Totals (Lines 10 to 19)	1,971,149,051	1,361,367,281	6,408,835,933
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	238,360,953	181,877,947	824,805,581
22.	Commissions and expense allowances on reinsurance assumed	1,514	1,541	6,066
23.	General insurance expenses and fraternal expenses	103,055,641	89,879,955	372,129,839
24.	Insurance taxes, licenses and fees, excluding federal income taxes	16,791,173	17,156,448	66,541,821
25.	Increase in loading on deferred and uncollected premiums	498,847	368,664	2,700,949
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(10,042,478)	78,369,071	1,104,374,982
27.	Aggregate write-ins for deductions	14,324,019	14,003,113	56,231,814
28.	Totals (Lines 20 to 27)	2,334,138,720	1,743,024,020	8,835,626,985
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	113,830,443	155,291,548	141,018,803
30.	Dividends to policyholders and refunds to members	87,811	148,439	710,747
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	113,742,632	155,143,109	140,308,056
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	45,670,572	(6,806,300)	4,528,670
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)	68,072,060	161,949,409	135,779,386
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,500,333 (excluding taxes of $ 28,115 transferred to the IMR)	(657,330)	(8,188,448)	(38,572,155)
35.	Net income (Line 33 plus Line 34)	67,414,730	153,760,961	97,207,231
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,243,049,838	2,613,886,586	2,613,886,586
37.	Net income (Line 35)	67,414,730	153,760,961	97,207,231
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 2,198,201	10,267,969	20,572,385	26,973,386
39.	Change in net unrealized foreign exchange capital gain (loss)	(1,353,482)	198,738	11,104,729
40.	Change in net deferred income tax	27,489,640	(30,506,910)	721,225
41.	Change in nonadmitted assets	(19,385,079)	(5,357,522)	(65,485,465)
42.	Change in liability for reinsurance in unauthorized and certified companies	31,369,904		(85,709,071)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(37,432,231)	(46,135,010)	(139,352,966)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			12,638,828
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	800,000,000
	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	(8,865,961)	(8,559,047)	(28,934,645)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	69,505,490	183,973,595	629,163,252
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,312,555,327	2,797,860,181	3,243,049,838
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	70,102,655	47,623,191	169,152,949
08.302.	Cash value-corp owned life insurance	5,108,255		76,168
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	75,210,910	47,623,191	169,229,117
2701.	Net investment earnings on funds withheld by ceding company	14,324,019	14,003,113	56,231,814
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	14,324,019	14,003,113	56,231,814
5301.	Adjustment to surplus for initial reinsurance transaction gains	(8,865,961)	(8,559,047)	(34,620,664)
5302.	Prior period adjustments, net of tax			5,686,019
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(8,865,961)	(8,559,047)	(28,934,645)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	2,072,037,275	1,353,772,481	7,291,127,291
2.	Net investment income	306,907,772	501,534,768	1,525,786,789
3.	Miscellaneous income	104,926,259	91,812,215	298,266,577
4.	Total (Lines 1 to 3)	2,483,871,306	1,947,119,464	9,115,180,657
5.	Benefit and loss related payments	660,948,518	653,541,251	2,227,674,440
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	19,776,712	85,240,067	1,051,659,097
7.	Commissions, expenses paid and aggregate write-ins for deductions	373,440,413	298,658,552	1,307,002,256
8.	Dividends paid to policyholders	152,382	148,098	738,873
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)			81,201,674
10.	Total (Lines 5 through 9)	1,054,318,025	1,037,587,968	4,668,276,340
11.	Net cash from operations (Line 4 minus Line 10)	1,429,553,281	909,531,496	4,446,904,317
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	225,452,619	484,980,243	1,460,948,916
	12.2 Stocks	1,424,563	1,593,646	7,540,573
	12.3 Mortgage loans	52,676,818	189,940,169	616,289,829
	12.4 Real estate			
	12.5 Other invested assets	20,445,962	33,645,151	76,706,855
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,216,763	(1,868,064)	(12,739,238)
	12.7 Miscellaneous proceeds	260,732,547	3,621,376	364,423
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	561,949,272	711,912,521	2,149,111,358
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,353,402,279	985,619,826	4,644,974,449
	13.2 Stocks		2,700,000	7,375,861
	13.3 Mortgage loans	183,551,441	306,876,470	1,596,148,476
	13.4 Real estate			
	13.5 Other invested assets	92,116,270	104,146,113	388,990,629
	13.6 Miscellaneous applications	152,349,501	485,597,207	1,086,910,568
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,781,419,491	1,884,939,616	7,724,399,983
14.	Net increase (or decrease) in contract loans and premium notes	16,860,301	7,172,869	47,714,567
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,236,330,519)	(1,180,199,964)	(5,623,003,192)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock		100,000,000	800,000,000
	16.3 Borrowed funds		(80,000,000)	(80,000,000)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,120,278)	83,679,040	157,704,823
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	34,490,907	(9,951,672)	(728,517,606)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	33,370,629	93,727,368	149,187,217
	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)	226,593,390	(176,941,100)	(1,026,911,658)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,255,717,028	2,282,628,685	2,282,628,686
	19.2 End of period (Line 18 plus Line 19.1)	1,482,310,418	2,105,687,585	1,255,717,028

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

20.0001. Exchange of bond investment to bond investment	51,425,519	104,062,033	366,753,338
20.0002. Capitalized interest on mortgage loans	2,326,827	1,131,258	5,481,053
20.0003. Capitalized interest on bonds	46,125	951,740	1,069,802
20.0004. Tax credit commitment liabilities			418,537
20.0005. Change in cash surrender value - corp owned life insurance	5,108,255		

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	666,081,958	660,818,072	2,639,313,841
3.	Ordinary individual annuities	1,486,891,785	718,037,418	4,007,887,274
4.	Credit life (group and individual)			
5.	Group life insurance	11,557	11,925	46,912
6.	Group annuities	(1,622,963)	47,088,911	976,110,780
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other	1,154	1,804	6,956
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	2,151,363,490	1,425,958,130	7,623,365,763
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	2,151,363,490	1,425,958,130	7,623,365,763
14.	Deposit-type contracts	550,000,000	487,500,000	2,137,500,000
15.	Total (Lines 13 and 14)	2,701,363,490	1,913,458,130	9,760,865,763
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO THE FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

The Commissioner of the Department has 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. The Company has 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 by $19,189,993 and $(545,159,771) for the periods ended March 31, 2023 and December 31, 2022, respectively, and the Company's statutory surplus changed by $137,642,003 and $231,716,470 as of March 31, 2023 and December 31, 2022, 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 changed the subsidiary's valuation by $67,000,000 as of March 31, 2023 and December 31, 2022.

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 #	2023	2022
	Net Income					
(1)	Nationwide Life and Annuity Insurance Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 67,414,730	$ 97,207,231
(2)	State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
	OAC 3901-1-67:					
	Derivative instruments	86	4	3	(10,957,643)	17,299,719
	Reserves for indexed annuities	51	4	19	35,248,774	(707,375,378)
	Tax impact	101	4	32	(5,101,138)	144,915,888
(3)	State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 48,224,737	$ 642,367,002
	Surplus					
(5)	Nationwide Life and Annuity Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 3,312,555,327	$ 3,243,049,838
(6)	State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
	OAC 3901-1-67:					
	Derivative instruments	86	2, 4	7, 3	49,007,048	203,337,425
	Reserves for indexed annuities	51	3, 4	1, 19	125,223,362	89,974,588
	Tax impact	101	2, 4	18.2, 32	(36,588,407)	(61,595,543)
(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	$ 3,107,913,324	$ 2,944,333,368

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 are 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.

Note 3 – Business Combinations and Goodwill

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

NOTES TO THE FINANCIAL STATEMENTS

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A. Mortgage Loans

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

B. Troubled Debt Restructuring

Not applicable.

C. Reverse Mortgages

Not applicable.

D. Loan-Backed Securities

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

2. Not applicable.

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

      1. Less than 12 Months $ (43,370,441)
      2. 12 Months or Longer $ (120,615,916)

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

      1. Less than 12 Months $ 870,494,592
      2. 12 Months or Longer $ 1,649,479,451

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.

   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

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

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

2. Type of Repo Trades Used

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

NOTES TO THE FINANCIAL STATEMENTS

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	$221,804,016	$-	$-	$-
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	$160,047,960	$-	$-	$-
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	$226,240,096	$-	$-	$-
b. Ending Balance	$163,248,919	$-	$-	$-

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	$-	$163,248,919	$-	$-	$-	$-	$-	$163,248,919
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	$-	$163,248,919	$-	$-	$-	$-	$-	$163,248,919

7. Collateral Provided - Secured Borrowing

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Maximum Amount				
1. Cash	$221,804,016	$-	$-	$-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-
b. Ending Balance				
1. Cash	$160,047,960	$-	$-	$-
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	$160,047,960	$160,047,960
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.

NOTES TO THE FINANCIAL STATEMENTS

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.

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

Asset Type	Percent Share
(1) Cash	1%
(2) Cash equivalents	88%
(3) Short-term investments	11%
(4) Total	100%

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

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

Note 7 – Investment Income

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

Note 8 – Derivative Instruments

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

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

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

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, except for the following.

In August 2022, the Inflation Reduction Act of 2022 (“Act”) was passed by the US Congress and signed into law. The Act includes a new Federal corporate alternative minimum tax (“CAMT”), effective in 2023, that is based on the adjusted financial statement income (“AFSI”) set forth on the applicable financial statement (“AFS”) of an applicable corporation. A corporation is an applicable corporation if its rolling average pre-tax AFSI over three prior years (starting with 2020-2022) is greater than $1 billion. For a group of related entities, the $1 billion threshold is determined on a group basis, and the group’s AFS is generally treated as the AFS for all separate taxpayers in the group. Except under limited circumstances, once a corporation is an applicable corporation, it is an applicable corporation in all future years.

An applicable corporation is not automatically subject to a CAMT liability. The corporation’s tentative CAMT liability is equal to 15% of its adjusted AFSI, and CAMT is payable to the extent the tentative CAMT liability exceeds regular corporate income tax. However, any CAMT paid would be indefinitely available as a credit carryover that could reduce future regular tax in excess of CAMT.

The Company comprises a controlled group of corporations and has determined that it likely will be an applicable corporation in 2023. In making such determination, the group has made certain interpretations of, and assumptions regarding, the CAMT provisions of the Act. The US Treasury Department is expected to issue guidance throughout 2023 that may differ from the group’s interpretations and assumptions and that could alter the group’s determination.

In accordance with INT 22-02, the Company did not include an estimate of the impacts of the CAMT because a reasonable estimate cannot be made as of March 31, 2023.

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, 2023, the Company made a capital contribution to Nationwide SBL, LLC (NWSBL) totaling $5,000,000. The entire investment in NWSBL is nonadmitted.

On March 23, 2023, the Company and Nationwide Trust Company, FSB (“NTC”) executed a replacement $180,000,000 unsecured promissory note at an interest rate of 1-month Secured Overnight Financing Rate (SOFR) plus 0.90% and a maturity date of March 21, 2024 with a draw of $95,000,000. NTC had outstanding borrowings of $95,000,000 as of March 31, 2023.

NOTES TO THE FINANCIAL STATEMENTS

On March 1, 2023, the Company and NWSBL executed a $550,000,000 replacement unsecured promissory note and revolving line of credit agreement at an interest rate of 1-month SOFR plus 0.90% and a maturity date of February 28, 2024 with a draw of $550,000,000. NWSBL had outstanding borrowings of $550,000,000 as of March 31, 2023.

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 $6,000,000,000 to the FHLB, shared between the Company and Nationwide Life Insurance Company (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.

The Company has agreements with the FHLB to provide financing for operations. These agreements, which were renewed in February 2023 and expire February 2, 2024, allow the Company access to borrow up to $1,050,000,000. As of March 31, 2023 and December 31, 2022, the Company had no amounts outstanding under these agreements.

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	$ 20,000,000	$ 20,000,000	$ -
(c) Activity Stock	$ 24,750,000	$ 24,750,000	$ -
(d) Excess Stock	$ 102,000	$ 102,000	$ -
(e) Aggregate Total	$ 44,852,000	$ 44,852,000	$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 7,050,000,000	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	$ 20,000,000	$ 20,000,000	$ -
(c) Activity Stock	$ 24,750,000	$ 24,750,000	$ -
(d) Excess Stock	$ 291,400	$ 291,400	$ -
(e) Aggregate Total	$ 45,041,400	$ 45,041,400	$ -
(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

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	4 6 months to Less Than 1 year	5 1 to Less Than 3 Years	6 3 to 5 Years
Class A	$ -	$ -	$ -	$ -	$ -	$ -
Class B	$ 20,000,000	$ 20,000,000	$ -	$ -	$ -	$ -

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)	$ 1,105,247,575	$ 1,205,513,821	$ 552,912,118
2. Current Year General Account Total Collateral Pledged	$ 1,105,247,575	$ 1,205,513,821	$ 552,912,118
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end General and Separate Accounts Total Collateral Pledged	$ 1,088,209,422	$ 1,198,986,885	$ 552,541,584

NOTES TO THE FINANCIAL STATEMENTS

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)	$ 1,105,247,575	$ 1,205,513,821	$ 552,912,118
2.	Current Year General Account Maximum Collateral Pledged	$ 1,105,247,575	$ 1,205,513,821	$ 552,912,118
3.	Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4.	Prior Year-end General and Separate Accounts Maximum Collateral Pledged	$ 1,088,209,422	$ 1,198,986,885	$ 552,541,584

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	$ 552,912,118	$ 552,912,118	$ -	$ 552,912,118
(c) Other	$ -	$ -	$ -	$ XXX
(d) Aggregate Total (a+b+c)	$ 552,912,118	$ 552,912,118	$ -	$ 552,912,118

2. Prior Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	$ XXX
(b) Funding Agreements	$ 552,541,584	$ 552,541,584	$ -	$ 552,541,584
(c) Other	$ -	$ -	$ -	$ XXX
(d) Aggregate Total (a+b+c)	$ 552,541,584	$ 552,541,584	$ -	$ 552,541,584

b. Maximum Amount during Reporting Period (Current Year)

		1 Total 2 + 3	2 General Account	3 Separate Accounts
1.	Debt	$ -	$ -	$ -
2.	Funding Agreements	$ 552,912,118	$ 552,912,118	$ -
3.	Other	$ -	$ -	$ -
4.	Aggregate Total Lines (1+2+3)	$ 552,912,118	$ 552,912,118	$ -

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, 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.

NOTES TO THE FINANCIAL STATEMENTS

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.

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 (LIBOR), SOFR, 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 reporting 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.

NOTES TO THE FINANCIAL STATEMENTS

The following table summarizes assets and liabilities held at fair value as of March 31, 2023:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Bonds	$ -	$ 184,043	$ -	$ -	$ 184,043
Preferred stocks unaffiliated	-	-	1,727,738	-	1,727,738
Common stocks unaffiliated	8,269,209	44,852,000	-	-	53,121,209
Derivative assets	-	1,972,169	-	-	1,972,169
Separate account assets	2,300,120,878	-	-	-	2,300,120,878
Total Assets at Fair Value/(NAV)	$ 2,308,390,087	$ 47,008,212	$ 1,727,738	$ -	$ 2,357,126,037
Liabilities at Fair Value					
Derivative liabilities	$ -	$ 463,601	$ -	$ -	$ 463,601
Total Liabilities at Fair Value	$ -	$ 463,601	$ -	$ -	$ 463,601

The following table presents the rollforward of Level 3 assets held at fair value during the period ended March 31, 2023:

	Beginning Balance at 12/31/2022	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 3/31/2023
Assets at Fair Value										
Preferred stocks unaffiliated	$3,293,251	$-	$-	$-	$(330,350)	$-	$-	$(1,235,163)	$-	$1,727,738
Total Assets at Fair Value	$3,293,251	$-	$-	$-	$(330,350)	$-	$-	$(1,235,163)	$-	$1,727,738

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, 2023:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$29,663,545,903	$32,575,276,885	$1,308,289	$25,003,380,026	$4,658,857,588	$-	$-
Mortgage loans, net of allowance	7,182,912,988	8,394,632,798	-	-	7,182,912,988	-	-
Cash, cash equivalents and short-term investments	1,482,310,418	1,482,310,418	69,486,191	1,412,824,227	-	-	-
Policy loans	232,863,622	232,863,622	-	-	232,863,622	-	-
Derivative assets	857,050,492	803,640,423	-	216,515,779	640,534,713	-	-
Securities lending collateral assets	160,047,960	160,047,960	160,047,960	-	-	-	-
Separate account assets	1,290,599,131	1,329,843,704	13,955,865	792,750,476	483,892,790	-	-
Total Assets	$40,869,330,514	$44,978,615,810	$244,798,305	$27,425,470,508	$13,199,061,701	$-	$-
Liabilities							
Investment contracts	$552,912,118	$550,000,000	$-	$-	$552,912,118	$-	$-
Derivative liabilities	9,980,838	20,553,120	-	7,149,347	2,831,491	-	-
Total Liabilities	$562,892,956	$570,553,120	$-	$7,149,347	$555,743,609	$-	$-

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured using net asset value

Not applicable.

Note 21 – Other Items

A-B. Not applicable.

C. Other Disclosures

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

As of March 31, 2023, the pension risk transfer reserves for guarantees of the separate account contracts and supporting assets in the general account were ($3,779,208).

D-I. 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 3, 2023, for the statutory statement available to be issued on May 8, 2023.

There were no material Type I 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 3, 2023, for the statutory statement available to be issued on May 8, 2023.

There were no material Type II 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.

NOTES TO THE FINANCIAL STATEMENTS

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

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

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

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

Note 30 – Premium Deficiency Reserves

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

Note 31 – Reserves for Life Contracts and Annuity Contracts

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

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

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

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

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

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

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

Note 35 – Separate Accounts

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

Note 36 – Loss/Claim Adjustment Expenses

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

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.
Elimination of NW Fire 1/1/2023 by merger .....

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 [ ] No [X]

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

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

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 [ ] No [X]

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

.....

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [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: ..... $ 85,777,336

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: ..... $ 408,983,733

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

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	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$	$
14.24	Short-Term Investments	$ 650,000,000	$ 645,000,000
14.25	Mortgage Loans on Real Estate	$ 107,698,112	$ 106,383,434
14.26	All Other	$ 109,474,812	$ 117,375,684
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 867,172,924	$ 868,759,118
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.
NA .....

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. ..... $ 160,047,960

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 160,047,960

16.3 Total payable for securities lending reported on the liability page. ..... $ 159,412,116

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
Guggenheim Securities, 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	549300IW7540H8HM8F38	The U.S. Securities and Exchange Commission	NO
126032	T. Rowe Price	FAJ59K74IZRGQOSHUS25	The U.S. Securities and Exchange Commission	NO
155480	20 GATES MANAGEMENT LLC	549300P9T431XY751068	The U.S. Securities and Exchange Commission	NO
40638	Guggenheim Securities, LLC	5493005G25VHYWLYJU59	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	$ 8,394,632,798
	1.14 Total Mortgages in Good Standing	$ 8,394,632,798
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 8,394,632,798
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	0.000 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	0.000 %
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

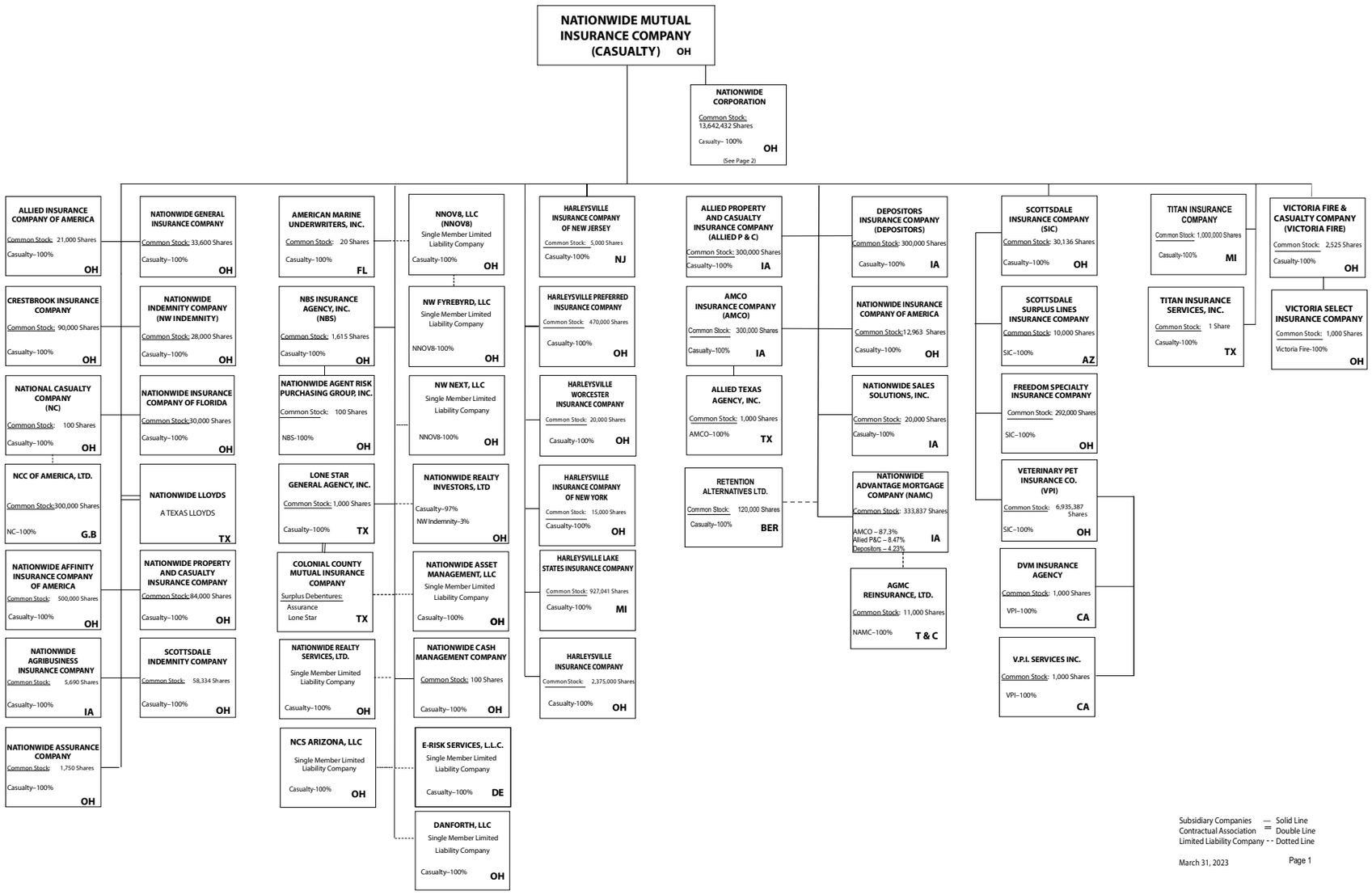
Current Year To Date - Allocated by States and Territories

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	4,680,250	16,967,024			21,647,274	
2. Alaska AK	L	590,722	1,471,163			2,061,885	
3. Arizona AZ	L	8,247,598	64,702,198			72,949,796	
4. Arkansas AR	L	2,218,047	6,885,765			9,103,812	
5. California CA	L	125,451,736	138,107,278			263,559,014	
6. Colorado CO	L	10,692,922	34,860,870			45,553,792	
7. Connecticut CT	L	10,496,475	29,713,902			40,210,377	
8. Delaware DE	L	5,261,172	5,034,699			10,295,871	
9. District of Columbia DC	L	1,824,221	1,375,276			3,199,497	
10. Florida FL	L	37,082,252	136,688,709			173,770,961	
11. Georgia GA	L	16,174,750	37,312,766			53,487,516	
12. Hawaii HI	L	4,289,967	8,286,778			12,576,745	
13. Idaho ID	L	935,119	8,278,224			9,213,343	
14. Illinois IL	L	38,139,103	60,208,328			98,347,431	
15. Indiana IN	L	9,466,681	29,020,490			38,487,171	
16. Iowa IA	L	2,913,757	7,052,912			9,966,669	
17. Kansas KS	L	3,423,042	19,239,744			22,662,786	
18. Kentucky KY	L	3,582,870	15,779,123			19,361,993	
19. Louisiana LA	L	3,990,618	19,233,611			23,224,229	
20. Maine ME	L	1,468,953	4,321,284			5,790,237	
21. Maryland MD	L	19,226,537	37,705,745			56,932,282	
22. Massachusetts MA	L	18,831,854	53,678,373			72,510,227	
23. Michigan MI	L	29,322,947	70,465,980			99,788,927	
24. Minnesota MN	L	10,886,776	21,585,777			32,472,553	
25. Mississippi MS	L	3,018,023	8,373,831			11,391,854	
26. Missouri MO	L	8,560,654	26,192,483			34,753,137	
27. Montana MT	L	291,707	5,209,188			5,500,895	
28. Nebraska NE	L	3,313,783	11,926,157			15,239,940	
29. Nevada NV	L	7,330,157	8,462,212			15,792,369	
30. New Hampshire NH	L	1,966,207	8,297,227			10,263,434	
31. New Jersey NJ	L	28,649,185	61,107,135			89,756,320	
32. New Mexico NM	L	849,044	8,065,107			8,914,151	
33. New York NY	N	11,315,710	21,562,512			32,878,222	
34. North Carolina NC	L	18,909,115	78,846,305			97,755,420	
35. North Dakota ND	L	996,946	2,182,842			3,179,788	
36. Ohio OH	L	20,790,979	59,598,101			80,389,080	550,000,000
37. Oklahoma OK	L	3,291,015	7,898,597			11,189,612	
38. Oregon OR	L	4,838,654	13,895,277			18,733,931	
39. Pennsylvania PA	L	30,902,255	63,097,917	618		94,000,790	
40. Rhode Island RI	L	2,110,050	7,631,303			9,741,353	
41. South Carolina SC	L	6,334,647	14,798,646			21,133,293	
42. South Dakota SD	L	5,472,436	2,923,301			8,395,737	
43. Tennessee TN	L	17,508,368	21,967,363			39,475,731	
44. Texas TX	L	67,319,265	93,505,305			160,824,570	
45. Utah UT	L	5,336,643	16,456,886			21,793,529	
46. Vermont VT	L	533,002	3,690,550			4,223,552	
47. Virginia VA	L	21,010,757	49,314,052	535		70,325,344	
48. Washington WA	L	18,512,049	34,088,606			52,600,655	
49. West Virginia WV	L	1,786,811	5,384,711			7,171,522	
50. Wisconsin WI	L	11,020,108	21,879,500			32,899,608	
51. Wyoming WY	L	(2,734,798)	789,530			(1,945,268)	
52. American Samoa AS	N	2,373				2,373	
53. Guam GU	N	4,194				4,194	
54. Puerto Rico PR	N	42,412	148,165			190,577	
55. U.S. Virgin Islands VI	N	42,184				42,184	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	6,223				6,223	
58. Aggregate Other Aliens OT	XXX	69,391				69,391	
59. Subtotal	XXX	668,597,918	1,485,268,828	1,153		2,153,867,899	550,000,000
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	91,364				91,364	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	150,334				150,334	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	668,839,616	1,485,268,828	1,153		2,154,109,597	550,000,000
96. Plus Reinsurance Assumed	XXX						
97 Totals (All Business)	XXX	668,839,616	1,485,268,828	1,153		2,154,109,597	550,000,000
98. Less Reinsurance Ceded	XXX	50,282,745	35,523,025	637		85,806,407	
99. Totals (All Business) less Reinsurance Ceded	XXX	618,556,871	1,449,745,803	516		2,068,303,190	550,000,000
DETAILS OF WRITE-INS							
58001. Foreign - other alien	XXX	69,391				69,391	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	69,391				69,391	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

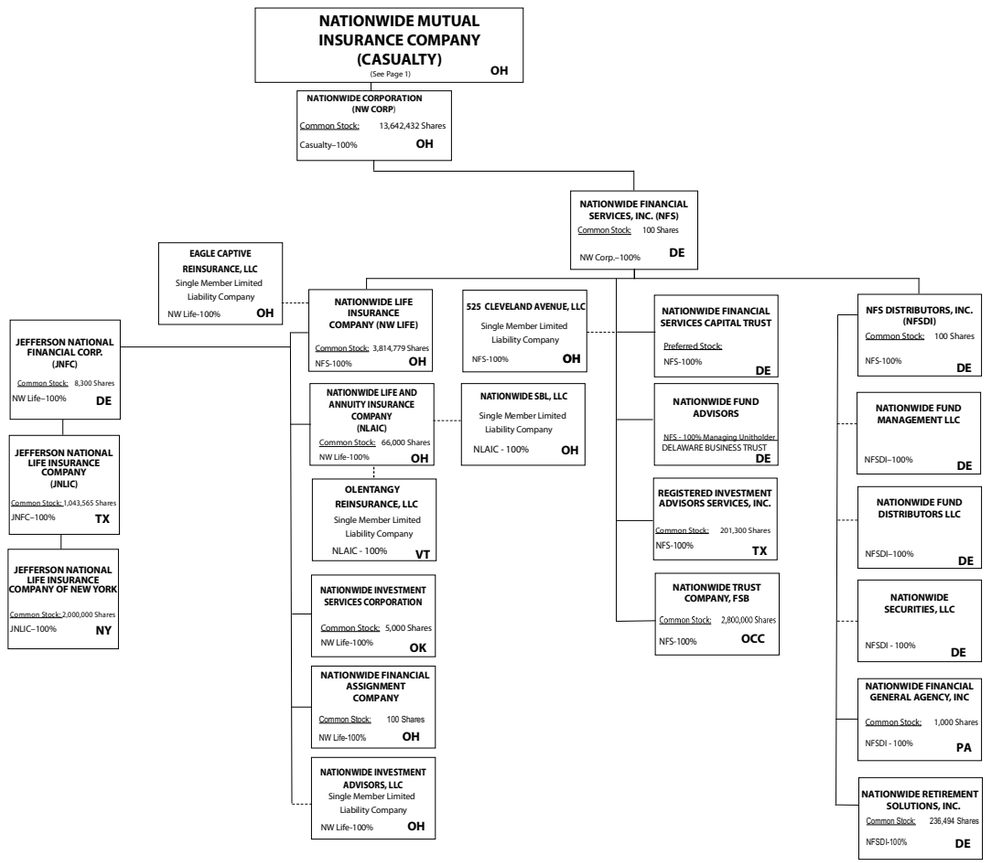
(a) Active Status Counts:

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

NATIONWIDE®


NATIONWIDE MUTUAL INSURANCE COMPANY (CASUALTY) OH
NATIONWIDE CORPORATION
Common Stock: 13,642,432 Shares
Casualty– 100%
OH
(See Page 2)
ALLIED INSURANCE COMPANY OF AMERICA
Common Stock: 21,000 Shares
Casualty–100%
OH
CRESTBROOK INSURANCE COMPANY
Common Stock: 90,000 Shares
Casualty–100%
OH
NATIONAL CASUALTY COMPANY (NC)
Common Stock: 100 Shares
Casualty–100%
OH
NCC OF AMERICA, LTD.
Common Stock:300,000 Shares
NC–100%
G.B
NATIONWIDE AFFINITY INSURANCE COMPANY OF AMERICA
Common Stock: 500,000 Shares
Casualty–100%
OH
NATIONWIDE AGRIBUSINESS INSURANCE COMPANY
Common Stock: 5,690 Shares
Casualty–100%
IA
NATIONWIDE ASSURANCE COMPANY
Common Stock: 1,750 Shares
Casualty–100%
OH
NATIONWIDE GENERAL INSURANCE COMPANY
Common Stock: 33,600 Shares
Casualty–100%
OH
NATIONWIDE INDEMNITY COMPANY (NW INDEMNITY)
Common Stock: 28,000 Shares
Casualty–100%
OH
NATIONWIDE INSURANCE COMPANY OF FLORIDA
Common Stock:30,000 Shares
Casualty–100%
OH
NATIONWIDE LLOYDS
A TEXAS LLOYDS
TX
NATIONWIDE PROPERTY AND CASUALTY INSURANCE COMPANY
Common Stock:84,000 Shares
Casualty–100%
OH
SCOTTSDALE INDEMNITY COMPANY
Common Stock: 58,334 Shares
Casualty–100%
OH
AMERICAN MARINE UNDERWRITERS, INC.
Common Stock: 20 Shares
Casualty–100%
FL
NBS INSURANCE AGENCY, INC. (NBS)
Common Stock: 1,615 Shares
Casualty-100%
OH
NATIONWIDE AGENT RISK PURCHASING GROUP, INC.
Common Stock: 100 Shares
NBS-100%
OH
LONE STAR GENERAL AGENCY, INC.
Common Stock: 1,000 Shares
Casualty–100%
TX
COLONIAL COUNTY MUTUAL INSURANCE COMPANY
Surplus Debentures:
Assurance
Lone Star
TX
NATIONWIDE REALTY SERVICES, LTD.
Single Member Limited Liability Company
Casualty–100%
OH
NCS ARIZONA, LLC
Single Member Limited Liability Company
Casualty-100%
OH
NNOV8, LLC (NNOV8)
Single Member Limited Liability Company
Casualty-100%
OH
NW FYREBYRD, LLC
Single Member Limited Liability Company
NNOV8-100%
OH
NW NEXT, LLC
Single Member Limited Liability Company
NNOV8-100%
OH
NATIONWIDE REALTY INVESTORS, LTD
Casualty–97%
NW Indemnity–3%
OH
NATIONWIDE ASSET MANAGEMENT, LLC
Single Member Limited Liability Company
Casualty–100%
OH
NATIONWIDE CASH MANAGEMENT COMPANY
Common Stock: 100 Shares
Casualty–100%
OH
E-RISK SERVICES, L.L.C.
Single Member Limited Liability Company
Casualty–100%
DE
DANFORTH, LLC
Single Member Limited Liability Company
Casualty–100%
OH
HARLEYSVILLE INSURANCE COMPANY OF NEW JERSEY
Common Stock: 5,000 Shares
Casualty-100%
NJ
HARLEYSVILLE PREFERRED INSURANCE COMPANY
Common Stock: 470,000 Shares
Casualty-100%
OH
HARLEYSVILLE WORCESTER INSURANCE COMPANY
Common Stock: 20,000 Shares
Casualty-100%
OH
HARLEYSVILLE INSURANCE COMPANY OF NEW YORK
Common Stock: 15,000 Shares
Casualty-100%
OH
HARLEYSVILLE LAKE STATES INSURANCE COMPANY
Common Stock: 927,041 Shares
Casualty-100%
MI
HARLEYSVILLE INSURANCE COMPANY
Common Stock: 2,375,000 Shares
Casualty-100%
OH
ALLIED PROPERTY AND CASUALTY INSURANCE COMPANY (ALLIED P & C)
Common Stock: 300,000 Shares
Casualty–100%
IA
AMCO INSURANCE COMPANY (AMCO)
Common Stock: 300,000 Shares
Casualty–100%
IA
ALLIED TEXAS AGENCY, INC.
Common Stock: 1,000 Shares
AMCO–100%
TX
RETENTION ALTERNATIVES LTD.
Common Stock: 120,000 Shares
Casualty–100%
BER
DEPOSITORS INSURANCE COMPANY (DEPOSITORS)
Common Stock: 300,000 Shares
Casualty–100%
IA
NATIONWIDE INSURANCE COMPANY OF AMERICA
Common Stock:12,963 Shares
Casualty–100%
OH
NATIONWIDE SALES SOLUTIONS, INC.
Common Stock: 20,000 Shares
Casualty–100%
IA
NATIONWIDE ADVANTAGE MORTGAGE COMPANY (NAMC)
Common Stock: 333,837 Shares
AMCO – 87.3%
Allied P&C – 8.47%
Depositors – 4.23%
IA
AGMC REINSURANCE, LTD.
Common Stock: 11,000 Shares
NAMC–100%
T & C
SCOTTSDALE INSURANCE COMPANY (SIC)
Common Stock: 30,136 Shares
Casualty–100%
OH
SCOTTSDALE SURPLUS LINES INSURANCE COMPANY
Common Stock: 10,000 Shares
SIC–100%
AZ
FREEDOM SPECIALTY INSURANCE COMPANY
Common Stock: 292,000 Shares
SIC–100%
OH
VETERINARY PET INSURANCE CO. (VPI)
Common Stock: 6,935,387 Shares
SIC–100%
OH
DVM INSURANCE AGENCY
Common Stock: 1,000 Shares
VPI–100%
CA
V.P.I. SERVICES INC.
Common Stock: 1,000 Shares
VPI–100%
CA
TITAN INSURANCE COMPANY
Common Stock: 1,000,000 Shares
Casualty-100%
MI
TITAN INSURANCE SERVICES, INC.
Common Stock: 1 Share
Casualty-100%
TX
VICTORIA FIRE & CASUALTY COMPANY (VICTORIA FIRE)
Common Stock: 2,525 Shares
Casualty-100%
OH
VICTORIA SELECT INSURANCE COMPANY
Common Stock: 1,000 Shares
Victoria Fire-100%
OH
Subsidiary Companies — Solid Line
Contractual Association = Double Line
Limited Liability Company - - Dotted Line
March 31, 2023
Page 1

NATIONWIDE®



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

March 31, 2023

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	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		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				875 First Avenue, LLC	OH	NIA	GVY Residential, 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	

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		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	
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				18655 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	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	Nationwide Mutual Insurance Company	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	Nationwide Mutual Insurance Company	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		92-1389304				American Tax Credit Fund 2023-A, 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				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	Nationwide Mutual Insurance Company	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	

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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	23582	41-0417250				Harleysville Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	42900	23-2253669				Harleysville Insurance Company of New Jersey	NJ	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	10674	23-2864924				Harleysville Insurance Company of New York	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	14516	38-3198542				Harleysville Lake States Insurance Company	MI	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	35696	23-2384978				Harleysville Preferred Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	26182	04-1989660				Harleysville Worcester Insurance Company	OH	IA	Nationwide Mutual Insurance Company	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		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		47-1923444				Nationwide Agent Risk Purchasing Group, Inc. (fka On Your Side Nationwide Insurance Agency, Inc.)	OH	NIA	NBS Insurance Agency, Inc.	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	100.000	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	Nationwide Mutual Insurance Company	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	

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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
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	Nationwide Mutual Insurance Company	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	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		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	

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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	
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	100.000	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		92-1294202				NW-Adams, LLC	OH	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 Insurance Company	Ownership	100.000	Nationwide Mutual Fire Insurance Company	NO	
0140	Nationwide		92-2674633				NW-Brandon LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual 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		88-2152576				NW-Colfax, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		92-0292630				NW-Conroe, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual 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	

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 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	
0140	Nationwide		31-1580283				NWD Athletic Club, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		88-2975730				NW-Boise, LLC	OH	NIA	Nationwide Life Insurance Company	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		92-2943602				NW-Holly Springs, 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		88-2595124				NW-OG, LLC	OH	NIA	Nationwide Mutual 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		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		92-2878794				NW-SR-16, 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	

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		92-0677233				NW-UNCC, 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 (NMIC), LLC	OH	NIA	Nationwide Mutual 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		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 Insurance Company	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	36269	86-0619597				Titan Insurance Company	MI	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		75-1284530				Titan Insurance Services, Inc.	TX	IA	Nationwide Mutual Insurance Company	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	
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	Nationwide Mutual Insurance Company	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. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	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 Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Cash value-corp owned life insurance	505,184,423		505,184,423	500,076,168
2597.	Summary of remaining write-ins for Line 25 from overflow page	505,184,423		505,184,423	500,076,168

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Derivative liability accrued interest	30,209	17,738
2505.	Deferred gain liability	27,338,995	24,213,928
2597.	Summary of remaining write-ins for Line 25 from overflow page	27,369,204	24,231,666

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	8,314,610,444	7,329,242,535
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	168,750,000	1,526,515,594
	2.2 Additional investment made after acquisition	14,801,441	69,632,882
3.	Capitalized deferred interest and other	2,326,827	5,481,054
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	40,861	28,208
7.	Deduct amounts received on disposals	52,676,818	616,289,829
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	8,447,852,754	8,314,610,444
12.	Total valuation allowance	(53,219,955)	(54,635,411)
13.	Subtotal (Line 11 plus Line 12)	8,394,632,799	8,259,975,033
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	8,394,632,799	8,259,975,033

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	1,049,829,554	689,852,282
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	7,257,411	101,834,852
	2.2 Additional investment made after acquisition	84,858,859	286,737,240
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	9,908,933	45,552,088
6.	Total gain (loss) on disposals	(29,303)	3,219,426
7.	Deduct amounts received on disposals	20,445,962	76,706,855
8.	Deduct amortization of premium and depreciation		268,754
9.	Total foreign exchange change in book/adjusted carrying value	162,023	(390,725)
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,131,541,515	1,049,829,554
12.	Deduct total nonadmitted amounts	4,517,596	1,341,215
13.	Statement value at end of current period (Line 11 minus Line 12)	1,127,023,919	1,048,488,339

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	31,487,818,544	28,489,872,669
2.	Cost of bonds and stocks acquired	1,404,873,923	5,020,173,450
3.	Accrual of discount	7,210,818	15,032,322
4.	Unrealized valuation increase (decrease)	1,141,777	(2,378,207)
5.	Total gain (loss) on disposals	(251,098)	(23,396,295)
6.	Deduct consideration for bonds and stocks disposed of	278,302,701	1,843,242,514
7.	Deduct amortization of premium	11,227,383	46,656,555
8.	Total foreign exchange change in book/adjusted carrying value	19,045,994	(119,348,061)
9.	Deduct current year's other than temporary impairment recognized		10,237,952
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		7,999,687
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	32,630,309,874	31,487,818,544
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	32,630,309,874	31,487,818,544

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)	12,906,875,387	804,517,856	146,308,657	109,982,842	13,675,067,428			12,906,875,387
2. NAIC 2 (a)	16,932,101,111	491,736,490	99,156,968	(153,955,431)	17,170,725,202			16,932,101,111
3. NAIC 3 (a)	955,554,701	62,281,153	13,721,132	34,276,525	1,038,391,247			955,554,701
4. NAIC 4 (a)	606,588,273	46,330,488	17,877,503	24,700,177	659,741,435			606,588,273
5. NAIC 5 (a)	26,621,810	7,935	24,528	(1,488)	26,603,729			26,621,810
6. NAIC 6 (a)	4,921,511			10,374	4,931,885			4,921,511
7. Total Bonds	31,432,662,793	1,404,873,922	277,088,788	15,012,999	32,575,460,926			31,432,662,793
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	2,540,255		1,235,163	422,646	1,727,738			2,540,255
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	2,540,255		1,235,163	422,646	1,727,738			2,540,255
15. Total Bonds and Preferred Stock	31,435,203,048	1,404,873,922	278,323,951	15,435,645	32,577,188,664			31,435,203,048

(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 $ ..... ; NAIC 2 $ ..... ; NAIC 3 $ ..... NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $.....

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	645,000,000	XXX	645,000,000	2,550,167	

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	650,000,000	514,500,000
2.	Cost of short-term investments acquired	645,000,000	723,000,000
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	650,000,000	587,500,000
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	645,000,000	650,000,000
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	645,000,000	650,000,000

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	714,711,236
2.	Cost Paid/(Consideration Received) on additions	228,188,118
3.	Unrealized Valuation increase/(decrease)	
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	
6.	Considerations received/(paid) on terminations	
7.	Amortization	(139,151,043)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	1,409,061
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(20,561,499)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	784,595,873
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	784,595,873

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(18,829,698)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				27,374,409
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus		6,628,385		
	3.12 Section 1, Column 15, prior year	(8,586,101)		15,214,486	
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus				
	3.14 Section 1, Column 18, prior year			15,214,486	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus		6,628,385		
	3.22 Section 1, Column 17, prior year	(8,586,101)		15,214,486	
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year plus				
	3.25 SSAP No. 108 adjustments			15,214,486	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year			(3,196,037)	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	(3,196,037)			
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments			(3,196,037)	
4.3	Subtotal (Line 4.1 minus Line 4.2)				
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)				8,544,711
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				8,544,711

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	784,595,872	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	15,173,097	
3.	Total (Line 1 plus Line 2)		799,768,968
4.	Part D, Section 1, Column 6	805,612,592	
5.	Part D, Section 1, Column 7	(5,843,624)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	848,578,222	
8.	Part B, Section 1, Column 13	1,748,336	
9.	Total (Line 7 plus Line 8)		850,326,558
10.	Part D, Section 1, Column 9	860,770,997	
11.	Part D, Section 1, Column 10	(10,444,439)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	26,693,334	
14.	Part B, Section 1, Column 20	8,544,712	
15.	Part D, Section 1, Column 12	35,238,046	
16.	Total (Line 13 plus Line 14 minus Line 15)		

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	587,434,860	1,776,997,729
2.	Cost of cash equivalents acquired	6,106,165,892	30,417,523,358
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	5,887,065,070	31,607,086,227
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	806,535,682	587,434,860
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	806,535,682	587,434,860

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
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
00-1103452	JACKSONVILLE	FL		03/17/2023	4.780	42,000,000		59,775,333
00-1103508	NORTH CHARLESTON	SC		03/13/2023	5.380	21,000,000		28,356,000
00-1103512	RIO RANCHO	NM		02/28/2023	5.140	10,000,000		20,441,000
00-1103519	CLOSTER	NJ		01/31/2023	5.750	30,000,000		42,108,800
00-1103525	BUFORD	GA		01/17/2023	5.360	25,000,000		39,546,429
00-1103528	FOUNTAIN HILLS	AZ		02/24/2023	5.470	28,150,000		48,186,370
00-1103529	STATEN ISLAND	NY		03/30/2023	5.240	8,000,000		13,890,182
00-1103531	EXTON	PA		03/23/2023	5.800	4,600,000		7,867,736
0599999. Mortgages in good standing - Commercial mortgages-all other						168,750,000		260,171,850
99-0000080	MORRISTOWN	NJ		12/10/2021	6.000		5,106,569	38,500,000
99-0000098	LEWISVILLE	TX		08/25/2022	11.000		7,849,197	119,400,000
99-0000100	FREDERICKSBURG	TX		09/23/2022	6.000		1,845,675	26,000,000
0699999. Mortgages in good standing - Mezzanine Loans							14,801,441	183,900,000
0899999. Total Mortgages in good standing						168,750,000	14,801,441	444,071,850
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						168,750,000	14,801,441	444,071,850

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					
00-1102792	WOODSTOCK	GA		10/12/2017	02/28/2023	20,118,404							20,118,404	20,118,404			
00-1102834	ATLANTA	GA		06/22/2018	01/31/2023	1,380,202							1,380,202	1,380,202			
0199999. Mortgages closed by repayment						21,498,606							21,498,606	21,498,606			
00-1100265	ALTAMONTE SPRINGS	FL		01/30/2009									40,861	40,861		40,861	40,861
00-1100406	EDISON	NJ		01/30/2009		465,577							75,078	75,078			
00-1100844	ORLAND PARK	IL		08/18/2015		878,090							77,926	77,926			
00-1101727	WEST BABYLON	NY		06/14/2013		531,997							12,441	12,441			
00-1101808	GAITHERSBURG	MD		06/14/2013		8,982,593							43,240	43,240			
00-1101813	RALEIGH	NC		06/14/2013		2,644,582							31,037	31,037			
00-1101908	OCEANSIDE	NY		06/14/2013		8,630,481							94,723	94,723			
00-1101911	GRAND LEDGE	MI		06/14/2013		3,135,355							36,571	36,571			
00-1101919	BLOOMINGTON	IN		06/14/2013		6,472,732							131,286	131,286			
00-1102007	LAKEWOOD	OH		06/28/2013		9,855,824							233,909	233,909			
00-1102009	AVON	OH		08/22/2013		12,515,901							112,806	112,806			
00-1102015	BOSTON	MA		07/30/2013		10,178,525							121,197	121,197			
00-1102026	KNOXVILLE	TN		10/15/2013		3,762,075							66,090	66,090			
00-1102029	BROKEN ARROW	OK		10/10/2013		8,261,030							190,085	190,085			

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					
00-1102051	GAINESVILLE	FL		11/01/2013		2,538,853							17,104	17,104			
00-1102096	BALTIMORE	MD		11/12/2013		5,213,630							32,836	32,836			
00-1102147	WALNUT CREEK	CA		09/29/2014		13,078,422							87,219	87,219			
00-1102157	EXTON	PA		05/07/2015		10,741,209							76,991	76,991			
00-1102176	PORTLAND	OR		07/01/2014		9,929,466							174,607	174,607			
00-1102210	COLUMBUS	OH		08/20/2015		10,976,095							71,179	71,179			
00-1102219	NASHVILLE	TN		09/29/2014		4,457,719							44,054	44,054			
00-1102234	SAN DIEGO	CA		09/17/2014		4,726,250							23,269	23,269			
00-1102237	SHERIDAN	CO		10/07/2014		8,170,553							84,786	84,786			
00-1102245	BEAVERTON	OR		10/16/2014		3,580,900							24,949	24,949			
00-1102249	JERICHO	NY		01/27/2015		10,031,433							72,450	72,450			
00-1102255	ZEELAND	MI		12/18/2014		1,702,242							51,095	51,095			
00-1102264	CHARLOTTESVILLE	VA		01/12/2015		3,074,440							49,437	49,437			
00-1102276	STRONGSVILLE	OH		12/23/2014		11,456,689							188,012	188,012			
00-1102278	DENVER	CO		01/16/2015		4,683,234							48,753	48,753			
00-1102280	BOULDER	CO		02/02/2015		7,427,895							77,252	77,252			
00-1102297	WASHINGTON	DC		01/27/2015		15,741,698							72,098	72,098			
00-1102303	HENDERSON	NV		01/29/2015		6,889,285							48,865	48,865			
00-1102304	ORLANDO	FL		02/17/2015		12,443,814							77,816	77,816			
00-1102305	SEATTLE	WA		03/10/2015		12,584,605							203,206	203,206			
00-1102309	JACKSONVILLE	FL		01/29/2015		13,169,750							95,533	95,533			
00-1102310	JACKSON HEIGHTS	NY		03/31/2015		16,471,443							170,354	170,354			
00-1102317	FRISCO	TX		04/29/2015		12,173,478							63,909	63,909			
00-1102319	BIRMINGHAM	AL		05/07/2015		10,434,411							159,063	159,063			
00-1102331	FREMONT	CA		10/01/2015		3,060,439							83,942	83,942			
00-1102333	NASHVILLE	TN		09/04/2015		11,118,071							113,781	113,781			
00-1102339	BURBANK	CA		11/12/2015		4,808,516							24,923	24,923			
00-1102354	SAN ANTONIO	TX		05/18/2015		6,648,375							67,357	67,357			
00-1102356	SAN JUAN CAPISTRANO	CA		04/16/2015		8,515,800							133,551	133,551			
00-1102365	STRONGSVILLE	OH		05/14/2015		15,088,428							150,256	150,256			
00-1102366	WILMINGTON	NC		06/18/2015		6,760,727							48,013	48,013			
00-1102368	TORRANCE	CA		10/23/2015		7,386,808							67,010	67,010			
00-1102370	CHICAGO	IL		06/10/2015		10,544,601							106,753	106,753			
00-1102371	NORTH LAS VEGAS	NV		05/20/2015		7,554,574							55,113	55,113			
00-1102380	SAN ANTONIO	TX		05/07/2015		15,100,353							85,419	85,419			
00-1102394	ANN ARBOR	MI		07/31/2015		15,978,361							158,261	158,261			
00-1102399	WEST FARGO	ND		09/11/2015		7,309,908							48,249	48,249			
00-1102405	MORRISVILLE	NC		10/01/2015		9,456,727							52,003	52,003			
00-1102412	MADISON	WI		09/29/2015		7,149,016							48,365	48,365			
00-1102420	COLUMBUS	OH		11/19/2015		6,343,145							38,285	38,285			
00-1102421	COLUMBUS	OH		11/19/2015		1,187,298							13,428	13,428			
00-1102423	MOORE	OK		11/18/2015		17,182,250							100,739	100,739			
00-1102425	DALLAS	TX		04/04/2016		11,297,939							61,642	61,642			
00-1102426	DALLAS	TX		11/25/2015		13,421,780							75,913	75,913			
00-1102427	FOLSOM	PA		10/23/2015		8,989,708							135,749	135,749			
00-1102428	COLUMBUS	OH	S	11/05/2015		12,348,184							180,038	180,038			
00-1102431	CHANDLER	AZ		09/30/2015		22,994,035							130,853	130,853			
00-1102432	JURUPA VALLEY	CA		10/08/2015		31,331,682							159,009	159,009			
00-1102434	VANCOUVER	WA		10/13/2015		15,437,046							148,919	148,919			
00-1102435	AURORA	CO		10/09/2015		4,346,235							40,216	40,216			
00-1102440	AMERICAN FORK	UT		10/08/2015		6,035,551							90,023	90,023			

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 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	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												
00-1102441	SOMERVILLE	MA		12/18/2015		14,048,312							120,752	120,752			
00-1102442	SAN DIEGO	CA		10/19/2015		3,231,995							31,211	31,211			
00-1102448	BELLINGHAM	MA		10/01/2015		10,478,958							71,269	71,269			
00-1102449	SALEM	OR		03/07/2016		7,978,260							52,359	52,359			
00-1102451	MADISON	WI		12/11/2015		9,929,283							61,109	61,109			
00-1102454	GRANDVIEW HEIGHTS	OH	S	12/01/2015		14,531,215							340,256	340,256			
00-1102458	GARDEN GROVE	CA		12/08/2015		13,177,667							53,300	53,300			
00-1102476	BOULDER	CO		02/08/2016		6,033,292							84,550	84,550			
00-1102477	MILPITAS	CA		12/14/2015		18,192,893							142,189	142,189			
00-1102478	MILPITAS	CA		12/14/2015		14,885,095							116,337	116,337			
00-1102479	MURRAY	UT		12/10/2015		4,487,796							39,084	39,084			
00-1102481	CABIN JOHN	MD		02/10/2016		8,506,651							73,251	73,251			
00-1102488	MALDEN	MA		04/01/2016		33,602,059							229,126	229,126			
00-1102489	ST CHARLES	MO		08/17/2016		13,012,809							88,761	88,761			
00-1102490	LOUISVILLE	KY		03/09/2016		14,890,746							134,663	134,663			
00-1102491	MERIDIAN	ID		02/01/2016		9,850,873							90,902	90,902			
00-1102493	RANCHO CUCAMONGA	CA		02/01/2016		4,973,543							69,539	69,539			
00-1102501	ADDISON	IL		01/28/2016		5,225,000							7,718	7,718			
00-1102502	WEST CHESTER	OH		01/22/2016		8,550,000							12,496	12,496			
00-1102504	PORTLAND	OR		01/20/2016		19,460,845							122,169	122,169			
00-1102510	RALEIGH	NC		01/28/2016		13,686,067							65,273	65,273			
00-1102511	WINSTON-SALEM	NC		02/01/2016		19,428,413							177,122	177,122			
00-1102513	OCEANSIDE	CA		03/28/2016		3,380,600							22,245	22,245			
00-1102520	MCCANDLESS	PA		04/29/2016		64,184,101							351,617	351,617			
00-1102541	GARDEN GROVE	CA		03/29/2016		6,819,478							66,268	66,268			
00-1102543	ROCHESTER	MN		04/05/2016		10,840,165							75,891	75,891			
00-1102551	BENTONVILLE	AR		04/21/2016		23,819,446							334,542	334,542			
00-1102552	BOSTON	MA		04/05/2016		27,619,197							170,600	170,600			
00-1102553	LEXINGTON	SC		09/01/2016		4,639,901							43,180	43,180			
00-1102557	ROWLAND HEIGHTS	CA		06/30/2016		22,267,016							152,246	152,246			
00-1102559	ORANGE	CA		06/30/2016		2,464,505							16,851	16,851			
00-1102560	ANAHEIM	CA		06/30/2016		5,101,957							34,884	34,884			
00-1102562	WESTMINSTER	CA		06/30/2016		13,230,499							90,461	90,461			
00-1102564	COSTA MESA	CA		06/30/2016		12,841,367							87,800	87,800			
00-1102567	LAGUNA HILLS	CA		06/30/2016		6,831,434							46,708	46,708			
00-1102570	EVERETT	WA		05/03/2016		14,918,225							135,645	135,645			
00-1102572	SEATTLE	WA		08/29/2016		11,076,329							67,299	67,299			
00-1102612	EDISON	NJ		08/04/2016		11,801,056							166,152	166,152			
00-1102614	ROGERS	AR		09/01/2016		18,984,491							263,024	263,024			
00-1102617	CONCORD	NH		06/23/2016		10,934,178							73,189	73,189			
00-1102619	MADISON	WI		08/10/2016		6,777,900							43,172	43,172			
00-1102630	EVERETT	WA		09/15/2016		2,609,597							63,090	63,090			
00-1102631	GASTONIA	NC		11/22/2016		6,469,225							56,362	56,362			
00-1102635	WESTPORT	CT		09/26/2016		12,778,634							86,833	86,833			
00-1102636	OVIEDO	FL		08/08/2016		11,208,275							106,797	106,797			
00-1102641	SAN ANTONIO	TX		08/08/2016		7,994,138							76,171	76,171			
00-1102643	HILLSBORO	OR		11/07/2016		9,140,843							85,987	85,987			
00-1102648	COLUMBUS	OH		10/11/2016		10,145,375							56,308	56,308			
00-1102649	BEXLEY	OH		11/23/2016		5,723,287							51,587	51,587			
00-1102653	CERRITOS	CA		09/23/2016		5,782,465							54,537	54,537			
00-1102655	MOUNTAIN VIEW	CA		11/14/2016		15,734,071							105,117	105,117			

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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					
00-1102656	EL SEGUNDO	CA		12/15/2016		10,031,758							92,546	92,546			
00-1102660	WILDOMAR	CA		05/23/2017		10,545,863							90,523	90,523			
00-1102665	GLASTONBURY	CT		10/20/2016		16,856,449							112,030	112,030			
00-1102672	AMERICAN CANYON	CA		10/12/2018		6,028,564							57,023	57,023			
00-1102683	CHAPEL HILL	NC		01/30/2017		48,642,478							382,987	382,987			
00-1102689	MACON	GA		02/06/2017		10,055,442							58,976	58,976			
00-1102692	GRANDVIEW HEIGHTS	OH	S	02/01/2017		30,579,972							336,284	336,284			
00-1102693	WEST CHESTER	PA		03/06/2017		33,917,140							183,619	183,619			
00-1102700	BERKELEY	CA		02/17/2017		10,943,640							53,847	53,847			
00-1102704	SEATTLE	WA		04/06/2017		4,145,814							31,625	31,625			
00-1102707	SEATTLE	WA		04/11/2017		9,530,277							48,082	48,082			
00-1102712	VALENCIA	CA		05/15/2017		3,400,786							20,352	20,352			
00-1102719	KENT	WA		04/13/2017		7,175,455							157,171	157,171			
00-1102720	BILLERICA	MA		05/01/2017		2,661,351							22,259	22,259			
00-1102721	BROOKLYN	NY		06/01/2017		11,500,969							224,763	224,763			
00-1102727	CHARLESTON	SC		05/22/2017		14,237,884							179,596	179,596			
00-1102734	WASHINGTON	DC		05/31/2017		46,565,784							257,646	257,646			
00-1102740	MEMPHIS	TN		08/16/2017		12,651,529							124,255	124,255			
00-1102742	LAWRENCE	KS		09/08/2017		22,114,998							107,246	107,246			
00-1102747	ATHENS	GA		06/23/2017		14,643,782							64,593	64,593			
00-1102751	FORT COLLINS	CO		08/24/2017		19,715,492							85,375	85,375			
00-1102753	ENCINITAS	CA		06/23/2017		5,802,076							31,135	31,135			
00-1102754	SAN DIEGO	CA		07/18/2017		8,980,219							53,396	53,396			
00-1102756	MADISON	WI		07/10/2017		10,271,558							58,940	58,940			
00-1102757	BALTIMORE	MD		08/08/2017		10,019,668							85,492	85,492			
00-1102761	RICHMOND	VA		07/19/2017		11,878,221							71,634	71,634			
00-1102762	ODESSA	FL		07/14/2017		11,365,531							83,369	83,369			
00-1102764	MYRTLE BEACH	SC		07/07/2017		14,757,748							86,267	86,267			
00-1102766	PLACENTIA	CA		07/27/2017		3,561,570							19,154	19,154			
00-1102767	KALAMAZOO	MI		07/20/2017		5,845,732							87,249	87,249			
00-1102768	PLACENTIA	CA		07/27/2017		6,467,061							34,780	34,780			
00-1102772	NORTHBROOK	IL		08/10/2017		20,139,980							256,321	256,321			
00-1102773	IRMO	SC		07/26/2017		9,164,545							77,571	77,571			
00-1102774	VERNON	CA		06/29/2017		13,815,331							86,261	86,261			
00-1102779	FAIRFAX	VA		08/25/2017		7,330,432							77,845	77,845			
00-1102786	MARYSVILLE	WA		01/10/2018		19,924,630							234,899	234,899			
00-1102789	EAST RUTHERFORD	NJ		09/18/2017		11,123,393							191,216	191,216			
00-1102794	TULSA	OK		10/30/2017		9,773,645							121,306	121,306			
00-1102796	OVERLAND PARK	KS		11/07/2017		23,203,196							258,470	258,470			
00-1102797	REDMOND	WA		09/08/2017		8,099,035							167,587	167,587			
00-1102798	WALTHAM	MA		11/29/2017		14,422,684							75,118	75,118			
00-1102799	EUGENE	OR		10/26/2017		4,288,605							25,205	25,205			
00-1102800	FORT MILL	SC		09/22/2017		7,746,059							66,870	66,870			
00-1102803	NASHVILLE	TN		11/27/2017		12,124,878							103,105	103,105			
00-1102806	PHILADELPHIA	PA		11/14/2017		14,733,081							68,386	68,386			
00-1102808	WILLIAMSVILLE	NY		12/01/2017		7,615,150							60,498	60,498			
00-1102809	CHICAGO	IL		11/01/2017		37,678,632							200,555	200,555			
00-1102814	BEDFORD	NH		03/15/2018		14,472,987							101,892	101,892			
00-1102823	PORTSMOUTH	NH		12/22/2017		10,426,969							52,415	52,415			
00-1102825	NAPLES	FL		12/05/2017		8,726,541							71,585	71,585			
00-1102827	BURIEN	WA		12/18/2017		8,978,378							111,788	111,788			

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	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					
00-1102828	MODESTO	CA		02/01/2018		3,512,577							27,971	27,971			
00-1102829	MODESTO	CA		02/01/2018		3,073,505							24,475	24,475			
00-1102830	SAN DIEGO	CA		02/23/2018		6,883,760							41,311	41,311			
00-1102837	KENT	WA		03/06/2018		39,418,376							225,315	225,315			
00-1102839	JACKSONVILLE	FL		01/09/2018		28,583,589							167,763	167,763			
00-1102840	TONAWANDA	NY		02/07/2018		5,445,670							32,074	32,074			
00-1102841	RALEIGH	NC		01/31/2018		11,593,171							57,708	57,708			
00-1102848	JERICHO	NY		07/17/2018		22,057,954							106,481	106,481			
00-1102852	BALA CYNWYD	PA		04/06/2018		12,529,161							148,117	148,117			
00-1102855	SAN DIEGO	CA		03/09/2018		3,396,433							17,647	17,647			
00-1102856	CAMBRIDGE	MA		05/23/2018		11,236,834							58,831	58,831			
00-1102857	NEW YORK	NY		04/12/2018		35,762,282							167,156	167,156			
00-1102858	INDIANAPOLIS	IN		04/25/2018		15,260,808							75,770	75,770			
00-1102863	ONTARIO	CA		10/12/2018		3,944,331							21,491	21,491			
00-1102866	NORWALK	CA		05/10/2018		13,308,264							103,553	103,553			
00-1102867	SEATTLE	WA		04/11/2018		7,925,652							43,440	43,440			
00-1102871	SALEM	OR		07/16/2018		8,703,401							44,196	44,196			
00-1102872	CHICAGO	IL		04/13/2018		8,477,925							93,277	93,277			
00-1102874	HOLLAND	MI		05/15/2018		6,856,698							131,134	131,134			
00-1102875	BURLINGTON	KY		06/11/2018		11,285,459							127,559	127,559			
00-1102876	GOLETA	CA		05/17/2018		17,648,844							204,893	204,893			
00-1102879	MARLTON	NJ		06/26/2018		18,029,024							134,530	134,530			
00-1102880	NORTH HOLLYWOOD	CA		06/22/2018		7,228,190							37,243	37,243			
00-1102882	HILL AIR FORCE BASE	UT		07/06/2018		13,527,803							94,892	94,892			
00-1102883	DALLAS	TX		05/29/2018		6,434,960							50,129	50,129			
00-1102887	COLORADO SPRINGS	CO		06/29/2018		25,338,153							140,700	140,700			
00-1102888	WARMINSTER	PA		06/25/2018		12,686,446							144,372	144,372			
00-1102892	SALT LAKE CITY	UT		06/26/2018		31,854,873							196,442	196,442			
00-1102893	INDIANAPOLIS	IN		08/14/2018		6,344,913							42,670	42,670			
00-1102894	MOORESVILLE	NC		07/06/2018		12,098,936							90,768	90,768			
00-1102901	MECHANICSBURG	PA		12/17/2018		19,010,349							90,959	90,959			
00-1102902	BURLINGTON	MA		08/06/2018		26,926,591							199,365	199,365			
00-1102905	RICHMOND	VA		07/27/2018		9,946,357							40,755	40,755			
00-1102908	SUWANEE	GA		10/02/2018		24,700,848							110,198	110,198			
00-1102909	MARLTON	NJ		09/06/2018		7,180,763							53,912	53,912			
00-1102911	TAMPA	FL		09/05/2018		23,169,885							120,874	120,874			
00-1102913	STOUGHTON	MA		09/20/2018		11,665,734							70,832	70,832			
00-1102914	PATCHOGUE	NY		10/12/2018		13,510,994							99,990	99,990			
00-1102917	PORTLAND	OR		09/27/2018		14,724,084							79,830	79,830			
00-1102918	DENVER	CO		08/31/2018		15,459,049							99,849	99,849			
00-1102919	CULVER CITY	CA		09/21/2018		6,261,384							32,320	32,320			
00-1102926	CERRITOS	CA		02/01/2019		7,552,432							38,977	38,977			
00-1102927	SANTA ANA	CA		02/01/2019		9,323,991							48,119	48,119			
00-1102928	LAKE FOREST	CA		03/18/2019		5,612,213							28,746	28,746			
00-1102930	REDONDO BEACH	CA		06/12/2019		6,580,758							33,176	33,176			
00-1102931	BUENA PARK	CA		10/23/2018		16,692,391							87,804	87,804			
00-1102933	DOYLESTOWN	PA		12/19/2018		3,790,710							39,381	39,381			
00-1102934	MONTGOMERYVILLE	PA		12/19/2018		3,376,781							35,080	35,080			
00-1102936	SENECA	SC		12/21/2018		6,678,332							44,174	44,174			
00-1102942	NEW YORK	NY		12/12/2018		17,722,899							89,453	89,453			
00-1102945	COCONUT CREEK	FL		02/28/2019		14,019,452							71,305	71,305			

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	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					
00-1102950	RICHMOND	VA		01/17/2019		9,985,582							69,244	69,244			
00-1102953	ORLANDO	FL		03/18/2019		22,064,613							155,431	155,431			
00-1102956	WALL TOWNSHIP	NJ		02/28/2019		15,696,448							112,864	112,864			
00-1102957	ROCK HILL	SC		02/26/2019		8,696,743							35,224	35,224			
00-1102963	MIDLAND	TX		07/31/2019		26,502,960							281,475	281,475			
00-1102965	COLORADO SPRINGS	CO		02/28/2019		29,904,768							152,335	152,335			
00-1102969	AMERICAN FORK	UT		02/26/2019		17,741,570							127,724	127,724			
00-1102971	ATLANTA	GA		04/12/2019		20,094,309							144,161	144,161			
00-1102972	TAYLORTOWN	NC		04/11/2019		8,976,896							62,545	62,545			
00-1102979	WINTER PARK	FL		05/15/2019		17,167,937							84,072	84,072			
00-1102980	LAKE WYLIE	SC		06/14/2019		23,418,662							106,239	106,239			
00-1102984	LAGUNA HILLS	CA		05/22/2019		13,883,863							59,006	59,006			
00-1102986	PINEY FLATS	TN		05/29/2019		18,387,394							93,769	93,769			
00-1102987	LONG BEACH	CA		04/19/2019		14,303,120							105,257	105,257			
00-1102990	BOSTON	MA		06/06/2019		4,088,621							71,248	71,248			
00-1102993	DELTONA	FL		08/16/2019		5,825,260							41,322	41,322			
00-1102994	TAMPA	FL		06/07/2019		19,605,404							129,566	129,566			
00-1103001	VANCOUVER	WA		06/13/2019		1,804,310							15,674	15,674			
00-1103004	TAYLORTOWN	NC		08/06/2019		3,593,467							25,437	25,437			
00-1103006	FREDERICK	MD		11/12/2019		26,421,653							185,109	185,109			
00-1103007	LOVELAND	OH		07/31/2019		10,338,232							53,405	53,405			
00-1103010	LAKE FOREST	CA		06/17/2019		4,778,779							25,279	25,279			
00-1103012	RANDOLPH	MA		07/01/2019		4,973,661							25,746	25,746			
00-1103017	LOS ANGELES	CA		08/02/2019		19,909,983							90,872	90,872			
00-1103024	WOOD_DALE	IL		08/29/2019		7,788,151							42,064	42,064			
00-1103025	SARATOGA SPRINGS	UT		07/17/2019		13,964,468							99,761	99,761			
00-1103026	WAYNE	PA		07/01/2019		23,315,961							131,534	131,534			
00-1103029	CHARLOTTE	NC		01/27/2020		19,856,171							106,777	106,777			
00-1103039	SURPRISE	AZ		08/27/2019		10,524,596							97,744	97,744			
00-1103041	PACE	FL		09/12/2019		13,661,553							74,680	74,680			
00-1103042	BOULDER	CO		08/29/2019		31,839,950							161,591	161,591			
00-1103043	CHATTANOOGA	TN		09/18/2019		3,681,047							38,601	38,601			
00-1103044	SANDY	OR		10/15/2019		10,348,077							56,204	56,204			
00-1103047	CORAL GABLES	FL		09/09/2019		8,875,960							94,626	94,626			
00-1103051	WARRENVILLE	IL		11/14/2019		7,852,464							188,579	188,579			
00-1103052	SALT LAKE CITY	UT		12/13/2019		5,097,728							27,461	27,461			
00-1103057	SCOTTSDALE	AZ	S	12/13/2019		50,238,740							458,100	458,100			
00-1103058	KIRKLAND	WA		12/19/2019		6,312,651							107,100	107,100			
00-1103062	SOUTH BRUNSWICK	NJ		12/04/2019		17,029,317							89,102	89,102			
00-1103063	HAYWARD	CA		11/18/2019		5,878,857							30,895	30,895			
00-1103064	KENT	WA		11/18/2019		3,919,238							20,597	20,597			
00-1103067	INDIANAPOLIS	IN		02/06/2020		16,780,282							154,907	154,907			
00-1103071	MOUNT PLEASANT	SC		12/12/2019		13,952,680							68,857	68,857			
00-1103073	NEW YORK	NY		01/10/2020		23,000,000							73,901	73,901			
00-1103074	ST PAUL	MN		11/08/2019		6,622,509							50,832	50,832			
00-1103075	CLAYTON	NC		11/20/2019		24,462,075							134,542	134,542			
00-1103077	PHILADELPHIA	PA		11/02/2020		9,811,333							48,236	48,236			
00-1103078	PHILADELPHIA	PA		11/18/2019		3,130,534							76,045	76,045			
00-1103079	SEATTLE	WA		01/28/2020		17,206,267							61,880	61,880			
00-1103080	SAN DIEGO	CA		12/16/2019		10,046,837							56,524	56,524			
00-1103083	ZEELAND	MI		10/30/2019		854,976							3,947	3,947			

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	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					
00-1103085	TAMPA	FL		10/17/2019		29,494,165							171,660	171,660			
00-1103086	TALLMADGE TOWNSHIP	MI		12/06/2019		10,851,047							58,910	58,910			
00-1103095	CERRITOS	CA		01/29/2020		6,406,828							55,843	55,843			
00-1103100	NEWPORT NEWS	VA		11/21/2019		13,433,874							73,417	73,417			
00-1103108	PHILADELPHIA	PA		02/14/2020		13,480,567							73,739	73,739			
00-1103110	CHERRY HILL	NJ		10/05/2020		9,584,539							50,071	50,071			
00-1103112	NEW YORK	NY		01/30/2020		23,584,533							131,655	131,655			
00-1103125	CHARLOTTE	NC		03/04/2020		18,723,564							123,958	123,958			
00-1103128	CARY	NC		03/11/2020		6,175,342							35,556	35,556			
00-1103133	WEST CHESTER	PA		03/18/2020		4,766,194							23,557	23,557			
00-1103138	OGDEN	UT		04/29/2020		6,694,909							56,426	56,426			
00-1103139	HUNTINGTON	NY		05/01/2020		7,568,500							43,649	43,649			
00-1103147	POOLER	GA		11/24/2020		11,106,030							115,689	115,689			
00-1103153	PORT ST LUCIE	FL		06/18/2020		1,912,502							20,249	20,249			
00-1103159	WESLEY CHAPEL	FL		04/23/2020		49,081,609							294,187	294,187			
00-1103160	WEST SACRAMENTO	CA		05/27/2020		9,024,322							49,826	49,826			
00-1103167	PHILADELPHIA	PA		11/30/2022		18,000,000							57,079	57,079			
00-1103168	SCOTTSDALE	AZ		06/15/2020		20,757,236							107,920	107,920			
00-1103174	ALPHARETTA	GA		06/30/2020		12,301,412							124,778	124,778			
00-1103180	MELVILLE	NY		09/01/2020		12,805,301							80,705	80,705			
00-1103183	JURUPA VALLEY	CA		08/31/2020		5,720,981							32,251	32,251			
00-1103187	LOUISVILLE	KY		11/23/2020		15,890,151							163,291	163,291			
00-1103192	ROCKVILLE	MD		08/26/2021		7,891,864							42,822	42,822			
00-1103199	HUNTSVILLE	AL		11/23/2020		15,133,252							112,253	112,253			
00-1103200	MOUNT PLEASANT	SC		12/15/2020		29,000,000							102,757	102,757			
00-1103201	SHOREWOOD HILLS	WI		12/09/2020		21,847,938							124,867	124,867			
00-1103206	WEST COLUMBIA	SC		12/10/2020		9,863,545							86,102	86,102			
00-1103220	CHAPEL HILL	NC		12/15/2020		8,508,514							74,709	74,709			
00-1103226	GREENFIELD	WI		02/18/2021		5,720,458							41,255	41,255			
00-1103231	FAIRFIELD	NJ		02/12/2021		9,610,214							57,184	57,184			
00-1103236	WESTWOOD	NJ		03/08/2021		3,921,210							27,699	27,699			
00-1103243	GROVEPORT	OH		04/22/2021		4,543,856							24,359	24,359			
00-1103244	ROCKVILLE	MD		05/19/2021		3,125,169							30,050	30,050			
00-1103260	HUNTINGTON BEACH	CA		05/18/2021		10,877,211							63,611	63,611			
00-1103265	CAPE CORAL	FL		08/12/2021		7,010,383							49,105	49,105			
00-1103275	BRISTOL	TN		06/24/2021		8,745,542							46,154	46,154			
00-1103278	JEFFERSONVILLE	IN		08/26/2021		2,865,489							27,584	27,584			
00-1103282	LEHI	UT		06/03/2021		5,289,792							38,072	38,072			
00-1103301	MESA	AZ		08/05/2021		7,688,424							63,927	63,927			
00-1103302	AUSTIN	TX		07/21/2021		9,714,174							54,819	54,819			
00-1103304	DRAPER	UT		09/03/2021		8,783,493							47,417	47,417			
00-1103306	DELANCO	NJ		09/01/2021		12,166,550							68,146	68,146			
00-1103313	NASHVILLE	TN		09/01/2021		22,413,287							120,146	120,146			
00-1103335	CINCINNATI	OH		11/23/2021		7,543,748							39,842	39,842			
00-1103336	CINCINNATI	OH		11/23/2021		5,976,216							31,563	31,563			
00-1103337	CINCINNATI	OH		11/23/2021		14,695,613							77,614	77,614			
00-1103339	DES MOINES	IA		08/31/2021		9,746,603							51,905	51,905			
00-1103340	GARDEN CITY	NY		11/19/2021		13,618,102							97,276	97,276			
00-1103341	GARDEN CITY	NY		11/19/2021		10,695,864							77,421	77,421			
00-1103342	ORLANDO	FL		09/09/2021		14,916,795							149,429	149,429			
00-1103346	GRAND RAPIDS	MI		10/06/2021		7,327,345							40,780	40,780			

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				
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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1103353	BOISE	ID		10/28/2021		10,422,832							76,913	76,913			
00-1103361	MEMPHIS	TN		11/04/2021		20,000,000							109,152	109,152			
00-1103374	WASHINGTON	DC		12/17/2021		11,770,246							63,759	63,759			
00-1103377	LINCOLN	NE		11/30/2021		12,534,096							67,743	67,743			
00-1103378	OWATANNA	MN		11/02/2021		6,324,123							44,815	44,815			
00-1103387	ADAIRSVILLE	GA		02/09/2022		12,669,562							112,074	112,074			
00-1103397	OXFORD	MS		09/28/2022		8,412,952							37,927	37,927			
00-1103399	ATLANTA	GA		03/15/2022		36,307,304							187,484	187,484			
00-1103413	BENSENVILLE	IL		04/26/2022		17,785,442							93,143	93,143			
00-1103423	VANCOUVER	WA		04/28/2022		7,680,836							51,765	51,765			
00-1103430	VANCOUVER	WA		04/28/2022		3,841,238							25,537	25,537			
00-1103434	EVERETT	WA		04/28/2022		19,310,327							95,498	95,498			
00-1103435	NAPA	CA		09/01/2022		5,475,332							24,903	24,903			
00-1103436	WOODLAND	CA		08/01/2022		14,904,995							71,982	71,982			
00-1103449	CONCORD	NC		06/22/2022		16,882,060							71,771	71,771			
00-1103455	DRAPER	UT		10/21/2022		22,958,956							124,077	124,077			
00-1103463	MODESTO	CA		07/01/2022		13,910,096							54,788	54,788			
00-1103475	CHULA VISTA	CA		08/01/2022		16,168,331							62,111	62,111			
00-1103478	SAN FRANCISCO	CA		09/01/2022		8,468,025							32,360	32,360			
00-1103479	SAN RAMON	CA		09/01/2022		7,969,906							30,456	30,456			
00-1103482	PINOLE	CA		08/01/2022		12,188,434							46,822	46,822			
00-1103483	ESCONDIDO	CA		08/01/2022		13,929,639							53,511	53,511			
00-1103487	HOUSTON	TX		08/25/2022		5,777,208							23,052	23,052			
00-1103516	CLINTON	UT		12/20/2022		8,500,000							17,859	17,859			
00-1103519	CLOSTER	NJ		01/31/2023									31,322	31,322			
0299999. Mortgages with partial repayments						4,217,737,164							31,178,212	31,178,212		40,861	40,861
0599999 - Totals						4,239,235,770							52,676,818	52,676,818		40,861	40,861

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		2,688,622		7,764,484	1.050
	Ares Private Credit Solutions II (Sub Debt)	Wilmington	DE	Ares Management		11/16/2021	2		171,178		1,890,887	0.130
	HPS Specialty Loan Fund V, L.P.	New York	NY	HPS Investment Partners		01/25/2021	2		55,937		8,360,000	0.570
	HPS Specialty Loan Fund V-L, L.P.	New York	NY	HPS Investment Partners		01/25/2021	2		37,534		3,198,410	0.500
	ICG SDP Fund 4B	Grand Duchy	LUX	Intermediate Capital		03/31/2020	2		1,687,500		6,750,001	0.280
	Newstone Capital Partners III, L.P.	Wilmington	DE	Newstone Capital Partners		09/20/2016	2		293,857		337,290	1.220
	Newstone Capital Partners IV, L.P.	Dallas	TX	Newstone Capital Partners		06/02/2019	2		8,148		2,730,565	1.170
	Oaktree Opportunities Fund XI, L.P.	Grand Cayman	CYM	Oaktree Capital Management		01/15/2021	3		2,660,000		3,982,032	0.090
	Owl Rock Diversified Lending Insurance Fund L.P.	New York	NY	Owl Rock		12/20/2021	2		119,222		83,828	5.960
	TCW Direct Lending VIII LLC	New York	NY	TCW Group		01/31/2022	2		4,582,759		15,114,646	1.080
	TCW Rescue Financing Fund LP	Los Angeles	CA	TCW Group		10/13/2021	3		239,776		4,243,235	2.400
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Vista Equity Partners		05/10/2017	2		5,155		1,020,676	0.390
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									12,549,688		55,476,054	XXX
	Advent International GPE X, L.P.	Grand Cayman	CYM	Advent International		09/26/2022	3		440,000		10,175,000	0.040
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.	Wilmington	DE	AlpInvest Partners		10/11/2021	3		619,161		2,568,525	0.220
	Ampersand 2020, L.P.	Boston	MA	Ampersand Capital Partners		11/12/2020	3		109,652		236,747	0.170
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN	Brookfield Asset Management		03/20/2020	3		46,658		1,713,461	0.670
	Blackstone Capital Partners Asia II L.P.	Cayman Islands	CYM	Blackstone		11/21/2022	3		120,618		3,120,844	0.050
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY	Blackstone		04/13/2020	3		80,701		2,741,848	0.060
	Brevan Howard Fund Ltd.	London	GBR	Brevan Howard Asset Management LLP		05/27/2021	4		8,000,000			0.190
	Brookfield Infrastructure Fund IV	Toronto	CAN	Brookfield Asset Management		11/05/2019	3		1,101,157		874,195	0.040
	Carlyle AlpInvest Private Markets Fund	Wilmington	DE	AlpInvest Partners		01/28/2022	3		1,368			5.140
	Citadel Wellington LLC	Chicago	IL	Citadel Advisors LLC		12/28/2022	13		11,000,000			0.030
	Clearlake Capital Partners VII, L.P.	Dover	DE	Clearlake Capital		04/26/2022	3		1,293,063		6,078,319	0.090
	Dyal Capital Partners IV	New York	NY	Dyal Capital Partners		06/11/2018	3		85,796		4,271,685	0.070
	EETF Sidecar I, L.P.	New York	NY	EnCap Investments		04/21/2021	3		203,604		826,374	2.430
	EnCap Energy Transition Co-Investment Fund I-A, L.P.	New York	NY	EnCap Investments		04/21/2021	3		95,147		797,079	4.470
	EnCap Energy Transition Fund I-A, L.P.	Houston	TX	EnCap Investments		04/21/2021	3		295,834		2,121,816	0.550
	EQT Infrastructure V	Stockholm	SWE	EQT Exeter		08/13/2021	3		1,521,263		3,493,139	0.150
	Fundamental Partners IV LP	Wilmington	DE	Fundamental Advisors		12/11/2020	3		1,700,000		2,524,500	1.190
	Global Infrastructure Partners IV, L.P.	New York	NY	Global Infrastructure Partners		10/23/2019	3		257,738		3,017,161	0.050
	GTCR Strategic Growth Fund I, LP	Chicago	IL	GTCR		09/29/2022	3		278,250		3,112,200	0.160
	H.I.G. Europe Middle Market LBO Fund, L.P.	Grand Cayman	CYM	HIG Capital		06/18/2021	3		367,113		2,610,309	0.190
	ICG Europe Mid-Market Fund	Grand Duchy	LUX	Intermediate Capital		04/09/2020	2		387,469		3,453,245	0.600
	L Catterton IX Offshore, L.P.	Greenwich	CT	L Catterton		05/22/2020	3		30,049		225,631	0.020
	Landmark Equity Partners XVI, L.P.	Wilmington	DE	Landmark Partners		12/06/2018	3		399,615		2,982,353	0.170
	Mercato Partners Traverse IV QP, L.P.	Salt Lake City	UT	Mercato Partners		04/16/2021	3		70,900		1,350,000	0.540
	Navis Asia Fund VIII, L.P.	Grand Cayman	CYM	Navis Capital Partners		06/11/2021	3		262,000		202,000	0.130
	Northleaf Infrastructure Capital Partners (US) III LP	Toronto	CAN	Northleaf Capital Partners		07/28/2021	3		739,325		4,147,689	0.710
	Peppertree Capital Fund IX, LP	Chagrin Falls	OH	Peppertree Capital Management		03/24/2022	3		1,375,000		14,000,000	1.700
	Peppertree Capital Fund VII, LP	Wilmington	DE	Peppertree Capital Management		11/28/2018	3		40,000		30,000	2.030
	Peppertree Capital Fund VIII, L.P.	Chagrin Falls	OH	Peppertree Capital Management		01/27/2020	3		54,000		531,000	0.910
	PPC III LP	Dover	DE	Pritzker Private Capital		09/21/2021	3		15,976		1,419,254	0.140
	Public Pension Capital, LLC	New York	NY	Public Pension Enterprises		05/10/2022	3		109,339		4,338,036	0.750
	Veritas Capital Fund VII	New York	NY	Veritas Capital		04/15/2020	3		145,735		285,310	0.080
	Veritas Capital Fund VIII, L.P.	Wilmington	DE	Veritas Capital		07/01/2022	3		1,814,995		5,115,752	0.080
	Veritas Capital Vantage Fund, L.P.	Wilmington	DE	Veritas Capital		07/01/2021	3		187,885		2,235,055	0.190
	Vista Equity Partners Fund VII, L.P.	Austin	TX	Vista Equity Partners		01/24/2019	3		381,294		754,569	0.020

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		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	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
	Vista Equity Partners Fund VIII, L.P.	Austin	TX	Vista Equity Partners		03/28/2023	3	674,012			4,325,988	0.030
	Voloridge Fund, LP	Jupitar	FL	Voloridge Investment Managment LLC		01/30/2023	9	5,000,000				0.090
	Warren Equity Partners IV, L.P.	Dover	DE	Warren Equity Partners		01/24/2023	3	1,583,399			8,416,601	0.710
	Whitehorse Liquidity Partners III LP	Wilmington	DE	Whitehorse Liquidity Partners		10/30/2019	3		183,373		875,226	0.310
	Whitehorse Liquidity Partners IV LP	Wilmington	DE	Whitehorse Liquidity Partners		11/25/2020	3		159,663		2,162,092	0.170
	Whitehorse Liquidity Partners V LP	Wilmington	DE	Whitehorse Liquidity Partners		02/25/2022	3		677,644		5,126,563	0.190
	Yukon Capital Partners (IC) Parallel IV, L.P.	Minneapolis	MN	Yukon Partners		12/30/2021	2		301,313		805,118	0.640
	Yukon Capital Partners III, L.P.	Minneapolis	MN	Yukon Partners		07/18/2017	2		15,002		1,044,245	1.250
	ZMC III, L.P.	New York	NY	ZMC		01/03/2020	3		460,802		187,610	0.220
1999999. Joint Venture Interests - Common Stock - Unaffiliated								7,257,411	35,428,502		114,296,539	XXX
	Almanac Realty Securities VIII, L.P	Dover	DE	Almanac Realty Investors		12/21/2018			320,012		6,983,153	0.850
	Ares US Real Estate Opportunity Fund III, L.P.	Wilmington	DE	Ares Management		04/15/2021			200,319		1,763,915	0.240
	Bell Value-Add Fund VIII, L.P.	Dover	DE	Bell Partners		11/28/2022			62,453		9,937,547	1.000
	BroadVail Fund III Sidecar I, L.P.	Dover	DE	Broadvail Capital Partners		05/24/2022			165,627		571,184	2.530
	BroadVail Growth Equity Fund III, L.P.	Dover	DE	Broadvail Capital Partners		05/23/2022			174,226		5,681,213	2.550
	Crow Holdings Development Opportunities Fund I, L.P.	Wilmington	DE	Crow Holdings Capital Partners		11/09/2021			2,391,798		6,884,528	2.400
	Crow Holdings Realty Partners IX LP	Dover	DE	Crow Holdings Capital Partners		10/14/2020			1,278,768		2,133,943	1.060
	Crow Holdings Realty Partners VII, L.P.	Wilmington	DE	Crow Holdings Capital Partners		05/01/2015			3,769		858,356	0.700
	Crow Holdings Retail Fund II, L.P.	Dover	DE	Crow Holdings Capital Partners		10/21/2016			29,067		682,902	2.160
	CSF III, LP	Dover	DE	CORE Spaces		06/16/2022			284,133		4,908,651	1.690
	Dermody Properties Industrial Fund III, LP	Dover	DE	Dermody Properties		06/10/2021			845,013		3,789,514	1.400
	DivcoWest Fund VI-A, LP	Dover	DE	Divco West Real Estate		11/06/2020			111,071		2,507,354	0.220
	Embrey Horizontal Living Fund I, LP	Dover	DE	Embrey Partners		02/18/2022			324,204		6,256,108	4.920
	FrontRange Co-GP Property Fund, LP	Dover	DE	FrontRange Capital Advisors		04/30/2021			99,944		2,919,948	1.610
	GEM Realty Fund VI, L.P.	Wilmington	DE	GEM Realty Capital		04/15/2016			480,000		3,419,297	1.180
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Harrison Street Real Estate Capital		03/12/2019			84,615		1,174,374	0.770
	Harrison Street Real Estate Partners VIII, L.P.	Dover	DE	Harrison Street Real Estate Capital		03/29/2021			1,004,681		2,687,632	0.500
	Helios Infraco LLC	Washington	DC	Sol Systems LLC		12/22/2017			25,914		2,970,351	6.500
	HSREP VIII Co-Investment, L.P.	Dover	DE	Harrison Street Real Estate Capital		08/11/2021			202,884		1,665,798	1.930
	Madison Realty Capital Debt Fund V LP	Dover	DE	Madison Realty Capital		03/27/2020			648,877		5,936,992	0.870
	Oak Street Real Estate Capital Fund V, LP	Dover	DE	Oak Street Real Estate Capital		11/16/2020			1,125,000		1,835,000	0.500
	Oak Street Real Estate Capital Fund VI, LP	Dover	DE	Oak Street Real Estate Capital		12/21/2022			8,107,944		22,398,701	2.500
	Oak Street Real Estate Capital Net Lease Property Fund, LP	Dover	DE	Oak Street Real Estate Capital		04/06/2021			439,111			0.480
	PCCP Equity IX, LP	Dover	DE	PCCP		03/31/2017			2,600,000		10,078,791	1.440
	US Regional Logistics Program II, L.P.	Dover	DE	Affinius Capital		01/12/2018			400,000		11,209,035	10.000
	US Regional Logistics Program III, L.P.	Dover	DE	Affinius Capital		01/27/2021			4,875,000		47,125,000	16.250
	Walton Street Real Estate Fund VIII, L.P.	Wilmington	DE	Walton Street Capital		05/18/2016			31,656		12,661,360	1.140
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton		11/03/2017			16,538		100,306	0.540
	Waterton Residential Property Venture XIV, L.P	Dover	DE	Waterton		12/10/2020			556,494		4,148,242	0.430
2199999. Joint Venture Interests - Real Estate - Unaffiliated									26,889,118		183,289,195	XXX
	NW REI (NLAIC), LLC	Columbus	OH	Nationwide Life and Annuity Insurance Company		02/29/2016			4,079,425			100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									4,079,425			XXX
	Pretium Residential Credit Fund II, LP	New York	NY	Pretium Partners		04/20/2021	3		893,079		2,406,922	1.200
2599999. Joint Venture Interests - Other - Unaffiliated									893,079		2,406,922	XXX
	Nationwide SBL, LLC	Columbus	OH	Nationwide Life and Annuity Insurance Company		10/31/2018			5,000,000			100.000
2699999. Joint Venture Interests - Other - Affiliated									5,000,000			XXX
	Smart Collateralized Loan_5500003459	ESSEX JCT	VT	Nationwide Life and Annuity Insurance Company		12/14/2018			19,047			

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		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
2999999. Collateral Loans - Unaffiliated									19,047			XXX
6099999. Total - Unaffiliated								7,257,411	75,779,434		355,468,710	XXX
6199999. Total - Affiliated									9,079,425			XXX
6299999 - Totals								7,257,411	84,858,859		355,468,710	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	02/14/2023	26,897							26,897	26,897				
	GSO Capital Opportunities Fund III LP	Wilmington	DE	Distribution	06/03/2016	02/07/2023	197,742							197,742	197,742				
	Guggenheim Private Debt Fund 2.0-1, LLC	Wilmington	DE	Distribution	06/03/2016	03/10/2023	52,739							52,739	52,739				
	HPS Specialty Loan Fund V, L.P.	New York	NY	Distribution	01/25/2021	02/24/2023	76,875							76,875	76,875				
	HPS Specialty Loan Fund V-L, L.P.	New York	NY	Distribution	01/25/2021	02/28/2023	67,707							67,707	67,707				
	Newstone Capital Partners III, L.P.	Wilmington	DE	Distribution	09/20/2016	02/28/2023	1,276,538							1,276,538	1,276,538				
	Newstone Capital Partners IV, L.P.	Dallas	TX	Distribution	06/02/2019	03/22/2023	122,743							122,743	122,743				
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							1,821,241							1,821,241	1,821,241				
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.	Wilmington	DE	Distribution	10/11/2021	03/07/2023	11,147							11,147	11,147				
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY	Distribution	04/13/2020	03/10/2023	14,595							14,595	14,595				
	Brevan Howard Fund Ltd.	London	GBR	Distribution	05/27/2021	02/03/2023	1,371,725							1,371,725	1,371,725				
	Dyal Capital Partners IV	New York	NY	Distribution	06/11/2018	03/21/2023	231,372							231,372	231,372				
	Dyal Capital Partners V	New York	NY	Distribution	10/28/2022	02/28/2023	49,848							49,848	49,848				
	Dyal Finance Investors (US) LP	Dover	DE	Distribution	07/29/2022	01/12/2023	212,388							212,388	212,388				
	EnCap Energy Transition Co-Investment Fund I-A, L.P.	New York	NY	Distribution	04/21/2021	02/23/2023	17,684							17,684	17,684				
	EnCap Energy Transition Fund I-A, L.P.	Houston	TX	Distribution	04/21/2021	02/23/2023	53,051							53,051	53,051				
	EQT Infrastructure V	Stockholm	SWE	Distribution	08/13/2021	03/30/2023	78,819							78,819	78,819				
	Fundamental Partners III, L.P.	Wilmington	DE	Distribution	05/18/2017	03/24/2023	105,740							105,740	105,740				
	Global Infrastructure Partners IV, L.P.	New York	NY	Distribution	10/23/2019	02/17/2023	243,484							243,484	243,484				
	HPS Strategic Investment Partners V, L.P.	New York	NY	Distribution	08/04/2022	03/14/2023	328,173							328,173	328,173				
	ICG Europe Mid-Market Fund	Grand Duchy	LUX	Distribution	04/09/2020	02/06/2023	438,552							438,552	409,249	(29,303)		(29,303)	
	KH Aggregator LP	Wilmington	DE	Distribution	11/25/2020	03/29/2023	1,847							1,847	1,847				
	Landmark Equity Partners XVI, L.P.	Wilmington	DE	Distribution	12/06/2018	03/24/2023	103,206							103,206	103,206				

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
	Public Pension Capital, LLC	New York	NY	Distribution	05/10/2022	02/03/2023	381							381	381				
	Veritas Capital Fund VIII, L.P.	Wilmington	DE	Distribution	07/01/2022	03/10/2023	255,345							255,345	255,345				
	Vista Equity Partners Fund VII, L.P.	Austin	TX	Distribution	01/24/2019	02/28/2023	350,284							350,284	350,284				
	Whitehorse Liquidity Partners III LP	Wilmington	DE	Distribution	10/30/2019	03/30/2023	148,805							148,805	148,805				
	Whitehorse Liquidity Partners IV LP	Wilmington	DE	Distribution	11/25/2020	03/29/2023	83,691							83,691	83,691				
	Whitehorse Liquidity Partners V LP	Wilmington	DE	Distribution	02/25/2022	03/30/2023	275,925							275,925	275,925				
	Yukon Capital Partners III, L.P.	Minneapolis	MN	Distribution	07/18/2017	02/09/2023	370,850							370,850	370,850				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							4,746,912							4,746,912	4,717,609	(29,303)		(29,303)	
	Ares US Real Estate Opportunity Fund III, L.P.	Wilmington	DE	Distribution	04/15/2021	03/09/2023	22,158							22,158	22,158				
	BroadVail Fund III Sidecar I, L.P.	Dover	DE	Distribution	05/24/2022	03/14/2023	125,919							125,919	125,919				
	BroadVail Growth Equity Fund III, L.P.	Dover	DE	Distribution	05/23/2022	03/14/2023	199,171							199,171	199,171				
	Crow Holdings Realty Partners VII, L.P.	Wilmington	DE	Distribution	05/01/2015	03/13/2023	37,720							37,720	37,720				
	Crow Holdings Retail Fund II, L.P.	Dover	DE	Distribution	10/21/2016	03/31/2023	4,306,143							4,306,143	4,306,143				
	CSF III, LP	Dover	DE	Distribution	06/16/2022	01/10/2023	1,064							1,064	1,064				
	GEM Realty Fund VI, L.P.	Wilmington	DE	Distribution	04/15/2016	01/12/2023	5,102							5,102	5,102				
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Distribution	03/12/2019	03/23/2023	460,126							460,126	460,126				
	Madison Realty Capital Debt Fund VI LP	Dover	DE	Distribution	08/26/2022	02/14/2023	1,115,971							1,115,971	1,115,971				
	Oak Street Real Estate Capital Fund V, LP	Dover	DE	Distribution	11/16/2020	03/15/2023	223,765							223,765	223,765				
	Oak Street Real Estate Capital Fund VI, LP	Dover	DE	Distribution	12/21/2022	03/16/2023	5,523,033							5,523,033	5,523,033				
	PCCP Credit IX, LP	Dover	DE	Distribution	03/28/2017	03/28/2023	24,500							24,500	24,500				
	PCCP Credit X, LP	Dover	DE	Distribution	08/17/2021	03/23/2023	14,870							14,870	14,870				
	US Regional Logistics Program, L.P.	Dover	DE	Distribution	10/18/2016	01/27/2023	564,520							564,520	564,520				
	Walton Street Real Estate Fund VIII, L.P.	Wilmington	DE	Distribution	05/18/2016	03/31/2023	739,971							739,971	739,971				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							13,364,033							13,364,033	13,364,033				
	Pretium Residential Credit Fund II, LP	New York	NY	Distribution	04/20/2021	03/23/2023	143,079							143,079	143,079				
2599999. Joint Venture Interests - Other - Unaffiliated							143,079							143,079	143,079				
	Smart Collateralized Loan_5500003459	ESSEX JCT	VT	Distribution	12/14/2018	03/31/2023	400,000							400,000	400,000				
2999999. Collateral Loans - Unaffiliated							400,000							400,000	400,000				
6099999. Total - Unaffiliated							20,475,265							20,475,265	20,445,962	(29,303)		(29,303)	
6199999. Total - Affiliated																			
6299999 - Totals							20,475,265							20,475,265	20,445,962	(29,303)		(29,303)	

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
000000-00-0	Hungary Hungary 6.125% 05/22/28	D	01/12/2023	Barclays Capital Inc		2,421,312	2,375,000	2,424	2.B FE
000000-00-0	Romania Sr Nt 4.000% 02/14/51	D	03/29/2023	Various		7,669,500	11,000,000	41,111	2.C FE
000000-00-0	Hungary Sr Nt 6.750% 09/25/52	D	01/04/2023	JP Morgan Securities LLC		1,435,935	1,500,000		2.B FE
000000-00-0	Romania Sr Nt 7.625% 01/17/53	D	01/05/2023	HSBC Securities USA Inc		994,630	1,000,000		2.C FE
30216K-AG-7	Export-Import Bk India Sr Nt 5.500% 01/18/33	D	01/11/2023	Various		1,802,706	1,800,000		2.C FE
698299-BT-0	Republic of Panama Sr Nt 6.400% 02/14/35	D	03/22/2023	Goldman Sachs & Company		1,523,139	1,492,000	10,963	2.B FE
718286-CY-1	Republic of Philippines REPUBLIC OF PHILIPPINES 4.625% 07/17/28	D	01/12/2023	Barclays Capital Inc		402,000	400,000		2.B FE
BR4255-69-0	Hungary Sr Nt 2.125% 09/22/31	D	03/29/2023	Bank of America BISD Dealer		3,429,284	4,470,000	16,039	2.B FE
BW6685-17-4	ROMANIA ROMANIA 6.000% 05/25/34	D	03/29/2023	Bank of America BISD Dealer		2,436,996	2,488,000	51,833	2.C FE
0309999999. Subtotal - Bonds - All Other Governments						22,115,502	26,525,000	122,370	XXX
00175P-AB-9	Amn Healthcare Sr Nt 4.625% 10/01/27		02/09/2023	Various		1,642,838	1,740,000	23,726	3.C FE
00177R-AA-5	American Money Mgmt Corp CLO Ser 2023-26A Cl A1 6.543% 04/15/36		02/03/2023	RBC Capital Markets LLC		1,000,000	1,000,000		1.A FE
00177R-AB-3	American Money Mgmt Corp CLO Ser 2023-26A Cl A2 6.893% 04/15/36		02/03/2023	RBC Capital Markets LLC		2,000,000	2,000,000		1.A FE
00177R-AC-1	American Money Mgmt Corp CLO Ser 2023-26A Cl B1 7.043% 04/15/36		02/03/2023	RBC Capital Markets LLC		10,300,000	10,300,000		1.C
00177R-AE-7	American Money Mgmt Corp CLO Ser 2023-26A Cl C 7.993% 04/15/36		02/03/2023	RBC Capital Markets LLC		6,600,000	6,600,000		1.F FE
01309Q-AA-6	Albertsons Inc Sr Nt 6.500% 02/15/28		02/07/2023	Bank of America BISD Dealer		5,141,418	5,135,000		3.C FE
015271-AR-0	Alexandria Real Estate Equity Sr Nt 3.375% 08/15/31		01/18/2023	Suntrust Robinson Humprey Inc		5,891,405	6,462,000	93,901	2.A FE
015271-AS-8	Alexandria Real Estate Equity Sr Nt 4.000% 02/01/50		01/19/2023	Wells Fargo Securities LLC		6,384,713	7,705,000	146,018	2.A FE
015271-AX-7	Alexandria Real Estate Equity Sr Nt 3.000% 05/18/51		01/18/2023	Citigroup		1,033,717	1,479,000	7,642	2.A FE
01741R-AL-6	Allegheny Technologies Inc Sr Nt 4.875% 10/01/29		02/27/2023	MarketAxess		54,799	61,000	1,207	4.B FE
03674X-AQ-9	Antero Resources Corp Sr Nt 7.625% 02/01/29		02/23/2023	Various		7,231,328	7,048,000	78,829	3.A FE
037989-AA-8	Apidos CLO CLO Ser 2023-44A Cl A1 6.666% 04/26/35		03/24/2023	Bank of America BISD Dealer		19,850,000	19,850,000		1.A
037989-AE-0	Apidos CLO CLO Ser 2023-44A Cl B 7.216% 04/26/35		03/24/2023	Bank of America BISD Dealer		4,000,000	4,000,000		1.C Z
04433L-AA-0	Ashland LLC Sr Nt 3.375% 09/01/31		01/05/2023	MarketAxess		155,608	193,000	2,316	3.A FE
053332-BD-3	Autozone Inc Sr Nt 4.750% 02/01/33		01/23/2023	JP Morgan Securities LLC		698,838	700,000		2.B FE
06406R-BM-8	Bank of NY Mellon Corp Sr Nt Fixed to Float 5.834% 10/25/33		01/24/2023	Wells Fargo Securities LLC		1,560,888	1,440,000	21,236	1.F FE
073096-A*-0	Bayport Polymers LLC Sr Nt 4.770% 02/15/28		02/15/2023	Mizuho Securities USA Inc		15,000,000	15,000,000		1.E PL
073096-A@-8	Bayport Polymers LLC Sr Nt 4.890% 02/15/30		02/15/2023	Mizuho Securities USA Inc		17,000,000	17,000,000		1.E PL
08576P-AK-7	Berry Global Inc Sec Nt 5.500% 04/15/28		03/27/2023	Citigroup		3,275,123	3,305,000		2.C FE
092113-AV-1	Black Hills Corp Sr Nt 5.950% 03/15/28		03/02/2023	Various		6,418,145	6,430,000		2.A FE
09261W-AA-2	Blackrock DLF IX CLO Ser 2020-IX Cl A-1 6.068% 07/21/30		03/29/2023	Blackrock Funds		683,891	683,891		1.A FE
10568M-AA-2	BRAVO Residential Funding Tr RMBS Ser 2023-NQM1 Cl A1 5.757% 01/25/63		01/20/2023	Barclays Capital Inc		8,296,996	8,297,000	33,171	1.A FE
10568M-AB-0	BRAVO Residential Funding Tr RMBS Ser 2023-NQM1 Cl A2 6.350% 01/25/63		01/20/2023	Barclays Capital Inc		2,105,385	2,106,000	9,287	1.C FE
11135F-BV-2	Broadcom Inc Sr Nt 4.926% 05/15/37		02/23/2023	BNP Paribas Securities Corp		1,721,071	1,970,000	27,495	2.C FE
131347-CM-6	Calpine Corp 1st Lein HY Nt 4.500% 02/15/28		01/19/2023	Various		840,896	906,000	17,427	3.A FE
14040H-CY-9	Capital One Financial Corp Sr Nt Fixed to Float 5.817% 02/01/34		01/25/2023	Various		6,423,387	6,418,000		2.A FE
144285-AL-7	Carpenter Technology Corp Sr Nt 6.375% 07/15/28		02/16/2023	Jane Street Advisors		136,188	140,000	893	3.B FE
14913R-3C-9	Caterpillar Finl Serv Sr Mtn 5.400% 03/10/25		03/07/2023	MUFG Securities Inc		999,790	1,000,000		1.F FE
15189Y-AH-9	Centerpoint Energy Res Sr Nt 5.400% 03/01/33		02/21/2023	Scotia Capital		9,997,500	10,000,000		1.G FE
20268J-AB-9	Commonspirit Health Sec Nt 3.347% 10/01/29		02/24/2023	JP Morgan Securities LLC		4,361,732	5,000,000	66,590	1.G FE
210385-AB-6	Constellation En Gen LLC Sr Nt 5.600% 03/01/28		02/21/2023	Barclays Capital Inc		8,018,877	8,020,000		2.B FE
22822V-BA-8	Crown Castle Inc CROWN CASTLE INC 5.000% 01/11/28		01/09/2023	JP Morgan Securities LLC		6,419,089	6,425,000		2.B FE
23345M-AA-5	DT Midstream Inc Sr Nt 4.125% 06/15/29		01/26/2023	Various		1,837,355	2,071,000	7,669	3.A FE
23345M-AB-3	DT Midstream Inc Sr Nt 4.375% 06/15/31		02/08/2023	Barclays Capital Inc		216,875	250,000	1,671	3.A FE
233853-AG-5	Daimler Trucks Finance NA Sr Nt 2.375% 12/14/28		01/11/2023	Wells Fargo Securities LLC		2,071,296	2,400,000	4,592	2.A FE
233853-AQ-3	Daimler Trucks Finance NA DAIMLER TRUCKS FINAN NA 5.125% 01/19/28		01/12/2023	Various		10,894,195	10,892,000		2.A FE
245828-AA-2	Delaware Basin Residue, LLC Sr Nt 3.000% 09/30/36		03/31/2023	Carlyle Group Capital Markets		5,380,435	5,380,435		2.B PL
25216B-AB-8	DEXT 2023-1 A2 Ser 23-1 Cl A2 5.990% 03/15/32		03/31/2023	Bank of America BISD Dealer		9,499,148	9,500,000		1.A Z
26844Q-AA-5	Ellington Financial RMBS Ser 23-1 Cl A1 5.732% 02/25/68		02/02/2023	Nomura Securities Intl LLC		3,671,968	3,672,000	21,048	1.A 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 Admini-strative Symbol
26884L-AG-4	EQT Corp Sr Nt 7.000% 02/01/30		03/10/2023	Barclays Capital Inc		10,149,920	9,780,000	81,310	2.C FE
28622H-AB-7	Elevance Health Inc Sr Nt 4.750% 02/15/33		02/08/2023	Various		5,366,369	5,377,000	123	2.B FE
29001Y-AA-1	ELM22 2023-1A B CLO Ser 2023-1A Cl A 6.432% 04/17/36		02/08/2023	Citigroup		51,300,000	51,300,000		1.A FE
29001Y-AC-7	ELM22 2023-1A B CLO Ser 2023-1A Cl B 6.832% 04/17/36		02/08/2023	Citigroup		1,950,000	1,950,000		1.C FE
29003Y-AA-9	Elmwood CLO 23 Ltd Ser 23-2A CL A 6.458% 04/16/36		03/13/2023	RBC Capital Markets LLC		35,650,000	35,650,000		1.A FE
29336T-AD-2	ENLINK MIDSTREAM LLC Sr Nt 6.500% 09/01/30		03/30/2023	Wells Fargo Securities LLC		164,340	166,000	959	3.A FE
29362U-AD-6	Entegris Inc Sr Nt 3.625% 05/01/29		02/09/2023	Various		1,440,725	1,702,000	15,353	3.B FE
29444U-BE-5	Equinix Inc Sr Nt 3.200% 11/18/29		01/18/2023	Goldman Sachs & Company		8,639,019	9,516,000	52,444	2.B FE
29444U-BH-8	Equinix Inc Sr Nt 2.150% 07/15/30		01/25/2023	Goldman Sachs & Company		1,508,309	1,810,000	1,297	2.B FE
29444U-BS-4	Equinix Inc Sr Nt 2.500% 05/15/31		01/25/2023	Various		7,512,060	8,920,000	41,708	2.B FE
29444U-BU-9	Equinix Inc Sr Nt 3.900% 04/15/32		01/25/2023	Wells Fargo Securities LLC		2,740,627	2,970,000	32,819	2.B FE
30161N-BE-0	Exelon Corp Sr Nt 3.350% 03/15/32		01/12/2023	Tax Free Exchange		2,135,572	2,225,000	24,225	2.B FE
30161N-BH-3	Exelon Corp Sr Nt 4.100% 03/15/52		01/12/2023	Tax Free Exchange		1,848,741	1,850,000	24,651	2.B FE
30161N-BL-4	Exelon Corp Sr Nt 5.600% 03/15/53		02/16/2023	Barclays Capital Inc		19,938,200	20,000,000		2.B FE
337738-BD-9	FiServe Inc Sr Nt 5.450% 03/02/28		02/27/2023	Bank of America BISD Dealer		5,422,941	5,430,000		2.B FE
337738-BE-7	FiServe Inc Sr Nt 5.600% 03/02/33		02/27/2023	Bank of America BISD Dealer		3,682,177	3,690,000		2.B FE
33830G-AA-9	Five Corners FND TR III Sr Nt 5.791% 02/15/33		03/01/2023	Credit Suisse Securities LLC		20,000,000	20,000,000		1.G FE
33835P-AA-4	Five Corners FND TR IV Sr Nt 5.997% 02/15/53		03/01/2023	Credit Suisse Securities LLC		20,000,000	20,000,000		1.G FE
34501*-AA-1	Football Club Term Notes 2023- Football Club Term Notes 2023- 5.390% 10/05/28		03/28/2023	Bank of America BISD Dealer		20,000,000	20,000,000		1.F FE
34501*-AB-9	Football Club Term Notes 2023- Football Club Term Notes 2023- 5.370% 10/05/29		03/28/2023	Bank of America BISD Dealer		12,000,000	12,000,000		1.F Z
35906A-BF-4	Frontier Communications 1st Lien 5.000% 05/01/28		03/27/2023	Various		1,912,567	2,189,000	39,982	4.B FE
38869A-AC-1	Graphic Packaging Intern Sr Nt 3.500% 03/01/29		03/31/2023	MarketAxess		219,375	250,000	802	3.B FE
38869A-AD-9	Graphic Packaging Intern Sr Nt 3.750% 02/01/30		01/25/2023	Bank of America BISD Dealer		550,548	631,000	11,568	3.B FE
40410K-AA-3	Fuller H B Co Sr Nt 4.250% 10/15/28		02/17/2023	MarketAxess		102,138	116,000	1,739	3.C FE
42250P-AE-3	Healthpeak Properties HEALTHPEAK PROPERTIES 5.250% 12/15/32		01/09/2023	Various		17,155,351	17,160,000		2.A FE
432833-AJ-0	Hilton Domestic Operatin Sr Nt 3.750% 05/01/29		01/19/2023	RBC Capital Markets LLC		94,500	106,000	905	3.B FE
444859-BX-9	Humana Inc Sr Nt 5.500% 03/15/53		02/27/2023	Barclays Capital Inc		6,431,948	6,670,000		2.C FE
452327-AM-1	Illumina Inc Sr Nt 2.550% 03/23/31		01/19/2023	Various		12,251,762	14,630,000	121,750	2.B FE
452327-AP-4	Illumina Inc Sr Nt 5.750% 12/13/27		01/18/2023	Morgan Stanley & Co LLC		2,487,864	2,400,000	14,183	2.B FE
452763-AA-3	Imperial Fund LLC RMBS Ser 2022-NQM7 Cl A1 7.369% 11/25/67		02/08/2023	Nomura Securities Intl LLC		2,291,385	2,243,363	4,133	1.A FE
45290B-AA-7	Imperial Fund LLC RMBS Ser 2023-NQM1 Cl A1 5.941% 02/25/68		01/31/2023	Nomura Securities Intl LLC		14,124,914	14,125,000	83,917	1.A FE
458140-CA-6	Intel Corp Sr Nt 4.150% 08/05/32		01/27/2023	BNP Paribas Securities Corp		8,671,331	9,000,000	179,758	1.F FE
46188B-AC-6	Invitation Homes OP Sr Nt 2.700% 01/15/34		02/08/2023	Wells Fargo Securities LLC		1,776,274	2,310,000	4,331	2.B FE
46188B-AD-4	Invitation Homes OP Sr Nt 4.150% 04/15/32		02/28/2023	Various		2,602,319	2,905,000	39,890	2.B FE
46604C-AA-4	Ivy Hill Middle Market Credit CLO Ser 20A Cl A 7.058% 04/15/35		02/13/2023	Natixis		17,900,000	17,900,000		1.A FE
49327M-3H-5	Key Bank NA Sr Nt 5.000% 01/26/33		01/23/2023	KeyCorp		852,869	857,000		1.G FE
501797-AW-4	L Brands Inc Sr Nt 6.625% 10/01/30		02/21/2023	Various		656,230	666,000	13,956	3.B FE
532457-CE-6	Eli Lilly & Co Sr Nt 5.310% 02/27/26		02/23/2023	Morgan Stanley & Co LLC		1,996,700	2,000,000		1.F FE
55261F-AR-5	M&T Bank Corp Sr Nt Fixed to Float 5.053% 01/27/34		01/24/2023	Various		2,252,645	2,250,000		1.G FE
55279H-AV-2	Manuf & Traders Tr Co Sr Nt 4.650% 01/27/26		01/25/2023	JP Morgan Securities LLC		6,994,750	7,000,000		1.G FE
55336V-BV-1	MPLX LP Sr Nt 5.000% 03/01/33		02/03/2023	Various		1,438,052	1,455,000		2.B FE
55354G-AH-3	MSCI Inc Sr Nt 4.000% 11/15/29		03/09/2023	HSBC Securities USA Inc		44,428	50,000	656	2.C FE
55354G-AL-4	MSCI Inc Sr Nt 3.875% 02/15/31		03/09/2023	MUFG Securities Inc		8,589,200	10,000,000	109,792	2.C FE
55354G-AQ-3	MSCI Inc Sec Nt 3.250% 08/15/33		01/13/2023	Bank of America BISD Dealer		305,599	373,000	5,152	2.C FE
57636Q-AX-2	Mastercard Inc Sr Nt 4.850% 03/09/33		03/06/2023	JP Morgan Securities LLC		1,998,120	2,000,000		1.E FE
59980D-AA-9	Mill City Mortgage Trust RMBS Ser 2023-NQM1 Cl A1 6.050% 10/25/67		02/24/2023	Goldman Sachs & Company		2,329,236	2,360,000	10,708	1.A FE
629377-CT-7	NRG Energy Inc 1st Lien Ser 144A 7.000% 03/15/33		03/02/2023	Various		24,781,092	25,000,000		2.C FE
65339K-BP-4	Nextera Energy Capital Sr Nt 6.051% 03/01/25		02/22/2023	JP Morgan Securities LLC		11,087,650	11,060,000		2.A FE

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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
65339K-CJ-7	Nextera Energy Capital Sr Nt 5.000% 07/15/32		01/19/2023	HSBC Securities USA Inc		6,109,996	5,950,000	6,611	2.A FE
653420-AK-8	NextEra Energy Operating Sr Nt 4.250% 07/15/24		01/25/2023	Wells Fargo Securities LLC		1,838,279	1,883,000	2,668	3.A FE
655844-CQ-9	Norfolk Southern Corp Sr Nt 4.450% 03/01/33		02/21/2023	Various		1,440,264	1,540,000	3,959	2.A FE
670843-AA-9	Onslow Bay Financial RMBS Ser 2023-NQM2 Cl A1 6.319% 03/25/63		02/21/2023	Barclays Capital Inc		15,318,884	15,350,000	70,053	1.A FE
670855-AA-3	OBX 2023-NQM1 A1 RMBS Ser 2023-NQM1 CL A1 6.120% 11/25/62		01/24/2023	Barclays Capital Inc		1,810,103	1,796,907	7,637	1.A FE
67117A-AA-4	OHA Credit Partners Ltd CLO Ser 2023-14A Cl A 6.375% 04/20/36		01/31/2023	BNP Paribas Securities Corp		27,200,000	27,200,000		1.A FE
67117A-AE-6	OHA Credit Partners Ltd CLO Ser 2023-14A Cl B 6.875% 04/20/36		01/31/2023	BNP Paribas Securities Corp		4,200,000	4,200,000		1.C FE
69007T-AC-8	Outfront Media Cap LLC / C Sr Nt 4.625% 03/15/30		03/28/2023	MarketAxess		80,781	100,000	193	4.B FE
69346V-AA-7	Performace Food Group Sr Nt 5.500% 10/15/27		02/16/2023	Morgan Stanley & Co LLC		601,650	630,000	12,128	4.B FE
693475-BJ-3	PNC Financial Services Group Sr Nt Fixed to Float 6.037% 10/28/33		01/27/2023	Morgan Stanley & Co LLC		8,569,344	7,915,000	123,022	1.G FE
693475-BM-6	PNC Financial Services Group Sr Nt Fix to Float 5.068% 01/24/34		01/19/2023	PNC Capital Markets LLC		5,828,000	5,828,000		1.G FE
69370C-AC-4	PTC Inc Sr Nt 4.000% 02/15/28		01/17/2023	MarketAxess		348,368	372,000	6,365	3.C FE
6944PL-2H-1	PACIFIC LIFE GF II PACIFIC LIFE GF II 1.600% 09/21/28		03/23/2023	Goldman Sachs & Company		7,543,890	9,000,000	2,400	1.D FE
70163@-AA-2	Parliament Funding III LLC Nt 7.462% 12/01/33		03/13/2023	Direct		327,862	327,862		2.B FE
74251V-AT-9	Principal Financial Group Sr Nt 5.375% 03/15/33		03/06/2023	Various		29,971,753	30,000,000		1.G FE
744320-BL-5	Prudential Financial Inc Jr Sub Nt 6.750% 03/01/53		02/22/2023	JP Morgan Securities LLC		5,904,000	5,904,000		2.B FE
74989M-AA-9	RR LTD CLO Ser 2023-26A Cl A1 6.438% 04/15/38		02/17/2023	Citigroup		23,900,000	23,900,000		1.A FE
75000K-AA-5	RR Ltd CLO Ser 2023-25A Cl A1 6.458% 04/15/36		02/01/2023	Bank of America BISD Dealer		26,350,000	26,350,000		1.A FE
75000K-AC-1	RR Ltd CLO Ser 2023-25A Cl A2 7.158% 04/15/36		02/01/2023	Bank of America BISD Dealer		10,250,000	10,250,000		1.C FE
76131V-AB-9	Retail PPTYS Of America Sr Nt 4.750% 09/15/30		03/29/2023	Wells Fargo Securities LLC		4,142,976	4,600,000	9,368	2.C FE
776743-AL-0	Roper Technologies Inc Sr Nt 1.750% 02/15/31		01/25/2023	Various		3,831,198	4,770,000	37,276	2.A FE
78409V-BF-0	S&P Global Inc Sr Nt 4.750% 08/01/28		03/01/2023	Tax Free Exchange		17,764,563	17,600,000	69,667	1.G FE
78409V-BG-8	S&P Global Inc Sr Nt 4.250% 05/01/29		03/01/2023	Tax Free Exchange		23,167,809	22,000,000	311,667	1.G FE
812127-AA-6	Sealed Air Corp Sr Nt 6.125% 02/01/28		01/17/2023	Goldman Sachs & Company		312,000	312,000		3.B FE
81785E-AA-8	720 East CLO Ltd CLO Ser 23-1A Cl A1 7.040% 04/15/36		02/15/2023	JP Morgan Securities LLC		52,450,000	52,450,000		1.A FE
81785E-AE-0	720 East CLO Ltd CLO Ser 2023-1A Cl B 7.440% 04/15/36		02/15/2023	JP Morgan Securities LLC		12,650,000	12,650,000		1.C FE
81785E-AG-5	720 East CLO Ltd CLO Ser 2023-1A C 8.240% 04/15/36		02/15/2023	JP Morgan Securities LLC		1,850,000	1,850,000		1.F FE
82967N-BA-5	Sirius XM Radio Inc Sr Nt 5.000% 08/01/27		03/29/2023	MarketAxess		990,318	1,070,000	3,397	3.C FE
842400-HU-0	Southern CA Edison Co Southern CA Edison Co 5.300% 03/01/28		02/27/2023	Wells Fargo Securities LLC		1,428,570	1,430,000		1.G FE
842400-HV-8	Southern CA Edison Co 1st Lien 5.700% 03/01/53		02/27/2023	Wells Fargo Securities LLC		13,267,349	13,330,000		1.G FE
845467-AS-8	Southwestern Energy Sr Nt 5.375% 03/15/30		03/29/2023	Various		2,548,705	2,787,000	59,815	3.A FE
85205T-AN-0	Spirit Aerosystems Inc 1st Lien 9.375% 11/30/29		02/13/2023	JP Morgan Securities LLC		1,503,854	1,397,000	28,897	3.C FE
857477-CA-9	State Street Corp Sr Nt Fixed to Float 4.821% 01/26/34		01/23/2023	Goldman Sachs & Company		1,380,000	1,380,000		1.E FE
866677-AJ-6	Sun Communities Sun Communities Operating LP 5.700% 01/15/33		01/10/2023	Various		22,281,266	22,340,000		2.C FE
879369-AG-1	Teleflex Inc Sr Nt 4.250% 06/01/28		01/27/2023	MarketAxess		294,038	316,000	2,238	3.B FE
88033G-DH-0	Tenet Healthcare Corp 1st Lien 4.625% 06/15/28		01/20/2023	Tax Free Exchange		1,417,152	1,421,000	6,390	3.C FE
88033G-DM-9	Tenet Healthcare Corp 1st Lien 4.250% 06/01/29		01/20/2023	Tax Free Exchange		888,797	1,067,000	6,172	3.C FE
88429R-AA-6	37 Capital CLO Ltd CLO Ser 2023-1A 6.708% 04/15/36		03/31/2023	JP Morgan Securities LLC		57,850,000	57,850,000		1.A Z
88429R-AC-2	37 Capital CLO Ltd CLO Ser 2023-1A Cl B 7.358% 04/15/36		03/31/2023	JP Morgan Securities LLC		7,300,000	7,300,000		1.C Z
89364M-BZ-6	Transdigm Group Inc Tranche 1 Term Ln Nt 1 3.901% 08/10/28		03/10/2023	Goldman Sachs & Company		1,623,048	1,619,000		4.A Z
896239-AE-0	Trimble Inc Sr Nt 6.100% 03/15/33		02/23/2023	Various		1,773,611	1,770,000		2.C FE
89788M-AL-6	Truist Financial Corp Sr Nt Fixed to Float 4.873% 01/26/29		01/23/2023	Suntrust Robinson Humprey Inc		1,450,000	1,450,000		1.G FE
89788M-AM-4	Truist Financial Corp Sr Nt Fixed to Float 5.122% 01/26/34		01/23/2023	Suntrust Robinson Humprey Inc		7,090,000	7,090,000		1.G FE
90265E-AU-4	UDR Inc Sr Nt 1.900% 03/15/33		01/18/2023	Wells Fargo Securities LLC		2,249,834	2,970,000	19,594	2.A FE
91159H-JL-5	US Bancorp Sr Nt Fixed to Float 4.839% 02/01/34		01/26/2023	Us Bancorp Investments Inc		10,850,000	10,850,000		1.E FE
91913Y-BC-3	Valero Energy Corp Sr Nt 2.800% 12/01/31		01/18/2023	JP Morgan Securities LLC		2,539,914	2,970,000	11,319	2.B FE
926400-AA-0	Victoria's Secret & Co Sr Nt 4.625% 07/15/29		03/30/2023	Various		1,982,989	2,457,000	22,523	4.A FE
92735L-AA-0	Chesapeake Energy Corp Sr Nt 6.750% 04/15/29		03/01/2023	Various		3,358,496	3,422,000	72,664	3.B FE

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927958-AA-6	Visio RMBS Ser 23-1 6.314% 03/25/58		03/17/2023	Barclays Capital Inc		19,999,972	20,000,000	73,663	1.A FE
92939U-AL-0	WEC Energy Group Inc Sr Nt 4.750% 01/15/28		01/09/2023	Barclays Capital Inc		15,234,711	15,255,000		2.A FE
969457-BB-5	Williams Companies Inc Deb Ser A 7.500% 01/15/31		01/18/2023	Deutsche Bank Capital		2,389,142	2,090,000	2,177	2.B FE
988462-AA-5	Yukon IV Sr Nt 6.000% 12/31/31		02/13/2023	Direct		1,001,684	1,001,684		1.G PL
988498-AL-5	Yum Brands Inc Sr Nt 4.750% 01/15/30		02/27/2023	SMBC Nikko Securities America		122,778	134,000	813	3.C FE
98956P-AB-8	Zimmer Hldgs Inc Sr Nt 5.750% 11/30/39		01/18/2023	Robert W Baird & Co Inc		2,314,249	2,230,000	17,809	2.B FE
06368L-GV-2	Bank of Montreal Sr Nt 5.203% 02/01/28	A	01/05/2023	BMO Capital Markets Corp		29,998,800	30,000,000		1.F FE
136385-AE-1	Canadian Natural Resources Sr Nt 6.450% 06/30/33	A	01/18/2023	Morgan Stanley & Co LLC		986,771	922,000	3,304	2.A FE
36168Q-AN-4	GFL Environmental Inc Sr Nt 4.750% 06/15/29	A	02/08/2023	Citigroup		687,754	761,000	5,523	4.C FE
588056-BB-6	Mercer Intl Inc Sr Nt 5.125% 02/01/29		03/29/2023	Various		1,610,236	1,890,000	38,400	4.A FE
78016F-ZX-5	ROYAL BANK OF CANADA ROYAL BANK OF CANADA 5.000% 02/01/33	A	01/09/2023	RBC Capital Markets LLC		17,775,792	17,800,000		1.E FE
BJ4490-82-4	Meglobal Canada ULC Sr Nt 5.875% 05/18/30	A	03/17/2023	Direct		1,926,600	1,900,000	38,139	2.B FE
000000-00-0	Freeport Indonesia PT Sr Nt 4.763% 04/14/27	D	03/27/2023	Direct		2,906,145	2,970,000	64,836	2.C FE
000000-00-0	Hindustan Petroleum Corporatio Sr Nt 4.000% 07/12/27	D	03/24/2023	Direct		2,039,953	2,125,000	17,944	2.C FE
000000-00-0	LG CHEM LTD Sr Nt 3.625% 04/15/29	D	03/21/2023	Direct		1,935,200	2,050,000	32,615	2.A FE
000000-00-0	EMAAR Sukuk Ltd Sr Nt 3.875% 09/17/29	D	03/01/2023	Direct		2,000,250	2,100,000	37,523	2.C FE
000000-00-0	Kazmunaygas National Co Sr Nt 5.375% 04/24/30	D	03/31/2023	Direct		6,395,688	7,175,000	162,332	2.C FE
000000-00-0	PLDT INC Sr Nt 2.500% 01/23/31	D	03/17/2023	Direct		406,250	500,000	2,014	2.B FE
000000-00-0	Bharti Airtel Ltd Sr Nt 3.250% 06/03/31	D	03/15/2023	Direct		2,993,690	3,500,000	32,861	2.C FE
000000-00-0	Emaar Sukuk Ltd Sr Nt 3.700% 07/06/31	D	03/31/2023	Direct		1,435,688	1,550,000	14,019	2.C FE
000000-00-0	Freeport Indonesia PT Sr Nt MTN 5.315% 04/14/32	D	03/30/2023	Various		2,800,195	2,985,000	73,507	2.C FE
000000-00-0	Votorantim Cimentios Intl Sr Nt 7.250% 04/05/41	D	02/06/2023	Direct		266,438	245,000	6,069	2.C FE
000000-00-0	Ptt Pcl Sr Nt 4.500% 10/25/42	D	02/07/2023	Direct		652,702	740,000	9,620	2.A FE
000000-00-0	GTL Trade Finance Inc Sr Nt 7.250% 04/16/44	D	02/13/2023	Direct		2,900,625	2,550,000	61,111	2.C FE
000000-00-0	Sociedad Quimica y Minera de C Sr Nt 4.250% 01/22/50	D	03/14/2023	Direct		2,997,000	3,700,000	23,588	2.A FE
000000-00-0	Reliance Industries LTD Sr Nt 3.625% 01/12/52	D	03/01/2023	Direct		2,064,021	2,950,000	15,149	2.B FE
000000-00-0	Freeport Indonesia PT Sr Nt 6.200% 04/14/52	D	02/14/2023	Bank of America BISD Dealer		2,290,625	2,500,000	52,528	2.C FE
00217G-AB-9	Aptiv PLC / Aptiv Corp Sr Nt 3.250% 03/01/32	D	01/18/2023	Deutsche Bank Capital		2,574,931	2,970,000	37,269	2.B FE
03512T-AE-1	Anglogold Holdings PLC Sr Nt 3.750% 10/01/30	D	02/13/2023	Direct		3,910,438	4,450,000	62,115	2.C FE
05523R-AD-9	BAE Systems Plc Sr Nt 3.400% 04/15/30	D	01/05/2023	Various		3,093,244	3,470,000	27,529	2.A FE
45112F-AM-8	ICICI Bank LTD/Dubai Sr Nt 3.800% 12/14/27	D	03/24/2023	Direct		5,019,582	5,325,000	54,741	2.C FE
45434M-2C-5	Indian Railway Finance Corpora Sr Nt 2.800% 02/10/31	D	03/24/2023	Direct		6,116,470	7,350,000	23,987	2.C FE
456472-AD-1	Inustrias Penoles SAB Sr Nt 4.750% 08/06/50	D	03/14/2023	Direct		2,660,000	3,325,000	17,549	2.B FE
456829-AC-4	Infraestructura Energetica Nov Sr Nt 4.750% 01/15/51	D	03/22/2023	Direct		2,336,000	3,200,000	29,133	2.B FE
45846A-AA-8	Interchile SA Sec Nt 4.500% 06/30/56	D	02/28/2023	Direct		2,012,500	2,500,000	19,375	2.A FE
45853N-AA-0	Interconexion Electrica Sr Nt 3.825% 11/26/33	D	02/06/2023	Direct		842,500	1,000,000	7,650	2.B FE
50050H-AN-6	Kookmin Bank Sub Nt 2.500% 11/04/30	D	03/17/2023	Direct		2,911,000	3,550,000	33,774	2.A FE
55952M-AA-1	Magnetite CLO Ltd CLO Ser 2023-34A Cl A 6.910% 04/20/36	D	01/18/2023	RBC Capital Markets LLC		44,650,000	44,650,000		1.A FE
55952M-AC-7	Magnetite CLO Ltd CLO Ser 2023-34A Cl B 7.139% 04/20/36	C	01/18/2023	RBC Capital Markets LLC		3,950,000	3,950,000		1.C FE
639057-AH-1	Natwest Group PLC Sr Nt 6.016% 03/02/34	D	02/28/2023	Various		9,911,588	9,916,000		1.G FE
639057-AJ-7	Natwest Group PLC Sr Nt 5.847% 03/02/27	D	02/28/2023	Natwest Securities		5,711,397	5,710,000		1.G FE
731011-AV-4	Republic Of Poland Nt 4.875% 10/04/33	D	03/28/2023	Citigroup		3,473,610	3,500,000		1.G FE
77586T-AE-6	Romania Sr Nt MTN 6.125% 01/22/44	D	02/24/2023	Barclays Capital Inc		1,898,460	1,990,000	12,189	2.C FE
82460E-AN-0	Shinhan Bank Co Ltd Sub Nt 4.000% 04/23/29	D	03/20/2023	Direct		1,010,635	1,100,000	18,156	2.A FE
82460E-AR-1	Shinhan Bank Co Ltd Sub Nt 4.375% 04/13/32	D	02/16/2023	Direct		2,024,053	2,150,000	33,444	2.A FE
91911T-AK-9	Vale Overseas Ltd Sr Nt 6.875% 11/10/39	D	02/28/2023	Direct		4,961,438	4,750,000	92,507	2.C FE
98105E-AM-9	Woori Bank Sr Nt 4.875% 01/26/28	D	01/17/2023	Direct		3,587,400	3,600,000		1.E FE
98105H-AG-5	Woori Bank Sub Nt 5.125% 08/06/28	D	03/14/2023	Direct		2,995,405	3,050,000	17,368	2.B FE
98955D-AA-8	Ziggo BV 1st Lien 4.875% 01/15/30	D	02/17/2023	Various		546,367	630,000	10,068	4.A FE
AS6777-63-3	ICL Group Limited Sr Nt 6.375% 05/31/38	D	03/23/2023	Direct		4,894,500	4,900,000	72,516	2.C FE
BJ4178-92-4	Indonesia Asahan Alumini Sr Nt 5.800% 05/15/50	D	03/20/2023	Citigroup		2,658,000	3,000,000	61,383	2.C FE
BT4389-51-1	Sweihan PV Power Co PJSC Nt 3.625% 01/31/49	D	02/14/2023	Direct		2,948,487	3,504,888	5,647	2.A FE
G3076*-AF-3	Envol Investments Ltd Sr Nt 5.478% 01/04/32	B	01/04/2023	RBC Capital Markets LLC		15,906,000	15,906,000		2.B PL
P1000#-AA-5	Aela Generacion SA Sr Nt 6.280% 12/20/36	D	03/10/2023	Direct		3,262,232	3,262,232		2.C PL
P3083S-AD-7	Consorcio Transmantaro SA Sr Nt 4.700% 04/16/34	D	02/13/2023	Direct		2,052,715	2,230,000	34,646	2.C FE

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P4R53V-AA-1	Grupo Energia Bogota Sr Nt 4.875% 05/15/30	D	02/13/2023	Direct		3,956,000	4,300,000	52,406	2.B FE
Q0305#-AB-6	Ambient Bidco Pty Ltd Sr Nt 6.460% 02/15/38	D	02/15/2023	Commonwealth Australia Sec LLC		19,000,000	19,000,000		2.B PL
Q8710*-AA-4	Spark Road NEL Finance Pty Ltd Sr Sec Nt 4.930% 12/23/53	B	02/01/2023	Direct		3,445,744	3,445,744		2.A PL
ZS5181-57-4	Maf Sukuk LTD Sr Nt 4.638% 05/14/29	D	03/31/2023	Direct		1,433,688	1,450,000	26,153	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,323,879,745	1,350,395,006	3,914,001	XXX
000000-00-0	Erickson Inc Revolver Nt 1 12.947% 06/27/26		03/21/2023	Direct		16,345,435	16,695,652		4.B Z
000000-00-0	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 1 6.750% 03/01/28		02/01/2023	Guggenheim Securities LLC		27,317	27,317		4.A Z
000000-00-0	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 1 6.750% 03/01/28		02/28/2023	Interest Capitalization		78	78		4.A Z
000000-00-0	Eagle Point 1st Lien Term Ln Nt 1 5.056% 03/31/28		03/31/2023	Guggenheim Securities LLC		3,000,000	3,000,000		4.A Z
000000-00-0	Excelitas Delayed Draw Nt 1 10.606% 08/02/28		02/14/2023	Guggenheim Securities LLC		279,255	279,255		4.C FE
000000-00-0	Partstown 1st Lien Term Ln Nt 1 11.292% 11/01/28		03/07/2023	Guggenheim Securities LLC		1,962,500	2,000,000		4.A Z
000000-00-0	OIS Management Services Delayed Draw Term Ln Nt 1 6.751% 11/10/28		03/31/2023	Direct		450,000	450,000		4.B Z
000000-00-0	OIS Management Services Revolver Nt 1 10.550% 11/10/28		02/15/2023	Direct		75,385	76,923	2,330	4.B Z
000000-00-0	Lincoln Property Company Term Ln B Nt 1 9.875% 01/09/29		02/07/2023	Guggenheim Securities LLC		4,900,000	5,000,000		4.A Z
000000-00-0	Playon Sports Inc Revolver Nt 1 11.101% 03/14/29		03/31/2023	Direct		168,919	168,919		4.A Z
000000-00-0	Ardurra Group Inc Term Ln Nt 1 4.748% 02/01/30		02/01/2023	Direct		6,251,724	6,379,310		4.B Z
02358@-AA-0	AmerCareRoyal LLC Term Ln Nt 1 9.840% 11/25/25		01/31/2023	Interest Capitalization		2,478	2,478		4.B PL
03957N-AB-2	Archkey Holdings 1st Lien Term Ln Nt 5 10.075% 06/30/28		02/28/2023	Tax Free Exchange		2,212,902	2,231,250		4.B FE
040094-AA-2	Ares PCS APCS Cl A Nt 1 12.375% 11/10/33		03/20/2023	Direct		376,592	376,592		2.B PL
040094-AB-0	Ares PCS APCS Cl B Nt 1 0.000% 04/09/33		03/20/2023	Direct		136,942	136,942		3.B PL
12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 3 6.413% 11/01/28		03/03/2023	Direct		84,572	84,572		4.B Z
31570*-AA-3	Fiberlight Term Ln Nt 1 12.278% 08/21/25		03/31/2023	Interest Capitalization		16,738	16,738		4.A Z
31570*-AB-1	Fiberlight Incremental DD Term Ln Nt 1 11.201% 08/21/25		01/09/2023	Interest Capitalization		3,462	3,462		4.A Z
31570*-AB-1	Fiberlight Incremental DD Term Ln Nt 2 13.797% 08/21/25		02/28/2023	Tax Free Exchange		210,000	210,000	2,292	4.A Z
44958Q-A*-3	IG Investments Holdings LLC Term Ln Nt 1 11.143% 09/22/27		02/27/2023	Tax Free Exchange		1,290	1,311	12	4.A PL
45173J-AQ-7	Coherent Co Term Ln B Nt 1 7.581% 07/01/29		02/16/2023	JP Morgan Securities LLC		3,992,500	4,000,000		3.C FE
53229@-AA-0	Lightspeed Solutions LLC Sr Secured Term Ln Nt 1 10.693% 03/01/28		02/28/2023	Interest Capitalization		7,389	7,389		4.A Z
552462-B#-9	Lytx Delayed Draw Term Ln Nt 1 10.859% 02/28/26		02/28/2023	Tax Free Exchange		252,282	252,282	557	4.C YE
55340#-AG-4	MB2 Dental Solutions LLC Tranche 3 DD Term Ln Nt 1 7.000% 10/14/28		03/31/2023	Tax Free Exchange		1,526,411	1,533,333	217	3.A PL
55340#-AG-4	MB2 Dental Solutions LLC Tranche 3 DD Term Ln Nt 2 11.041% 10/14/28		02/15/2023	Guggenheim Securities LLC		800,000	800,000		4.A Z
55392*-AA-8	MBS Services 1st Lien Term Ln Nt 1 10.302% 07/30/24		03/31/2023	Interest Capitalization		8,044	8,044		4.B PL
67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 3 11.556% 02/08/27		01/25/2023	Interest Capitalization		774	774		5.B GI
67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 5 11.712% 02/08/27		01/25/2023	Interest Capitalization		7,161	7,161		5.B GI
90347B-AJ-7	Axalta Coating Systems Term Ln B-4 Nt 1 7.963% 12/20/29		03/20/2023	Various		588,230	590,000		3.A FE
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 5 10.574% 12/22/25		02/08/2023	Direct		170,526	170,526		4.B Z
000000-00-0	Burger King Term Ln B-4 Nt 1 6.590% 11/14/26	A	01/25/2023	JP Morgan Securities LLC		2,031,855	2,039,503		3.B FE
000000-00-0	Burger King Term Ln B-4 Nt 1 6.590% 11/14/26	A	03/10/2023	JP Morgan Securities LLC		663,520	666,093		3.B FE
000000-00-0	Burger King Term Ln B-4 Nt 1 6.590% 11/14/26	A	03/09/2023	JP Morgan Securities LLC		199,403	200,405		3.B FE
68371Y-AN-3	Open Text Corp Term Ln Nt 1 8.406% 11/16/29	A	03/17/2023	Barclays Capital Inc		12,125,000	12,500,000		2.B Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						58,878,684	59,916,309	5,408	XXX
2509999997. Total - Bonds - Part 3						1,404,873,931	1,436,836,315	4,041,779	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,404,873,931	1,436,836,315	4,041,779	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
5989999997. Total - Common Stocks - Part 3							XXX		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							XXX		XXX
5999999999. Total - Preferred and Common Stocks							XXX		XXX
6009999999 - Totals						1,404,873,931	XXX	4,041,779	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		03/01/2023	Paydown		4,239	4,239	4,358	4,271		(32)		(32)		4,239				50	06/15/2028	1.A
0109999999. Subtotal - Bonds - U.S. Governments						4,239	4,239	4,358	4,271		(32)		(32)		4,239				50	XXX	XXX
..3128S4-BP-1	FHLMC Pool #100046 3.178% 03/15/36		03/01/2023	Paydown		337	337	336	336		1		1		337				2	03/15/2036	1.A
..312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		03/01/2023	Paydown		385	385	396	385						385				4	05/15/2023	1.A
..3133T2-YE-4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23		03/01/2023	Paydown		2,857	2,857	2,917	2,853		4		4		2,857				27	05/15/2023	1.A
..3133T6-M4-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		03/01/2023	Paydown		2,129	2,129	2,195	2,140		(11)		(11)		2,129				25	04/15/2026	1.A
..3133TE-LG-7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28		03/01/2023	Paydown		359	359	369	363		(4)		(4)		359				4	06/15/2028	1.A
..31371H-FZ-6	FNMA Pool #252284 6.500% 01/25/29		03/01/2023	Paydown		2,416	2,416	2,403	2,404		12		12		2,416				24	01/25/2029	1.A
..3137B3-NA-2	FHLMC REMIC Ser K030 Cl A2 3.250% 04/25/23		03/01/2023	Paydown		977,306	977,306	1,041,959	981,408		(4,103)		(4,103)		977,306				4,830	04/25/2023	1.A
..31381M-V2-8	FNMA Pool #465133 6.040% 05/25/28		03/01/2023	Paydown		15,264	15,264	17,315	16,015		(751)		(751)		15,264				154	05/25/2028	1.A
..31381N-FH-1	FNMA DUS Pool #465568 4.900% 11/25/25		03/01/2023	Paydown		6,261	6,261	6,700	6,359		(97)		(97)		6,261				51	11/25/2025	1.A
..31381N-X9-9	FNMA Pool #466104 6.340% 10/25/28		03/01/2023	Paydown		16,764	16,764	19,773	17,948		(1,184)		(1,184)		16,764				177	10/25/2028	1.A
..31381R-QF-4	FNMA Pool #468554 6.935% 07/25/29		03/01/2023	Paydown		14,786	14,786	18,108	16,211		(1,426)		(1,426)		14,786				185	07/25/2029	1.A
..31381R-QU-1	FNMA Pool #468567 6.935% 07/25/29		03/01/2023	Paydown		14,786	14,786	18,108	16,211		(1,426)		(1,426)		14,786				185	07/25/2029	1.A
..31381R-VU-5	FNMA Pool #468727 7.040% 07/25/26		03/01/2023	Paydown		8,298	8,298	10,279	8,829		(531)		(531)		8,298				98	07/25/2026	1.A
..3138L7-PE-0	FNMA Pool #AM6720 4.150% 10/25/44		03/01/2023	Paydown		97,226	97,226	104,579	102,788		(5,562)		(5,562)		97,226				673	10/25/2044	1.A
..3138M6-DN-4	FNMA Pool #AP2808 3.000% 08/25/42		03/01/2023	Paydown		38,101	38,101	39,649	39,403		(1,302)		(1,302)		38,101				190	08/25/2042	1.A
..3138WJ-RD-2	FNMA Pool #AS8583 3.500% 01/25/47		03/01/2023	Paydown		238,480	238,480	242,374	242,231		(3,751)		(3,751)		238,480				1,274	01/25/2047	1.A
..31393C-CQ-4	FNMA REMIC Ser 2003-34 Cl ME 5.500% 05/25/33		03/01/2023	Paydown		24,464	24,464	25,580	24,837		(372)		(372)		24,464				226	05/25/2033	1.A
..31393D-TX-9	FNMA REMIC Ser 2003-W10 Cl 1A4 4.505% 06/25/43		03/01/2023	Paydown		3,442	3,442	3,442	3,437		5		5		3,442				24	06/25/2043	1.A
..31393E-LF-4	FNMA REMIC Ser 2003-W12 Cl 1A8 4.550% 06/25/43		03/01/2023	Paydown		8,875	8,875	8,697	8,784		91		91		8,875				60	06/25/2043	1.A
..31393W-X8-7	FHLMC REMIC Ser 2638 Cl DH 5.000% 07/15/23		03/01/2023	Paydown		30,719	30,719	30,013	30,650		69		69		30,719				253	07/15/2023	1.A
..31394D-VB-3	FNMA REMIC Ser 2005-43 Cl GC 5.500% 05/25/35		03/01/2023	Paydown		110,999	110,999	116,826	112,819		(1,820)		(1,820)		110,999				1,060	05/25/2035	1.A
..31394E-LC-0	FNMA REMIC Ser 2005-61 Cl LH 5.500% 07/25/35		03/01/2023	Paydown		68,481	68,481	71,905	69,696		(1,215)		(1,215)		68,481				624	07/25/2035	1.A
..31394H-ZZ-7	FHLMC REMIC Ser 2672 Cl XB 5.500% 09/15/23		03/01/2023	Paydown		32	32	33	32						32					09/15/2023	1.A
..31395K-Z2-2	FHLMC REMIC Ser 2926 Cl EW 5.000% 01/15/25		03/01/2023	Paydown		7,319	7,319	7,224	7,296		23		23		7,319				61	01/15/2025	1.A
..31395M-TR-0	FHLMC REMIC Ser 2922 Cl QG 5.000% 02/15/35		03/01/2023	Paydown		65,093	65,093	67,697	65,745		(652)		(652)		65,093				608	02/15/2035	1.A
..31396F-G3-1	FHLMC REMIC Ser 3068 Cl Z 5.500% 11/15/35		03/01/2023	Paydown		66,876	66,876	69,267	68,096		(1,220)		(1,220)		66,876				558	11/15/2035	1.A
..31396V-RY-6	FNMA REMIC Ser 2007-36 Cl PH 5.500% 04/25/37		03/01/2023	Paydown		45,639	45,639	47,807	46,451		(812)		(812)		45,639				402	04/25/2037	1.A
..31396X-UC-6	FNMA REMIC Ser 2007-88 Cl AE 6.000% 09/25/37		03/01/2023	Paydown		5,971	5,971	6,136	6,015		(45)		(45)		5,971				65	09/25/2037	1.A
..31405E-6P-5	FNMA Pool #787578 6.000% 07/25/35		03/01/2023	Paydown		1,260	1,260	1,288	1,281		(22)		(22)		1,260				13	07/25/2035	1.A
..31409K-Y3-5	FNMA Pool #873830 5.940% 07/25/24		03/01/2023	Paydown		2,771	2,771	3,164	2,823		(52)		(52)		2,771				27	07/25/2024	1.A
..31400B-3K-9	FNMA Pool #CA1701 4.000% 05/25/48		03/01/2023	Paydown		56,925	56,925	58,081	58,020		(1,096)		(1,096)		56,925				278	05/25/2048	1.A
..31418C-GD-0	FNMA Pool #MA2895 3.000% 02/25/47		03/01/2023	Paydown		132,198	132,198	133,231	133,176		(978)		(978)		132,198				648	02/25/2047	1.A
..31418C-P5-7	FNMA Pool #MA3143 3.000% 09/25/47		03/01/2023	Paydown		18,379	18,379	18,522	18,517		(138)		(138)		18,379				81	09/25/2047	1.A
..31418C-RD-8	FNMA Pool #MA3183 4.000% 11/25/47		03/01/2023	Paydown		87,431	87,431	88,879	88,811		(1,380)		(1,380)		87,431				517	11/25/2047	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
31418C-S5-4	FNMA Pool #MA3239 4.000% 01/25/48		03/01/2023	Paydown		111,799	111,799	115,170	115,012		(3,213)		(3,213)		111,799				787	01/25/2048	1.A
31418C-XN-9	FNMA Pool #MA3384 4.000% 06/25/48		03/01/2023	Paydown		68,592	68,592	69,509	69,481		(889)		(889)		68,592				417	06/25/2048	1.A
57563R-QK-8	Massachusetts Educ Fin Rev Txbl Ser A 3.775% 07/01/35		01/01/2023	Call 100.0000		375,000	375,000	375,000	375,000						375,000				7,078	07/01/2035	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,728,020	2,728,020	2,844,931	2,761,863		(33,847)		(33,847)		2,728,020				21,690	XXX	XXX
000759-CR-9	American Business Fin Svcs Inc RMBS Ser 2002-2 Cl M1 3.572% 07/15/33		03/01/2023	Paydown		23,219	31,711	31,703	31,679						31,679		(8,460)	(8,460)	36	07/15/2033	2.B FM
00176@-AA-4	AMF Florence LLC Sr Sec Nt 3.210% 12/31/35		03/31/2023	Redemption 100.0000		214,004	214,004	214,004	214,004						214,004				1,717	12/31/2035	2.C PL
00184@-AA-4	Amazon.com Inc. Euclid BTS Lease Backed Nt 4.095% 06/30/39		03/31/2023	Redemption 100.0000		59,842	59,842	59,842	59,842						59,842				332	06/30/2039	1.E
00225#-AA-3	Amazon.com Inc Grand Rapids Secured Nt Series B 4.095% 09/30/39		03/31/2023	Redemption 100.0000		61,741	61,741	61,741	61,741						61,741				423	09/30/2039	1.E
00253C-HB-6	Aames Mtg Tr RMBS Ser 2001-3 Cl M1 6.950% 11/25/31		03/01/2023	Paydown		72,393	72,393	72,181	72,121						72,121		272	272	543	11/25/2031	1.A FM
00253C-HK-6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1 7.150% 01/25/32		03/01/2023	Paydown		8,521	8,521	8,517	8,606		(1)		(1)		8,604		(83)	(83)	104	01/25/2032	1.A FM
00253C-HS-9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 4.577% 06/25/32		03/01/2023	Paydown			2,239	770	770						770		(770)	(770)	16	06/25/2032	1.A FM
00802#-AA-4	Aerostar Airport Sr Nt 5.750% 03/22/35		03/22/2023	Various		77,417	77,417	77,417	77,417						77,417				2,226	03/22/2035	2.A FE
02149H-AW-0	Countrywide Alternative Ln Tr RMBS Ser 2007-2CB Cl 2A6 5.750% 03/25/37		03/01/2023	Paydown			134	81	81						81		(81)	(81)	2	03/25/2037	1.A FM
02376L-AA-3	Amer Airline PTC Ser 21-1B PTT 3.950% 01/11/32		01/11/2023	Redemption 100.0000		164,925	164,925	165,131	165,099		(174)		(174)		164,925				3,257	01/11/2032	3.A FE
02377L-AA-2	American Airlines Inc Secured Ser AA 3.150% 08/15/33		02/15/2023	Redemption 100.0000		135,718	135,718	135,718	135,718						135,718				2,138	08/15/2033	2.A FE
02378M-AA-9	American Airlines Inc Secured Ser A 3.500% 08/15/33		02/15/2023	Redemption 100.0000		333,866	333,866	334,538	334,396		(530)		(530)		333,866				5,843	08/15/2033	3.A FE
02379D-AA-8	American Airlines Inc Secured Ser B 3.850% 08/15/29		02/15/2023	Redemption 100.0000		839,153	839,153	848,428	845,808		(6,655)		(6,655)		839,153				16,154	08/15/2029	4.B FE
02660T-ER-0	American Home Mtg Inv Tr RMBS Ser 2005-2 Cl 5A1 5.564% 09/25/35		03/01/2023	Paydown		1,513	1,513	1,497	1,502		11		11		1,513				8	09/25/2035	3.A FM
02665U-AA-3	American Homes 4 Rent LBASS Ser 2014-SFR2 Cl A 3.786% 10/17/36		03/01/2023	Paydown		8,352	8,352	9,024	8,633		(281)		(281)		8,352				56	10/17/2036	1.A FE
03334@-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.340% 02/15/25		03/15/2023	Redemption 100.0000		37,625	37,625	37,625	37,625						37,625				398	02/15/2025	1.B
03464R-AA-1	Angel Oak Mortgage Trust RMBS Series 2020-1 Cl A1 2.466% 12/25/59		03/01/2023	Paydown		13,890	13,890	14,068	13,933		(43)		(43)		13,890				51	12/25/2059	1.A
04047J-AA-3	Arivo Accept Auto Ln ABS Ser 2022-2A Cl A 6.900% 01/16/29		03/16/2023	Paydown		800,693	800,693	798,744	798,803		1,890		1,890		800,693				9,434	01/16/2029	1.C FE
04541G-AS-1	Asset Backed Securities Corp RMBS Ser 2000-LB1 Cl AF6 7.615% 03/21/29		03/01/2023	Paydown		3,153	3,153	3,276	3,143		10		10		3,153				39	03/21/2029	1.A FM
04774#-AA-0	Atlanta Falcons Stadium Co LLC Sr Nt Ser A 3.590% 09/01/42		03/01/2023	Redemption 100.0000		130,853	130,853	130,853	130,853						130,853				2,349	09/01/2042	2.B PL
04774#-AB-8	Atlanta Falcons Stadium Co LLC Sr Sec Nt Ser B 3.590% 09/01/42		03/01/2023	Redemption 100.0000		93,467	93,467	93,467	93,467						93,467				1,678	09/01/2042	2.B PL
05568B-AA-6	BNSF Trust ABS PTC Ser 2006-1 5.720% 01/15/24		01/15/2023	Redemption 100.0000		110,309	110,309	110,309	110,309						110,309				3,798	01/15/2024	1.B FE
05595#-AA-4	BSIP LDAC Issuer LLC Sr Sec Nt Brookfield Landmark 5.240% 02/28/34		03/31/2023	Redemption 100.0000		165,000	165,000	165,000	165,000						165,000				1,439	02/28/2034	2.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
..05595#-AB-2	BSIP LDAC Issuer LLC Sr Sec Nt 4.590% 07/31/34		03/31/2023	Redemption 100.0000		25,000	25,000	25,000	25,000						25,000				191	07/31/2034	2.B PL
..05604F-AA-3	Bway Mortgage Trust CMBS Ser 2013-1515 Cl A1 2.809% 03/10/33		03/01/2023	Paydown		512,416	512,416	525,772	514,763		(2,346)		(2,346)		512,416				2,462	03/10/2033	1.A
..06054A-AV-1	Banc of America Comm Mtg Tr CMBS Ser 2015-UBS7 Cl ASB 3.429% 09/15/48		03/01/2023	Paydown		235,743	235,743	242,812	236,804		(1,061)		(1,061)		235,743				1,387	09/15/2048	1.A
..06541T-AY-5	BANK CMBS Ser 2020-BN29 Cl A1 0.549% 11/15/53		03/01/2023	Paydown		37,876	37,876	37,876	37,872		3		3		37,876				35	11/15/2053	1.A
..06744D-AB-5	Barclays Mortgage Loan Trust RMBS Ser 2022-NQM1 Cl A2 4.500% 07/25/52		03/01/2023	Paydown		35,121	35,121	33,789	33,807		1,314		1,314		35,121				271	07/25/2052	1.C FE
..06744Y-AA-1	Barclays Mortgage Loan Trust RMBS Ser 2022-INV1 Cl A1 4.466% 02/25/62		03/01/2023	Paydown		218,929	218,929	218,926	218,868		61		61		218,929				1,836	02/25/2062	1.A FE
..08162W-AY-2	Benchmark Mtg Tr CMBS Ser 2020-B19 Cl A1 0.628% 09/15/53		03/01/2023	Paydown		14,104	14,104	14,104	14,102		2		2		14,104				15	09/15/2053	1.A
..08163A-AA-1	Benchmark Mtg Tr CMBS Ser 2020-B18 Cl A1 0.875% 07/15/53		03/01/2023	Paydown		34,665	34,665	34,665	34,659		6		6		34,665				53	07/15/2053	1.A
..09261W-AN-4	Blackrock DLF IX CLO Ser 2020-1 Cl W 2.500% 07/21/30		01/21/2023	Paydown		49,036	49,036	49,036	49,036						49,036				313	07/21/2030	4.B FE
..10568M-AA-2	BRAVO Residential Funding Tr RMBS Ser 2023-NQM1 Cl A1 5.757% 01/25/63		03/01/2023	Paydown		97,144	97,144	97,144							97,144				662	01/25/2063	1.A FE
..10568M-AB-0	BRAVO Residential Funding Tr RMBS Ser 2023-NQM1 Cl A2 6.350% 01/25/63		03/01/2023	Paydown		24,658	24,658	24,650			7		7		24,658				185	01/25/2063	1.C FE
..10569J-AB-6	BRAVO Residential Funding Tr RMBS Ser 2022-NQM3 Cl A2 5.500% 07/25/62		03/01/2023	Paydown		111,652	111,652	111,211	111,209		443		443		111,652				980	07/25/2062	1.C FE
..12558M-BM-3	CIT Group Home Eq Loan Tr RMBS Ser 2003-1 Cl M1 5.170% 10/20/32		03/01/2023	Paydown		51,414	51,414	51,719	51,616		(203)		(203)		51,414				443	10/20/2032	1.A FM
..12596M-AA-4	Credit Suisse Mortgage Trust RMBS Ser 2019-RPL1 Cl A1 3.650% 07/25/58		03/01/2023	Paydown		262,391	262,391	272,856	268,821		(6,430)		(6,430)		262,391				1,696	07/25/2058	1.A
..126410-LM-9	CSX Transportation Inc Co Gtd Nt 6.251% 01/15/23		01/15/2023	Redemption 100.0000		727,729	727,729	727,729	727,729						727,729				22,745	01/15/2023	1.E FE
..12665*-AA-9	CVS Caremark CTL Wells Fargo Bk NW 7.870% 10/10/31		03/10/2023	Redemption 100.0000		27,933	27,933	27,933	27,933						27,933				367	10/10/2031	2.B
..126650-BS-8	CVS Health Corp LBASS PTC Nt 7.507% 01/10/32		03/10/2023	Redemption 100.0000		35,787	35,787	45,490	40,944		(5,158)		(5,158)		35,787				449	01/10/2032	2.B FE
..12665U-AA-2	CVS Health Corp ABS PTC Nt 4.704% 01/10/36		03/10/2023	Redemption 100.0000		49,594	49,594	49,594	49,594						49,594				389	01/10/2036	2.B FE
..126673-DQ-2	CWABS Inc RMBS Ser 2004-7 Cl MF1 5.251% 12/25/34		03/01/2023	Paydown		56,974	56,974	56,845	56,845		129		129		56,974				383	12/25/2034	1.A FM
..12667F-4S-1	Countrywide Alternative Ln Tr RMBS Ser 2005-7CB Cl 2A7 5.500% 03/25/38		03/01/2023	Paydown		15,285	15,303	14,735	14,735						14,735		549	549	148	03/25/2038	4.B FM
..12667G-FD-0	Countrywide Alternative Ln Tr RMBS Ser 2005-18CB Cl A7 5.500% 05/25/35		03/01/2023	Paydown		6,447	6,447	5,565	5,565		882		882		6,447				57	05/25/2035	1.A FM
..12668B-RZ-8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4 5.500% 05/25/36		03/01/2023	Paydown		8,633	9,225	7,918	7,918						7,918		715	715	87	05/25/2036	1.A FM
..12714#-AC-2	CTL Tr CTL Ser A 2019-3 Boston U LDN 3.789% 06/15/35		03/15/2023	Redemption 100.0000		236,030	236,030	236,030	236,030						236,030				1,492	06/15/2035	1.D
..12726@-AA-4	CTL Cap Tr 2019-23 Tr NYU-London 3.228% 07/15/30		03/15/2023	Redemption 100.0000		492,820	492,820	492,820	492,820						492,820				2,666	07/15/2030	1.D
..134429-BE-8	Campbell Soup Co Sr Nt Ser 5Y 3.650% 03/15/23		03/15/2023	Maturity		1,000,000	1,000,000	998,510	999,935		65		65		1,000,000				18,250	03/15/2023	2.B FE
..14155#-AB-6	Cardinals Ballpark LLC Sr Nt 5.770% 09/30/27		03/30/2023	Various		149,984	149,984	149,984	149,984						149,984				4,327	09/30/2027	2.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
141781-BG-8	Cargill Inc Sr Nt 3.250% 03/01/23		03/01/2023	Maturity		1,000,000	1,000,000	998,760	999,957		43		43		1,000,000				16,250	03/01/2023	1.F FE
14888@-AA-4	Catalyst Old River Hydro Sr Sec Nt 4.000% 11/30/29		03/31/2023	Various		706,287	706,287	706,287	706,287						706,287				7,950	11/30/2029	2.C PL
149837-AA-4	CBA Small Balance Comm Mtg Tr LBASS Frnch Ln Ser 2006-1A CIA 5.095% 06/25/38		03/27/2023	Paydown		3,534	3,831	1,523	1,523						1,523		2,011	2,011	27	06/25/2038	5.A FE
152314-DP-2	Centex Home Equity Loan Tr RMBS Ser 2001-B CI A5 5.495% 07/25/32		03/01/2023	Paydown		6,608	6,608	5,863	5,863		745		745		6,608				71	07/25/2032	4.C FM
16678R-DU-8	Chevy Chase Mtg Funding Corp RMBS Ser 2005-3A CI A2 5.075% 07/25/36		03/27/2023	Paydown		7,909	7,909	7,750	7,790		119		119		7,909				50	07/25/2036	1.A FM
17307G-MC-9	Citigroup Mtg Loan Trust RMBS Ser 2004-HYB4 CI AA 5.175% 12/25/34		03/25/2023	Paydown		6,685	6,685	6,693	6,690		(4)		(4)		6,685				77	12/25/2034	1.A FM
17326Q-AA-1	Citigroup Mortage Ln Trust Inc RMBS Ser 2018-RP1 CI A1 3.000% 09/25/64		03/01/2023	Paydown		332,196	332,196	341,184	334,419		(2,223)		(2,223)		332,196				1,622	09/25/2064	1.A
205887-BR-2	ConAgra Foods Inc Sr Nt 3.200% 01/25/23		01/25/2023	Maturity		13,158,000	13,158,000	12,618,634	13,152,936		5,064		5,064		13,158,000				210,528	01/25/2023	2.C FE
212168-AA-6	Continental Wind Sr Nt 6.000% 02/28/33		02/28/2023	Redemption 100.0000		241,192	241,192	241,192	241,192						241,192				7,236	02/28/2033	2.B FE
21872#-AA-5	Core Civic of Kansas LLC Sr Secured Nt 4.430% 01/31/40		01/31/2023	Various		139,098	139,098	139,098	139,098						139,098				1,541	01/31/2040	1.F PL
22357@-AA-9	Cox Tower II PTC CTL 5.409% 01/02/40		03/02/2023	Redemption 100.0000		36,477	36,477	36,477	36,477						36,477				329	01/02/2040	2.B
22534Q-AA-9	Credit Accept Auto Loan Tr ABS Ser 2022-3A CI A 6.570% 10/15/32		01/17/2023	Wells Fargo Securities LLC		7,162,969	7,000,000	6,999,514	6,999,495		24		24		6,999,519		163,450	163,450	43,435	10/15/2032	1.A FE
22534Q-AC-5	Credit Accept Auto Loan Tr ABS Ser 2022-3A CI B 7.520% 12/15/32		01/17/2023	Wells Fargo Securities LLC		6,254,766	6,000,000	5,999,079	5,999,068		30		30		5,999,098		255,667	255,667	42,613	12/15/2032	1.C FE
22535M-AA-7	Credit Acceptance Auto Loan Tr LBASS Ser 2020-2A CI A 1.370% 07/16/29		01/17/2023	Various		441,818	446,898	446,798	446,885						446,885		(5,067)	(5,067)	578	07/16/2029	1.A FE
22535M-AA-7	Credit Acceptance Auto Loan Tr LBASS Ser 2020-2A CI A 1.370% 07/16/29		01/15/2023	Paydown		111,296	111,296	111,271	111,293		3		3		111,296				127	07/16/2029	1.A FE
22535M-AC-3	Credit Acceptance Auto Loan Tr LBASS Ser 2020-2A CI B 1.930% 09/17/29		01/17/2023	Wells Fargo Securities LLC		674,848	696,000	695,866	695,965		2		2		695,967		(21,119)	(21,119)	1,269	09/17/2029	1.C FE
22535M-AE-9	Credit Acceptance Auto Loan Tr LBASS Ser 2020-2A CI C 2.730% 11/15/29		01/17/2023	Wells Fargo Securities LLC		327,507	341,000	340,928	340,976		1		1		340,978		(13,471)	(13,471)	879	11/15/2029	1.F FE
22536B-AC-6	Credit Acceptance Auto Loan Tr LBASS Ser 2020-3A CI B 1.770% 12/17/29		01/17/2023	Wells Fargo Securities LLC		1,333,938	1,400,000	1,399,661	1,399,848		5		5		1,399,853		(65,915)	(65,915)	2,340	12/17/2029	1.C FE
225458-XJ-2	CS First Boston Mtg Sec Corp RMBS Ser 2005-6 CI 1A4 5.375% 07/25/35		03/01/2023	Paydown		1,212	1,212	1,189	1,199		14		14		1,212				12	07/25/2035	1.A FM
22767D-AA-6	Crossroads Asset Trust ABS Ser 2022-A CI A 6.350% 04/21/31		03/20/2023	Paydown		99,798	99,798	99,797	99,797		2		2		99,798				1,567	04/21/2031	1.A FE
22767D-AA-6	Crossroads Asset Trust ABS Ser 2022-A CI A 6.350% 04/21/31		02/20/2023	Paydown		384,996	384,996	384,991	384,990		6		6		384,996				2,338	04/21/2031	1.C FE
22964*-AC-2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 03/31/41		03/31/2023	Redemption 100.0000		64,917	64,917	64,917	64,917						64,917				624	03/31/2041	2.B PL
232820-AJ-9	Cytec Inds Inc Sr Nt 3.500% 04/01/23		01/01/2023	Call 100.0000		7,000,000	7,000,000	6,951,210	6,998,589						6,998,589		1,411	1,411	61,250	04/01/2023	2.B FE
233063-AC-0	Deutsche Bank Comm Mtg Trust CMBS Ser 2020-C9 CI A1 0.800% 09/15/53		03/01/2023	Paydown		18,961	18,961	18,961	18,958		3		3		18,961				26	09/15/2053	1.A
233851-DD-3	Daimler Fin NA LLC Sr Nt 3.350% 02/22/23		02/22/2023	Maturity		2,750,000	2,750,000	2,846,475	2,754,742		(4,742)		(4,742)		2,750,000				46,063	02/22/2023	1.G FE
233851-DY-7	Daimler Fin NA LLC Sr Nt 1.750% 03/10/23		03/10/2023	Maturity		182,000	182,000	185,773	182,296		(296)		(296)		182,000				1,593	03/10/2023	1.G FE
24582@-AA-2	Delaware Basin Residue, LLC Sr Nt 3.000% 09/30/36		03/31/2023	Redemption 100.0000		856,953	856,953	856,953	856,953						856,953				5,692	09/30/2036	2.B PL
24763L-FN-5	Delta Funding Home Eq Ln Tr RMBS Ser 1999-2 CI A7F 7.030% 08/15/30		03/01/2023	Paydown		74	74	74	74						74				1	08/15/2030	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 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
..251510-AW-3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS Cl A6 5.470% 09/25/33		03/01/2023	Paydown		227	227	227	227						227				2	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		03/01/2023	Paydown		10,960	11,174	10,484	10,484						10,484		476	476	64	09/25/2035	1.A FM
..251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl A6 5.240% 12/25/33		03/01/2023	Paydown		1,480	1,480	1,479	1,485		(5)		(5)		1,480				14	12/25/2033	1.A FM
..25654#-AA-0	Dodger Tickets LLC 1st Mtg Bd 5.660% 03/31/30		03/31/2023	Redemption 100.0000		103,781	103,781	103,781	103,781						103,781				5,874	03/31/2030	1.G PL
..25746U-DC-0	Dominion Resources Inc Sr Nt 2.450% 01/15/23		01/15/2023	Maturity		200,000	200,000	208,970	200,141		(141)		(141)		200,000				2,450	01/15/2023	2.B FE
..26844Q-AA-5	Ellington Financial RMBS Ser 23-1 Cl A1 5.732% 02/25/68		03/01/2023	Paydown		56,140	56,140	56,139			1		1		56,140				397	02/25/2068	1.A FE
..29379V-AZ-6	Enterprise Products Operations Nt 3.350% 03/15/23		03/09/2023	Goldman Sachs & Company		11,998,200	12,000,000	11,793,600	11,995,007		4,857		4,857		11,999,863		(1,663)	(1,663)	198,767	03/15/2023	2.A FE
..294754-AS-5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1 3.271% 08/25/32		03/01/2023	Paydown		32,854	32,854	32,854	32,811		43		43		32,854				87	08/25/2032	1.A FM
..30161N-BC-4	Exelon Corp Sr Nt 3.350% 03/15/32		01/12/2023	Tax Free Exchange		2,135,572	2,225,000	2,131,597	2,135,333		239		239		2,135,572				24,225	03/15/2032	2.B FE
..30161N-BF-7	Exelon Corp Sr Nt 4.100% 03/15/52		01/12/2023	Tax Free Exchange		1,848,741	1,850,000	1,848,705	1,848,741		1		1		1,848,741				24,651	03/15/2052	2.B FE
..30260G-AA-4	FIC Funding LLC LBASS Ser 2021-1A Cl A 1.130% 04/15/33		03/17/2023	Paydown		67,933	67,933	67,930	67,932		1		1		67,933				109	04/15/2033	1.A FE
..31572Y-AA-6	Ellington Financial RMBS Ser 2022-2 Cl A1 4.299% 04/25/67		03/01/2023	Paydown		147,249	147,249	146,636	146,652		597		597		147,249				1,080	04/25/2067	1.A FE
..34107@-AA-7	Florida Pipeline Holdings LLC Sr Nt 2.920% 08/15/38		02/15/2023	Redemption 100.0000		380,972	380,972	380,972	380,972						380,972				5,562	08/15/2038	2.B PL
..361448-AQ-6	GATX Corp Sr Nt 3.900% 03/30/23		03/23/2023	Bank of America BISD Dealer		7,499,100	7,500,000	7,417,050	7,497,587		2,331		2,331		7,499,918		(818)	(818)	143,813	03/30/2023	2.B FE
..361448-AQ-6	GATX Corp Sr Nt 3.900% 03/30/23		03/30/2023	Maturity		4,500,000	4,500,000	4,474,345	4,499,260		740		740		4,500,000				87,750	03/30/2023	2.B FE
..36169K-AA-4	GCAT RMBS Ser 2022-NQM2 Cl A1 4.210% 02/25/67		03/01/2023	Paydown		63,878	63,878	63,581	63,594		284		284		63,878				441	02/25/2067	1.A FE
..36226M-AE-3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5 6.650% 07/20/31		03/01/2023	Paydown		3,440	3,440	3,440	3,428		12		12		3,440				19	07/20/2031	1.A FM
..36228F-3Q-7	GS Mortgage Securities Corp RMBS Ser 2004-3 Cl AF5 4.667% 04/25/34		03/01/2023	Paydown		582	582	582	580		2		2		582				3	04/25/2034	1.A FM
..36242D-DE-0	GS Mortgage Securities Corp RMBS Ser 2004-7 Cl AF5 5.687% 06/25/34		03/01/2023	Paydown		31,556	31,556	31,555	31,442		114		114		31,556				284	06/25/2034	1.A FM
..36262@-AA-3	GSA Helena Lease Finance Trust Sr Nt 4.287% 02/15/40		03/15/2023	Redemption 100.0000		49,789	49,789	49,789	49,789						49,789				353	02/15/2040	1.D IF
..36262P-AD-3	GS Mortgage-Backed Securities RMBS Ser 2021-PJ10 Cl A4 2.500% 03/25/52		03/01/2023	Paydown		6,494	6,494	6,464	6,465		30		30		6,494				29	03/25/2052	1.A
..36263C-AD-1	GS Mortgage-Backed Securities RMBS Ser 2021-PJ9 Cl A4 2.500% 02/26/52		03/01/2023	Paydown		61,843	61,843	62,423	62,396		(553)		(553)		61,843				272	02/26/2052	1.A
..36263V-AB-3	GS Mortgage-Backed Securities RMBS Ser 2021-PJ11 Cl A2 2.500% 04/25/52		03/01/2023	Paydown		22,183	22,183	22,259	22,252		(69)		(69)		22,183				97	04/25/2052	1.A
..36264E-AG-9	GS Mortgage-Backed Securities RMBS Ser 2022-NQM1 Cl A4 4.000% 05/25/62		03/01/2023	Paydown		66,474	66,474	67,842	67,532		(1,059)		(1,059)		66,474				546	05/25/2062	1.A
..36264E-BB-9	GS Mortgage-Backed Securities RMBS Ser 2022-NQM1 Cl A16 4.000% 05/25/62		03/01/2023	Paydown		19,056	19,056	19,343	19,276		(220)		(220)		19,056				157	05/25/2062	1.C
..38218D-AA-7	Goodgreen Trust LBASS Ser 2019-1A Cl A 3.860% 10/15/54		03/15/2023	Paydown		24,024	24,024	25,307	24,966		(942)		(942)		24,024				155	10/15/2054	1.C FE
..38218G-AA-0	Goodgreen Trust LBASS Ser 2018-1A Cl A 3.930% 10/15/53		03/15/2023	Paydown		10,243	10,243	10,752	10,637		(394)		(394)		10,243				68	10/15/2053	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 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
..38218J-AA-4	Goodgreen Trust ABS Ser 2022-1A Cl A 3.840% 10/15/56		03/15/2023	Paydown		352,865	352,865	352,584	352,601		264		264		352,865				2,396	10/15/2056	1.A FE
..38218Q-AA-8	Goodgreen Trust LBASS Ser 2017-2A Cl A 3.260% 10/15/53		03/15/2023	Paydown		189,181	189,181	189,161	189,167		15		15		189,181				1,031	10/15/2053	1.A FE
..40480*-AB-1	HS Wildcat LLC Sr Sec Nt Ser B 4.390% 12/31/60		01/25/2023	Redemption 100.0000		724	724	724	724						724				8	12/31/2060	2.A PL
..410345-AJ-1	Hanesbrands Ind Sr Nt 4.625% 05/15/24		03/08/2023	Call 100.0000		746,000	746,000	746,933	746,186		(24)		(24)		746,162		(162)	(162)	10,830	05/15/2024	3.C FE
..419838-AA-5	Hawaiian Airlines 1st Lien PTC Ser A Cl 1A 3.900% 01/15/26		01/04/2023	Jefferies & Company Inc		2,421,288	2,811,365	2,796,774	2,803,992		53		53		2,804,044		(382,757)	(382,757)	52,081	01/15/2026	4.B FE
..419838-AA-5	Hawaiian Airlines 1st Lien PTC Ser A Cl 1A 3.900% 01/15/26		01/15/2023	Redemption 100.0000		718,761	718,761	715,030	716,876		1,885		1,885		718,761				14,016	01/15/2026	4.B FE
..44919*-AC-2	I595 Express LLC Sr Nt 3.310% 12/31/31		03/31/2023	Redemption 100.0000		126,858	126,858	126,858	126,858						126,858				1,050	12/31/2031	1.F PL
..45254N-GA-9	IMPAC CMB Tr RMBS Ser 2003-11 Cl 2A1 5.685% 10/25/33		03/27/2023	Paydown		1,125	1,125	1,108	1,119		6		6		1,125				10	10/25/2033	1.A FM
..45254N-PV-3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2 5.285% 08/25/35		03/27/2023	Paydown		15,398	15,398	15,073	15,073		325		325		15,398				165	08/25/2035	1.A FM
..45254T-PM-0	IMPAC Secd Assets CMN Owner Tr RMBS Ser 2004-2 Cl A6 4.812% 08/25/34		03/01/2023	Paydown		45	45	45	45						45					08/25/2034	1.A FM
..45254T-TN-4	IMPAC Secd Assets CMN Owner Tr RMBS Ser 2006-1 Cl 2A1 5.545% 05/25/36		03/27/2023	Paydown		1,513	1,513	1,513	1,513						1,513				13	05/25/2036	1.A FM
..452763-AA-3	Imperial Fund LLC RMBS Ser 2022-NQM7 Cl A1 7.369% 11/25/67		03/01/2023	Paydown		192,274	192,274	192,945	160,909		(670)		(670)		192,274				2,516	11/25/2067	1.A FE
..452763-AB-1	Imperial Fund LLC RMBS Ser 2022-NQM7 Cl A2 7.500% 11/25/67		03/01/2023	Paydown		44,829	44,829	43,999	43,999		830		830		44,829				659	11/25/2067	1.D FE
..45276K-AA-5	Imperial Fund LLC RMBS Ser 2022-NQM3 Cl A1 4.380% 05/25/67		03/01/2023	Paydown		172,749	172,749	172,747	172,651		99		99		172,749				1,406	05/25/2067	1.A FE
..45276N-AA-9	Imperial Fund LLC RMBS Ser 2022-NQM4 Cl A1 4.767% 06/25/67		03/01/2023	Paydown		52,778	52,778	52,778	52,778						52,778				412	06/25/2067	1.A FE
..45276R-AA-0	Imperial Fund LLC RMBS Ser 2022-NQM6 Cl A1 6.819% 10/25/67		03/01/2023	Paydown		538,495	538,495	538,495	538,480		15		15		538,495				6,846	10/25/2067	1.A FE
..45276R-AB-8	Imperial Fund LLC RMBS Ser 2022-NQM6 Cl A2 7.100% 10/25/67		03/01/2023	Paydown		427,445	427,445	426,890	426,882		564		564		427,445				5,658	10/25/2067	1.D FE
..45290B-AA-7	Imperial Fund LLC RMBS Ser 2023-NQM1 Cl A1 5.941% 02/25/68		03/25/2023	Paydown		260,396	260,396	260,394			2		2		260,396				1,640	02/25/2068	1.A FE
..45886*-AA-2	Internal Rev Svc Campus Sr Nt 4.549% 09/15/42		03/15/2023	Redemption 100.0000		75,340	75,340	75,603	75,600		(260)		(260)		75,340				572	09/15/2042	1.E
..46592W-BP-0	JP Morgan Mtg Tr RMBS Ser 2021-12 Cl A15 2.500% 02/25/52		03/01/2023	Paydown		29,986	29,986	29,987	29,985		1		1		29,986				129	02/25/2052	1.A
..46592X-BP-8	JP Morgan Mtg Tr RMBS Ser 2021-13 Cl A15 2.500% 04/25/52		03/01/2023	Paydown		61,609	61,609	61,330	61,336		273		273		61,609				232	04/25/2052	1.A
..466247-MU-4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3 5.500% 01/25/35		03/01/2023	Paydown		51,572	51,572	51,999	51,673		(101)		(101)		51,572				254	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		03/01/2023	Paydown		114,350	114,350	118,147	114,280		70		70		114,350				629	01/15/2046	1.A
..46653Q-AC-9	JP Morgan Mtg Tr RMBS Ser 2021-14 Cl A3 2.500% 05/25/52		03/01/2023	Paydown		2,369	2,369	2,356	2,357		12		12		2,369				11	05/25/2052	1.A
..46654T-BQ-0	JP Morgan Mtg Tr RMBS Ser 2021-15 Cl A15 2.500% 06/25/52		03/01/2023	Paydown		10,635	10,635	10,532	10,534		100		100		10,635				38	06/25/2052	1.A
..46656A-AB-3	JPM Mortgage Trust RMBS Ser 2022-DSC1 Cl A2 4.750% 01/25/63		03/01/2023	Paydown		19,078	19,078	17,299	17,310		1,768		1,768		19,078				130	01/25/2063	1.D 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 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
52518R-CD-6	Lehman Structured Sec Corp RMBS Ser 2005-1 Cl A2 5.235% 09/26/45		03/27/2023	Paydown		3,985	3,985	1,949	1,949						1,949		2,036	2,036	24	09/26/2045	1.A FM
55284T-AA-5	MFRA Trust RMBS Ser 2022-INV1 Cl A1 3.907% 04/25/66		03/01/2023	Paydown		96,106	96,106	95,178	95,303		803		803		96,106				729	04/25/2066	1.A FE
55396#-AA-0	Mankato Energy Center LLC Sr Sec Nt 2.900% 05/31/39		03/31/2023	Redemption 100.0000		325,933	325,933	325,933	325,933						325,933				2,363	05/31/2039	2.B PL
576434-A2-0	Master Asset Securitization Tr RMBS Ser 2004-13 Cl 9A3 5.500% 01/25/35		01/01/2023	Paydown		3	3	3	2	1			1		3					01/25/2035	1.A FM
576434-A2-0	Master Asset Securitization Tr RMBS Ser 2004-13 Cl 9A3 5.500% 01/25/35		02/01/2023	Paydown		1	2	2	1	1			1		2		(1)	(1)		01/25/2035	4.C FM
576434-J5-4	Master Asset Securitization Tr RMBS Ser 2005-2 Cl 4A1 5.500% 03/25/35		03/01/2023	Paydown		18,282	18,282	18,608	18,337		(55)		(55)		18,282				152	03/25/2035	3.A FM
576434-N2-6	Master Asset Securitization Tr RMBS Ser 2005-3 Cl 6A1 5.500% 04/25/35		03/01/2023	Paydown		4,619	4,619	4,150	4,150		469		469		4,619				41	04/25/2035	4.A FM
57643M-JM-7	Master Asset Securitization Tr RMBS Ser 2004-11 Cl 5A5 5.750% 12/25/34		03/01/2023	Paydown		11,222	11,222	11,012	11,100		122		122		11,222				107	12/25/2034	1.A FM
58155Q-AG-8	McKesson Corp Sr Nt 2.850% 03/15/23		03/15/2023	Maturity		490,000	490,000	512,849	492,009		(2,009)		(2,009)		490,000				6,983	03/15/2023	2.A FE
59166E-AA-3	Metlife Securitization Trust RMBS Ser 2019-1A Cl A 3.750% 04/25/58		03/01/2023	Paydown		11,419	11,419	11,581	11,508		(89)		(89)		11,419				64	04/25/2058	1.A
59549W-AB-9	Mid State Tr LBASS Ser 11 Cl M1 5.598% 07/15/38		03/15/2023	Paydown		6,265	6,265	6,265	6,265						6,265				88	07/15/2038	2.B FE
59549W-AB-9	Mid State Tr LBASS Ser 11 Cl M1 5.598% 07/15/38		02/15/2023	Paydown		9,468	9,468	9,468	9,468						9,468				68	07/15/2038	3.B FE
59980D-AA-9	Mill City Mortgage Trust RMBS Ser 2023-NQM1 Cl A1 6.050% 10/25/67		03/01/2023	Paydown		11,549	11,549	11,398			151		151		11,549				58	10/25/2067	1.A FE
59980Y-AB-1	Mill City Mortgage Trust RMBS Ser 2018-4 Cl A1B 3.494% 04/25/66		03/01/2023	Paydown		389,513	389,513	409,926	399,586		(10,073)		(10,073)		389,513				2,271	04/25/2066	1.A
59981B-AC-8	Mill City Mortgage Trust RMBS Ser 2019-GS1 Cl A1 2.750% 07/25/59		03/01/2023	Paydown		7,930	7,930	7,968	7,930						7,930				38	07/25/2059	1.A
607120-FL-1	Mobile Airport Authority Sr Nt Ser A1 3.180% 05/09/39		02/09/2023	Redemption 100.0000		159,027	159,027	159,027	159,027						159,027				1,264	05/09/2039	1.F
61763B-AS-3	Morgan Stanley BAML Tr CMBS Ser 2013-C13 Cl ASB 3.557% 11/15/46		03/01/2023	Paydown		482,738	482,738	497,217	482,735		3		3		482,738				2,680	11/15/2046	1.A
61773*-AA-5	Morongo Transmission LLC Sr Nt 3.320% 07/12/51		03/31/2023	Redemption 100.0000		121,705	121,705	121,705	121,705						121,705				1,010	07/12/2051	1.G PL
63080#-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/28		03/20/2023	Call 100.0000		35,295	35,295	35,295	35,295						35,295				468	09/15/2028	1.B
63080#-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/28		03/07/2023	Redemption 100.0000		70,126	70,126	70,126	70,126						70,126				465	09/15/2028	1.B
637432-NJ-0	National Rural Utilities Coop ABS Coll Tr Nt 2.700% 02/15/23		02/15/2023	Maturity		5,000,000	5,000,000	4,986,350	4,999,741		259		259		5,000,000				67,500	02/15/2023	1.E FE
64352V-EF-4	New Century Home Equity Ln Tr RMBS Ser 2003-5 Cl AI7 4.821% 11/25/33		03/01/2023	Paydown		711	711	711	709		2		2		711				6	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		03/01/2023	Paydown		25,182	25,182	25,760	25,614		(432)		(432)		25,182				164	09/25/2059	1.A
64828X-AA-1	New Residential Mtg Ln Tr RMBS Ser 2020-RPL1 Cl A1 2.750% 11/25/59		03/01/2023	Paydown		37,476	37,476	39,652	38,718		(1,242)		(1,242)		37,476				173	11/25/2059	1.A
64829G-AA-7	New Residential Mtg Ln Tr RMBS Ser 2016-2A Cl A1 3.750% 11/25/35		03/01/2023	Paydown		20,476	20,476	21,372	21,020		(544)		(544)		20,476				134	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		03/01/2023	Paydown		58,033	58,033	54,841	55,808		2,225		2,225		58,033				381	08/27/2057	1.A
64830D-AB-9	New Residential Mtg Ln Tr RMBS Ser 2019-2A Cl A1 4.250% 12/25/57		03/01/2023	Paydown		119,984	119,984	128,289	125,768		(5,784)		(5,784)		119,984				888	12/25/2057	1.A

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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
..64830H-AA-2	New Residential Mtg Ln Tr RMBS Ser 2019-RPL2 Cl A1 3.250% 02/25/49		03/01/2023	Paydown		314,569	314,569	318,996	315,801		(1,232)		(1,232)		314,569				1,740	02/25/2049	1.A
..64830M-AG-8	New Residential Mtg Ln Tr RMBS Ser 2019-5A A1B 3.500% 08/25/59		03/01/2023	Paydown		280,034	280,034	287,582	282,829		(2,795)		(2,795)		280,034				1,848	08/25/2059	1.A
..64830W-AD-3	New Residential Mtg Ln Tr RMBS Ser 2019-4A Cl A1B 3.500% 12/25/58		03/01/2023	Paydown		514,498	514,498	529,612	523,452		(8,954)		(8,954)		514,498				2,809	12/25/2058	1.A
..64831V-AA-0	New Residential Mtg Ln Tr RMBS Ser 2022-NQM5 Cl A1 6.296% 11/25/52		03/01/2023	Paydown		1,171,342	1,171,342	1,160,310	1,160,331		11,011		11,011		1,171,342				11,620	11/25/2052	1.A FE
..65034@-AA-9	Traffic Investors LLC (Newark Sr Secured Nt Ser A-1 4.314% 12/15/39		03/15/2023	Redemption 100.0000		1,124	1,124	1,124	1,124						1,124				8	12/15/2039	2.B
..65034@-AC-5	CBN Investors LLC (Newark II) Sr Secured Nt Ser A-1 4.314% 12/15/39		03/15/2023	Redemption 100.0000		1,136	1,136	1,136	1,136						1,136				8	12/15/2039	2.B
..65034@-AE-1	ESN Invest LLC Sr Secured Nt Ser A-1 4.314% 12/15/39		03/15/2023	Redemption 100.0000		1,079	1,079	1,079	1,079						1,079				8	12/15/2039	2.B
..653240-AA-9	Newtown CTL Ser 2002 6.082% 05/15/23		03/15/2023	Redemption 100.0000		28,455	28,455	28,454	28,455						28,455				289	05/15/2023	1.D
..65412V-AA-4	Nighthawk Solar Funding LLC Sr Nt 3.330% 09/30/44		03/31/2023			298,323	298,323	298,323	298,323						298,323				2,484	09/30/2044	2.C PL
..65535V-CN-6	Nomura Asset Sec Corp RMBS Ser 2004-AP1 Cl A6 4.711% 03/25/34		03/01/2023	Paydown		149	149	149	149						149				1	03/25/2034	1.A FM
..65535V-DC-9	Nomura Asset Sec Corp RMBS Ser 2004-AP2 Cl A6 5.603% 07/25/34		03/01/2023	Paydown		855	855	848	850		5		5		855				8	07/25/2034	1.A FM
..65535V-GH-5	Nomura Asset Sec Corp RMBS Ser 2004-AP3 Cl A6 5.293% 10/25/34		03/01/2023	Paydown		8	8	8	8						8					10/25/2034	1.A FM
..670843-AA-9	Onslow Bay Financial RMBS Ser 2023-NQM2 Cl A1 6.319% 03/25/63		03/01/2023	Paydown		146,801	146,801	146,503			298		298		146,801				773	03/25/2063	1.A FE
..670855-AA-3	OBX 2023-NQM1 A1 RMBS Ser 2023-NQM1 CL A1 6.120% 11/25/62		03/01/2023	Paydown		35,561	35,561	35,822			(261)		(261)		35,561				305	11/25/2062	1.A FE
..67118L-AA-9	Onslow Bay Financial MBS Ser 22-NQM9 Cl A1A 6.450% 09/25/62		03/01/2023	Paydown		85,286	85,286	84,970	84,968		319		319		85,286				561	09/25/2062	1.A FE
..67118L-AA-9	Onslow Bay Financial MBS Ser 22-NQM9 Cl A1A 6.450% 09/25/62		01/12/2023	Paydown		15,613	15,613	15,555	15,554		58		58		15,613				(75)	09/25/2062	2.A FE
..70163#-AA-0	Parliament Funding (Owl Rock) Nt 7.504% 07/15/30		01/17/2023	Redemption 100.0000		114,173	114,173	114,173	114,173						114,173				1,993	07/15/2030	1.G PL
..713448-CG-1	Pepsico Inc Sr Nt 2.750% 03/01/23		03/01/2023	Maturity		13,000,000	13,000,000	13,038,760	13,000,716		(716)		(716)		13,000,000				178,750	03/01/2023	1.E FE
..720198-AC-4	Piedmont Operating Partnership Sr Nt 3.400% 06/01/23		03/27/2023	Goldman Sachs & Company		14,872,500	15,000,000	13,926,750	14,942,084		32,200		32,200		14,974,284		(101,784)	(101,784)	162,849	06/01/2023	2.B FE
..720198-AD-2	Piedmont Operating Partnership Sr Nt 4.450% 03/15/24		03/23/2023	Goldman Sachs & Company		1,236,538	1,265,000	1,306,870	1,272,849		(1,498)		(1,498)		1,271,351		(34,813)	(34,813)	30,023	03/15/2024	2.B FE
..73943#-AD-5	Prairie Breeze Sr Nt Cl B 3.550% 05/01/39		03/31/2023	Redemption 100.0000		33,790	33,790	33,790	33,790						33,790				267	05/01/2039	2.C PL
..740189-AG-0	Precision Castparts Corp Sr Nt 2.500% 01/15/23		01/15/2023	Maturity		38,150,000	38,150,000	37,897,538	38,148,698		1,302		1,302		38,150,000				476,875	01/15/2023	1.C FE
..74042C-AA-6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-1 PTP 6.054% 03/22/38		03/22/2023	Paydown		5,854	5,854	3,974	4,462		1,392		1,392		5,854				83	03/22/2038	1.A FE
..74042H-AC-1	Preferred Term Sec Ltd LBASS XIX Nt Cl B PTP 5.466% 12/22/35		03/22/2023	Paydown		12,130	12,130	12,132	12,131		(1)		(1)		12,130				164	12/22/2035	1.E FE
..74042H-AC-1	Preferred Term Sec Ltd LBASS XIX Nt Cl B PTP 5.466% 12/22/35		01/12/2023	Paydown															(60)	12/22/2035	1.G PL
..74042J-AA-1	Preferred Term Sec Ltd LBASS XXI Nt Ser A-1 PTP 5.216% 03/22/38		03/23/2023	Redemption 100.0000		37,333	37,333	37,333	37,333						37,333				478	03/22/2038	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
..74922P-AC-8	Residential Accredit Loans Inc RMBS Ser 2007-QA2 Cl A3 4.995% 02/25/37		03/27/2023	Paydown		2,639	2,639	1,766	1,766						1,766		873	873	16	02/25/2037	1.A FM
..75000H-AA-2	RR Ltd CLO Ser 2022-24A A1 7.058% 01/15/32		01/15/2023	Paydown		17,156	17,156	17,156	17,156						17,156				86	01/15/2032	1.A
..75003@-AA-5	Renewable Energy Alternatives Sr Nt 3.820% 09/30/46		01/13/2023	Various		(19,978)	(19,978)	(19,978)	(19,978)						(19,978)					09/30/2046	2.C PL
..758750-D#-7	Regal Rexnord Corporation Sr Nt 3.900% 04/07/32		01/27/2023	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				152,750	04/07/2032	2.C
..76114H-AK-1	Residential Asset Sec Tr RMBS Ser 2007-A5 Cl 2A3 6.000% 05/25/37		02/01/2023	Paydown		1,276	1,198	825	825						825		451	451	12	05/25/2037	4.B FM
..78402C-AA-1	SC Commercial Mtg Pass Through CTL Ser 2003-1 7.054% 11/10/28		03/01/2023	Various		23,103	23,103	24,158	23,542		(439)		(439)		23,103				299	11/10/2028	2.B
..78409V-AY-0	S&P Global Inc Sr Nt 4.750% 08/01/28		03/01/2023	Tax Free Exchange		17,764,563	17,600,000	17,791,639	17,769,189		(4,626)		(4,626)		17,764,563				487,667	08/01/2028	1.G FE
..78409V-AZ-7	S&P Global Inc Sr Nt 4.250% 05/01/29		03/01/2023	Tax Free Exchange		23,167,809	22,000,000	23,341,935	23,196,896		(29,086)		(29,086)		23,167,809				311,667	05/01/2029	1.G FE
..805564-PB-1	Saxon Asset Securities Tr RMBS Ser 2003-3 Cl AF6 4.302% 12/25/33		03/01/2023	Paydown		1,198	1,198	1,198	1,198						1,198				6	12/25/2033	1.A FM
..84859M-AA-5	Spirit Air LBASS PTC Ser 2017-1 PTT B 3.800% 02/15/26		02/15/2023	Redemption 100.0000		325,018	325,018	331,509	329,256		(4,238)		(4,238)		325,018				6,124	02/15/2026	3.C FE
..85571R-AA-8	Starwood Mortgage Residential RMBS Ser 2022-3 Cl A1 4.161% 03/25/67		03/01/2023	Paydown		230,363	230,363	228,821	228,906		1,457		1,457		230,363				1,406	03/25/2067	1.A FE
..863579-CD-8	Structured Adj Rate Mtg Ln RMBS Ser 2004-14 Cl 3A1 4.273% 10/25/34		03/01/2023	Paydown		9,204	9,204	9,283	9,238		(1)		(1)		9,237		(33)	(33)	93	10/25/2034	1.A FM
..88033G-DG-2	Tenet Healthcare Corp 1st Lien 4.625% 06/15/28		01/20/2023	Tax Free Exchange		1,417,152	1,421,000	1,428,610	1,417,467		(315)		(315)		1,417,152				6,390	06/15/2028	3.C FE
..88033G-DL-1	Tenet Healthcare Corp 1st Lien 4.250% 06/01/29		01/20/2023	Tax Free Exchange		888,797	1,067,000	884,276	887,645		1,152		1,152		888,797				6,172	06/01/2029	3.C FE
..89173F-AA-8	Towd Point Mortgage Tr RMBS Ser 2017-1 Cl A1 2.750% 10/25/56		03/01/2023	Paydown		107,653	107,653	105,668	107,247		406		406		107,653				525	10/25/2056	1.A
..89173U-AA-5	Towd Point Mortgage Tr RMBS Ser 2017-4 Cl A1 2.750% 06/25/57		03/01/2023	Paydown		18,136	18,136	18,834	18,445		(309)		(309)		18,136				76	06/25/2057	1.A
..89175V-AA-1	Towd Point Mortgage Tr RMBS Ser 2018-2 Cl A1 3.250% 03/25/58		03/01/2023	Paydown		61,788	61,788	65,994	63,889		(2,101)		(2,101)		61,788				324	03/25/2058	1.A
..89178B-AA-2	Towd Point Mortgage Tr RMBS Ser 2019-4 Cl A1 2.900% 07/25/59		03/01/2023	Paydown		7,319	7,319	7,781	7,585		(266)		(266)		7,319				34	07/25/2059	1.A
..89236T-GW-9	Toyota Motor Credit Corp Sr Nt 2.900% 03/30/23		03/30/2023	Maturity		300,000	300,000	318,585	301,706		(1,706)		(1,706)		300,000				4,350	03/30/2023	1.E FE
..89612L-AA-4	Tricon American Homes RMBS Ser 2019-SFR1 Cl A 2.750% 03/17/38		02/01/2023	Paydown		4,175	4,175	4,175	4,172		3		3		4,175				19	03/17/2038	1.A FE
..90783R-AA-2	Union Pacific RR PTC Ser 2002-1 6.061% 01/17/23		01/17/2023	Redemption 100.0000		470,362	470,362	541,890	471,163		(801)		(801)		470,362				14,270	01/17/2023	1.C FE
..90783T-AA-8	Union Pacific RR PTC Ser 2004-1 5.404% 07/02/25		01/02/2023	Redemption 100.0000		6,559	6,559	6,559	6,559						6,559				177	07/02/2025	1.C FE
..90783X-AA-9	Union Pacific RR PTC Ser 2007-3 6.176% 01/02/31		01/02/2023	Redemption 100.0000		34,814	34,814	34,814	34,814						34,814				1,075	01/02/2031	1.C FE
..90931C-AA-6	United Air Lines LBASS EETC Ser 2019-1 Cl AA 4.150% 08/25/31		02/25/2023	Redemption 100.0000		582,280	582,280	597,997	595,278		(12,998)		(12,998)		582,280				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		02/25/2023	Redemption 100.0000		191,805	191,805	193,625	193,370		(1,565)		(1,565)		191,805				4,364	02/25/2033	2.C FE
..90931G-AA-7	United Airlines Inc Ser 2020-1 Cl A PPT 5.875% 10/15/27		01/15/2023	Redemption 100.0000		645,300	645,300	719,185	703,871		(58,571)		(58,571)		645,300				9,478	10/15/2027	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 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
..90931V-AA-4	United Air Lines PTC Ser 2018-1 A 3.700% 09/01/31		03/01/2023	Redemption 100.0000		495,652	495,652	495,652	495,652						495,652				9,170	09/01/2031	2.C FE
..90932N-AA-1	United Airlines LBASS PTC Ser 2018-1 Cl B 4.600% 09/01/27		03/01/2023	Redemption 100.0000		619,812	619,812	619,812	619,812						619,812				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		01/15/2023	Redemption 100.0000		134,750	134,750	142,292	140,174		(5,424)		(5,424)		134,750				1,642	01/15/2026	2.C FE
..91324P-BZ-4	UnitedHealth Group Inc Sr Nt 2.750% 02/15/23		02/15/2023	Maturity		9,000,000	9,000,000	9,128,930	9,001,728		(1,728)		(1,728)		9,000,000				123,750	02/15/2023	1.F FE
..91741@-AA-9	US Govt Ft Collins Tr GSA CTL APHIS Ls 5.400% 12/15/26		03/15/2023	Redemption 100.0000		74,415	74,415	74,415	74,415						74,415				671	12/15/2026	1.B
..91838*-AA-5	VA Springfield CTL Ls Fin Tr 3.880% 06/21/38		03/21/2023	Redemption 100.0000		69,432	69,432	69,432	69,432						69,432				449	06/21/2038	1.B
..91860@-AA-4	VA Sheffield 2021 Lease Financ Sr Nt 2.850% 05/20/41		03/20/2023	Redemption 100.0000		70,540	70,540	70,540	70,540						70,540				335	05/20/2041	1.A Z
..92538N-AA-5	Verus Securitization Trust RMBS Ser 2022-4 Cl A1 4.474% 04/25/67		03/01/2023	Paydown		25,612	25,612	25,611	25,604		7		7		25,612				212	04/25/2067	1.A FE
..92538U-AA-9	Verus Securitization Trust RMBS Ser 22-3 Cl A1 4.130% 02/25/67		03/01/2023	Paydown		99,898	99,898	99,635	99,634		264		264		99,898				639	02/25/2067	1.A FE
..92538U-AB-7	Verus Securitization Trust RMBS Ser 22-3 Cl A2 4.130% 02/25/67		03/01/2023	Paydown		132,801	132,801	131,953	132,000		801		801		132,801				849	02/25/2067	1.C FE
..92538W-AB-3	Verus Securitization Trust RMBS Ser 2022-1 Cl A2 3.032% 01/25/67		03/01/2023	Paydown		27,022	27,022	27,022	27,018		5		5		27,022				144	01/25/2067	1.C FE
..92538W-AC-1	Verus Securitization Trust RMBS Ser 2022-1 Cl A3 3.288% 01/25/67		03/01/2023	Paydown		24,198	24,198	24,198	24,193		5		5		24,198				140	01/25/2067	1.F FE
..92837K-AA-9	Visio RMBS Ser 2020-1 Cl A1 1.545% 08/25/55		03/01/2023	Paydown		207,817	207,817	207,814	207,620		197		197		207,817				571	08/25/2055	1.A FE
..92922F-EB-0	Washington Mutual Mtg RMBS Ser 2003-AR10 Cl A7 4.233% 10/25/33		03/01/2023	Paydown		2,170	2,170	2,138	2,153		17		17		2,170				16	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		03/01/2023	Paydown		1,057	1,263	1,274	1,268						1,268		(211)	(211)	8	10/25/2035	3.B FM
..94978#-AU-1	Wells Fargo Bank Northwest NA CTL MWRA Ls Bkd Ln 7.380% 05/15/32		03/15/2023	Redemption 100.0000		14,867	14,867	15,565	15,155		(289)		(289)		14,867				183	05/15/2032	1.B
..95002X-BA-2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C57 Cl A1 0.903% 08/15/53		03/01/2023	Paydown		48,800	48,800	48,799	48,792		9		9		48,800				76	08/15/2053	1.A
..96188#-AA-6	WETT Holdings LLC Sr Sec Nt 4.310% 12/18/24		03/31/2023	Redemption 100.0000		66,667	66,667	66,667	66,667						66,667				718	12/18/2024	2.B PL
..98978V-AB-9	Zoetis Inc Sr Nt 3.250% 02/01/23		02/01/2023	Maturity		876,000	876,000	926,505	876,000						876,000				14,235	02/01/2023	2.A FE
. 000000-00-0	Twin Brook Cap XIII WSPV 7.739% 01/20/27		01/20/2023	Redemption 100.0000		48,291	48,291	48,291	48,291						48,291				429	01/20/2027	1.G Z
..00908P-AA-5	Air Canada LBASS EETC Ser 2017-1AA 3.300% 07/15/31	A	01/15/2023	Redemption 100.0000		217,600	217,600	217,600	217,600						217,600				3,590	07/15/2031	1.F FE
..00908P-AB-3	Air Canada LBASS PTT Ser 2017-1A 3.550% 07/15/31	A	01/15/2023	Redemption 100.0000		222,208	222,208	221,079	221,211		997		997		222,208				3,944	07/15/2031	2.A FE
..11042C-AA-8	British Airways PTC Ser 2021-1 A PPT 2.900% 09/15/36	C	03/15/2023	Redemption 100.0000		203,720	203,720	203,720	203,720						203,720				1,477	09/15/2036	1.F FE
..11042T-AA-1	British Airways Plc EETC 3.800% 09/20/31	C	03/20/2023	Redemption 100.0000		155,194	155,194	155,194	155,194						155,194				1,474	09/20/2031	1.F FE
..11043X-AA-1	British Airways Plc EETC 3.300% 06/15/34	C	03/15/2023	Redemption 100.0000		59,176	59,176	59,176	59,176						59,176				488	06/15/2034	1.F FE
..423012-AD-5	Heineken NV Sr Nt 2.750% 04/01/23	C	03/28/2023	Deutsche Bank Capital		2,298,643	2,300,000	2,295,653	2,299,882		114		114		2,299,996		(1,353)	(1,353)	31,274	04/01/2023	2.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
..870674-AA-6	Sweihan PV Power Co Sec Nt 3.625% 01/31/49	D	01/31/2023	Redemption 100.0000		144,281	144,281	136,586	136,832		7,448		7,448		144,281				2,615	01/31/2049	2.A FE
..G9369*-AA-7	Viridor Energy Group Limited Sr Secured Nt 2.900% 03/31/43	B	03/31/2023	Redemption 100.0000		358,390	358,390	385,755	351,011					34,744	358,390	(27,365)		(27,365)	5,197	03/31/2043	2.B FE
..Q0458*-AF-6	AquaSure Finance Pty Ltd Sr Sec Nt 4.320% 01/12/34	D	01/12/2023	Redemption 100.0000		312,930	312,930	312,930	312,930						312,930				6,759	01/12/2034	1.G FE
..Q3974*-AA-6	GIP Capricorn Finco Pty Ltd Sr Nt 3.110% 12/31/34	D	03/31/2023	Redemption 100.0000		7,683	7,683	7,683	7,683						7,683				60	12/31/2034	2.B PL
..Q3974@-AA-4	GIP Titanium Finco Pty Ltd. Sr Nt 2.800% 03/31/36	D	03/31/2023	Redemption 100.0000		276,500	276,500	276,500	276,500						276,500				3,871	03/31/2036	2.B PL
..Q8806@-AA-7	TEC Hedland Pty Sr Sec Nt 4.070% 06/30/42	B	03/31/2023	Redemption 100.0000		202,000	202,000	215,084	205,868					9,216	202,000	(13,084)		(13,084)	2,055	06/30/2042	2.B PL
..Y5008*-AA-2	Knausen Holding LLC Sr Nt 5.690% 07/15/27	D	01/15/2023	Redemption 100.0000		750,000	750,000	750,000	750,000						750,000				10,669	07/15/2027	2.B PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						243,528,308	242,718,937	242,441,211	243,176,176	2	(104,814)		(104,812)	43,960	243,738,955	(40,449)	(210,650)	(251,099)	3,393,375	XXX	XXX
. 000000-00-0	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 7 10.913% 10/02/25		03/31/2023	Redemption 100.0000		301	301	301	301						301				8	10/02/2025	4.A PL
. 000000-00-0	Hudson Technologies Inc Term Ln Nt 1 12.161% 05/02/27		03/31/2023	Redemption 100.0000		49,805	49,805	49,805	49,805						49,805				1,525	05/02/2027	4.B FE
. 000000-00-0	Harvey Tool Co LLC New Term Ln Nt 1 10.322% 10/21/27		03/31/2023	Redemption 100.0000		4,112	4,112	4,112	4,112						4,112				106	10/21/2027	3.A Z
. 000000-00-0	Harvey Tool Co LLC 2021 Delayed Draw Term Ln Nt 1 10.484% 10/21/27		03/31/2023	Redemption 100.0000		178	178	178	178						178				7	10/21/2027	3.A Z
. 000000-00-0	Wellsky (Project Ruby) 1st Lien Term Ln Nt 1 10.840% 03/10/28		03/31/2023	Redemption 100.0000		7,500	7,500	7,500	7,500						7,500				194	03/10/2028	4.B FE
. 000000-00-0	Enercon Services Inc Term Ln Nt 1 9.953% 05/31/28		03/01/2023	Redemption 100.0000		7,462,500	7,462,500	7,313,250	7,324,125		138,375		138,375		7,462,500				359,330	05/31/2028	4.A Z
. 000000-00-0	Wesco Group Term Ln B-1 Nt 1 10.562% 10/06/28		03/31/2023	Redemption 100.0000		7,500	7,500	7,275	7,280		220		220		7,500				158	10/06/2028	4.A Z
. 000000-00-0	Eyesouth LLC 1st Lien Term Ln B Nt 1 10.609% 09/30/29		03/31/2023	Redemption 100.0000		6,277	6,277	6,198	6,200		77		77		6,277				160	09/30/2029	4.A Z
..00435U-AB-4	Worldwide Express Inc Initial Term Ln Nt 1 5.909% 07/23/28		03/31/2023	Redemption 100.0000		28,325	28,325	28,086	28,126		199		199		28,325				625	07/23/2028	4.C FE
..02358@-AA-0	AmerCareRoyal LLC Term Ln Nt 1 9.840% 11/25/25		01/03/2023	Redemption 100.0000		5,518	5,518	5,411	5,456		62		62		5,518					11/25/2025	4.B PL
..029227-A*-6	American Renal Holdings Inc Term Ln Nt 1 11.208% 01/25/27		03/31/2023	Redemption 100.0000		12,500	12,500	12,188	12,265		235		235		12,500				328	01/25/2027	4.B PL
..03957N-AB-2	Archkey Holdings 1st Lien Term Ln Nt 1 10.109% 06/30/28		03/31/2023	Redemption 100.0000		42,500	42,500	42,075	42,142		358		358		42,500				1,668	06/30/2028	4.B FE
..03957N-AB-2	Archkey Holdings 1st Lien Term Ln Nt 1 10.109% 06/30/28		02/28/2023	Tax Free Exchange		2,212,902	2,231,250	2,208,938	2,212,434		468		468		2,212,902				68,572	06/30/2028	4.B FE
..05462@-AA-6	AxiomSL Group Term Loan Nt 1 11.143% 12/03/27		03/31/2023	Redemption 100.0000		8,292	8,292	8,209	8,223		69		69		8,292				217	12/03/2027	4.C YE
..09032@-AB-7	Boats Group LLC Term Ln Nt 1 11.814% 11/02/27		03/31/2023	Redemption 100.0000		5,000	5,000	4,875	4,893		107		107		5,000				238	11/02/2027	5.B Z
..09788H-AN-1	Advanced Infusion Solutions Last Out Term Ln Nt 1 10.066% 06/27/24		03/31/2023	Redemption 100.0000		92,969	92,969	91,059	92,270		700		700		92,969				2,393	06/27/2024	4.A PL
..10139#-AA-7	Bottomline Technologies Inc Term Ln Nt 2 10.050% 03/25/28		03/31/2023	Redemption 100.0000		7,500	7,500	7,500	7,500						7,500				191	03/25/2028	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 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
..12745#-AA-9	Spectrum Auto (CC SAG Acq) New Term Ln Nt 1 10.909% 10/02/25		03/31/2023	Redemption 100.0000		5,313	5,313	5,233	5,257		56		56		5,313				141	10/02/2025	4.A PL
..12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 1 10.893% 10/02/25		03/31/2023	Redemption 100.0000		737	737	737	737						737				21	10/02/2025	4.A PL
..12749#-AA-5	CPI Buyer LLC Term Ln Nt 1 10.453% 11/01/28		03/31/2023	Redemption 100.0000		5,709	5,709	5,709	5,709						5,709				146	11/01/2028	4.B Z
..12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 2 10.306% 11/01/28		03/31/2023	Redemption 100.0000		181	181	181	181						181				5	11/01/2028	4.B Z
..12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 1 10.453% 11/01/28		03/31/2023	Redemption 100.0000		173	173	173	173						173				5	11/01/2028	4.B Z
..14078@-AA-4	Capstone Logistics Acq 1st Lien Term Ln Nt 1 9.590% 12/15/24		03/31/2023	Redemption 100.0000		12,505	12,505	12,389	12,442		63		63		12,505				295	12/15/2024	4.B PL
..14078@-AB-2	Capstone Logistics Acq Delayed Draw Term Ln Nt 1 9.590% 12/15/24		03/31/2023	Redemption 100.0000		728	728	728	728						728				17	12/15/2024	4.B PL
..14173@-AA-8	CarePathrx Midco Inc Term Ln Nt 1 11.960% 05/14/25		03/31/2023	Redemption 100.0000		1,788,119	1,788,119	1,743,416	1,763,710		24,409		24,409		1,788,119				136	05/14/2025	4.A PL
..14880@-AH-4	Catalent Pharma Solutions Inc Term Ln B-3 Nt 1 6.752% 05/17/26		03/31/2023	Redemption 100.0000		12,124	12,124	12,130	12,127		(3)		(3)		12,124				218	05/17/2026	3.A FE
..28259H-AC-5	EisnerAmper Term Ln B Nt 1 5.306% 07/28/28		03/31/2023	Redemption 100.0000		7,532	7,532	7,201	7,227		305		305		7,532				238	07/28/2028	4.B FE
..28259H-AD-3	EisnerAmper Term Ln B Add On Nt 1 10.059% 07/28/28		03/31/2023	Redemption 100.0000		5,000	5,000	4,850	4,854		146		146		5,000				127	07/28/2028	4.B FE
..28414B-AF-3	Elanco Animal Health Inc Term Ln Nt 1 6.412% 08/01/27		03/31/2023	Redemption 100.0000		16,250	16,250	16,328	16,305		(55)		(55)		16,250				248	08/01/2027	3.A FE
..29279U-AB-2	Endure Digital Inc Term Ln Nt 1 8.974% 02/10/28		03/31/2023	Redemption 100.0000		27,500	27,500	27,363	27,390		110		110		27,500				693	02/10/2028	4.B FE
..29286J-AB-8	Engineered Components Sys Initial Term Ln Nt 1 10.701% 08/02/28		03/31/2023	Redemption 100.0000		30,469	30,469	29,860	29,939		530		530		30,469				822	08/02/2028	4.C FE
..31570*-AB-1	Fiberlight Incremental DD Term Ln Nt 1 11.201% 08/21/25		01/03/2023	Redemption 100.0000		5,000	5,000	5,000	5,000						5,000				50	08/21/2025	4.A Z
..31570*-AB-1	Fiberlight Incremental DD Term Ln Nt 6 13.778% 08/21/25		01/23/2023	Redemption 100.0000		158	158	158	158						158				2	08/21/2025	4.A Z
..31570*-AB-1	Fiberlight Incremental DD Term Ln Nt 2 13.797% 08/21/25		01/30/2023	Redemption 100.0000		436	436	436	436						436				4	08/21/2025	4.A Z
..31570*-AB-1	Fiberlight Incremental DD Term Ln Nt 4 13.831% 08/21/25		01/31/2023	Redemption 100.0000		526	526	526	526						526				5	08/21/2025	4.A Z
..31570*-AB-1	Fiberlight Incremental DD Term Ln Nt 4 13.831% 08/21/25		02/28/2023	Tax Free Exchange		210,000	210,000	210,000	210,000						210,000				6,475	08/21/2025	4.A Z
..33939N-AC-0	Flexsys Inc Term Ln Nt 1 10.090% 08/12/28		03/31/2023	Redemption 100.0000		13,750	13,750	13,475	13,508		242		242		13,750				343	08/12/2028	4.B FE
..34068G-AH-5	Florida Food Products New Term Ln Nt 1 9.807% 08/02/28		03/31/2023	Redemption 100.0000		7,500	7,500	7,050	7,073		427		427		7,500				180	08/02/2028	4.C FE
..36198@-AA-2	TPC Broadband Holdings Term Ln Nt 1 10.962% 06/01/25		03/31/2023	Redemption 100.0000		8,268	8,268	8,268	8,268						8,268				224	06/01/2025	4.B PL
..36198@-AC-8	TPC Broadband Holdings Delayed Draw Term Ln Nt 1 10.869% 06/01/25		03/31/2023	Redemption 100.0000		2,851	2,851	2,820	2,831		20		20		2,851				77	06/01/2025	4.B PL
..36198@-AC-8	TPC Broadband Holdings Delayed Draw Term Ln Nt 5 10.907% 06/01/25		03/31/2023	Redemption 100.0000		732	732	732	732						732				20	06/01/2025	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
..36457W-AD-3	Galway Insurance Hold Inc Term Ln Nt 1 10.151% 09/30/27		03/31/2023	Redemption 100.0000		11,517	11,517	11,517	11,517						11,517				291	09/30/2027	4.A PL
..38362*-AA-0	GovCIO Buyer Com Term Ln Nt 1 10.331% 08/18/27		03/31/2023	Redemption 100.0000		2,886	2,886	2,886	2,886						2,886				74	08/18/2027	4.A PL
..40178@-AA-8	Guidehouse Inc Term Ln Nt 1 10.359% 10/16/28		03/31/2023	Redemption 100.0000		7,491	7,491	7,491	7,491						7,491				204	10/16/2028	4.B PL
..404122-BH-5	HCA Inc Term Ln B-14 Nt 1 6.590% 06/30/28		01/04/2023	Redemption 100.0000		4,925,000	4,925,000	4,952,703	4,949,405		(24,405)		(24,405)		4,925,000				4,196	06/30/2028	2.C FE
..41755@-AA-7	Harvest Hill Beverage Company New Term Ln A-1 11.159% 08/28/26		02/28/2023	Redemption 100.0000		3,823,259	3,823,259	3,727,677	3,757,470		65,789		65,789		3,823,259				97,853	08/28/2026	3.C PL
..44958Q-A*-3	IG Investments Holdings LLC Term Ln Nt 1 11.143% 09/22/27		03/31/2023	Redemption 100.0000		3,368	3,368	3,307	3,303		56		56		3,368				90	09/22/2027	4.A PL
..44958Q-A*-3	IG Investments Holdings LLC Term Ln Nt 1 11.159% 09/22/27		02/27/2023	Tax Free Exchange		1,290	1,311	1,285	1,289		1		1		1,290				86	09/22/2027	4.A PL
..45173J-AQ-7	Coherent Co Term Ln B Nt 1 7.581% 07/01/29		03/31/2023	Redemption 100.0000		97,703	97,703	97,520			183		183		97,703				308	07/01/2029	3.C FE
..452526-A#-3	Immucor Inc 1st Lien Term Ln Nt 1 10.909% 07/02/25		03/14/2023	Redemption 100.0000		4,429,455	4,429,455	4,340,866	4,379,055		50,400		50,400		4,429,455				95,419	07/02/2025	3.C PL
..45778E-AG-9	Innophos Holdings Term Ln Nt 1 8.090% 02/07/27		03/31/2023	Redemption 100.0000		32,500	32,500	32,337	32,391		109		109		32,500				639	02/07/2027	4.A FE
..552462-B#-9	Lytx Delayed Draw Term Ln Nt 3 11.459% 02/28/26		02/28/2023	Tax Free Exchange		252,282	252,282	252,282	252,282						252,282				5,538	02/28/2026	4.C YE
..55340#-AG-4	MB2 Dental Solutions LLC 1st Lien Delayed Draw TL Nt 1 10.670% 01/29/27		03/31/2023	Tax Free Exchange		726,411	733,333	726,000	726,006		406		406		726,411				20,240	01/29/2027	3.A PL
..55340#-AG-4	MB2 Dental Solutions LLC Tranche 3 DD Term Ln Nt 1 7.000% 10/14/28		03/31/2023	Redemption 100.0000		7,167	7,167	7,143	2,012		23		23		7,167				61	10/14/2028	3.A PL
..55340#-AG-4	MB2 Dental Solutions LLC Tranche 3 DD Term Ln Nt 1 7.000% 10/14/28		01/17/2023	Redemption 100.0000		1,500	1,500	1,500	1,500						1,500				(4)	10/14/2028	4.A Z
..55340#-AG-4	MB2 Dental Solutions LLC Tranche 3 DD Term Ln Nt 2 11.041% 10/14/28		03/31/2023	Tax Free Exchange		800,000	800,000	800,000							800,000				8,185	10/14/2028	4.A Z
..55392*-AA-8	MBS Services 1st Lien Term Ln Nt 1 10.302% 07/30/24		03/31/2023	Redemption 100.0000		2,606	2,606	2,555	2,577		19		19		2,606				87	07/30/2024	4.B PL
..56658@-AH-8	Margaritaville Holdings LLC Term Ln Nt 1 11.407% 06/17/28		03/31/2023	Redemption 100.0000		2,082	2,082	2,082	2,082						2,082				51	06/17/2028	4.B PL
..67052*-AE-6	Aceto Corp 1st Lien Term Ln Nt 1 10.352% 04/29/25		03/31/2023	Redemption 100.0000		7,500	7,500	7,350	7,393		107		107		7,500				266	04/29/2025	4.C PL
..67778@-AA-5	Oil Changer Inc Term Ln Nt 1 11.776% 02/08/27		03/31/2023	Redemption 100.0000		5,323	5,323	5,216	5,229		94		94		5,323				192	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 4 11.529% 02/08/27		01/01/2023	Redemption 100.0000		(2)	(2)	(2)	(2)						(2)					02/08/2027	4.C Z
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 4 11.529% 02/08/27		03/31/2023	Redemption 100.0000		889	889	889	889						889				28	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 2 11.552% 02/08/27		01/01/2023	Redemption 100.0000		(1)	(1)	(1)	(1)						(1)					02/08/2027	4.C Z
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 2 11.552% 02/08/27		03/31/2023	Redemption 100.0000		338	338	338	338						338				18	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 5 11.565% 02/08/27		03/31/2023	Redemption 100.0000		581	581	581	581						581				29	02/08/2027	5.B GI

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
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 3 11.922% 02/08/27		01/01/2023	Redemption 100.0000		945	945	937	928		17		17		945				6	02/08/2027	4.C Z
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 3 11.922% 02/08/27		03/31/2023	Redemption 100.0000		1,961	1,961	1,944	1,944		17		17		1,961				71	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 6 11.930% 02/08/27		01/01/2023	Redemption 100.0000		(1)	(1)	(1)	(1)						(1)				(1)	02/08/2027	4.C Z
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 6 11.930% 02/08/27		03/31/2023	Redemption 100.0000		368	368	368	368						368				15	02/08/2027	5.B GI
..67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 3 11.556% 02/08/27		01/25/2023	Redemption 100.0000		194	194	194	194						194				4	02/08/2027	4.C Z
..67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 3 11.556% 02/08/27		03/31/2023	Redemption 100.0000		194	194	194	192						194				11	02/08/2027	5.B GI
..67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 4 11.595% 02/08/27		03/31/2023	Redemption 100.0000		291	291	291	291						291				13	02/08/2027	5.B GI
..67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 1 11.616% 02/08/27		03/31/2023	Redemption 100.0000		223	223	223	223						223				7	02/08/2027	4.C Z
..67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 5 11.712% 02/08/27		01/01/2023	Redemption 100.0000		1,796	1,796	1,796	1,796						1,796				17	02/08/2027	4.C Z
..67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 5 11.712% 02/08/27		03/31/2023	Redemption 100.0000		1,796	1,796	1,796	1,778						1,796				88	02/08/2027	5.B GI
..67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 6 11.893% 02/08/27		01/01/2023	Redemption 100.0000		514	514	509	509		5		5		514					02/08/2027	4.C Z
..67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 6 11.893% 02/08/27		03/31/2023	Redemption 100.0000		597	597	592	592		5		5		597				18	02/08/2027	5.B GI
..69428@-AA-5	Pye Barker Company 1st Lien DD Term Ln Nt 1 10.458% 11/26/25		03/31/2023	Redemption 100.0000		15,117	15,117	15,036	15,049		68		68		15,117				391	11/26/2025	4.C PL
..70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 3 10.330% 10/14/27		03/31/2023	Redemption 100.0000		2,330	2,330	2,330	2,330						2,330				56	10/14/2027	4.A PL
..72584D-AF-1	Yum Brands New Term Ln B Nt 1 6.434% 03/15/28		03/31/2023	Redemption 100.0000		5,696	5,696	5,721	5,716		(20)		(20)		5,696				89	03/15/2028	2.C FE
..73181@-AA-4	Peach State Labs Inc Sr Sec Term Ln Nt 1 11.662% 07/01/23		03/31/2023	Redemption 100.0000		29,616	29,616	29,491	29,601		15		15		29,616				863	07/01/2023	4.C PL
..74276U-AC-9	Unison (Prism Parent) 1st Lien Term Ln Nt 1 11.493% 07/08/28		03/31/2023	Redemption 100.0000		6,000	6,000	5,865	5,870		130		130		6,000				159	07/08/2028	4.A Z
..74743*-AA-5	Quail Buyer Inc Term Ln Nt 1 10.181% 10/01/27		03/31/2023	Redemption 100.0000		24,722	24,722	24,722	24,722						24,722					10/01/2027	3.C PL
..76134#-AA-3	Retail Services WIS Corp Intial Term Ln Nt 1 11.909% 05/20/25		03/31/2023	Redemption 100.0000		70,209	70,209	68,875	69,259		950		950		70,209				2,215	05/20/2025	4.B Z
..76168J-AS-5	Zurn Water Solutions Inc 1st Lien Term Ln Nt 1 7.102% 09/15/28		03/31/2023	Redemption 100.0000		9,050	9,050	9,061	9,060		(10)		(10)		9,050				149	09/15/2028	3.C FE
..78431@-AA-1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1 9.806% 12/13/23		03/31/2023	Redemption 100.0000		2,836	2,836	2,801	2,828		8		8		2,836				70	12/13/2023	3.C PL
..81727P-AB-2	Sensata Technologies New #2 1st Lien Term Ln B Nt 1 2.056% 09/20/26		03/31/2023	Redemption 100.0000		2,972,306	2,972,306	2,976,496	2,974,763		(2,457)		(2,457)		2,972,306				23,370	09/20/2026	2.C FE
..82890*-AA-9	SimpliSafe Inc Term Ln Nt 1 13.250% 05/02/28		03/31/2023	Redemption 100.0000		2,222	2,222	2,222	2,222						2,222				61	05/02/2028	5.A PL
..82988#-AA-8	SitusAMC Holdings Corp Term Ln Nt 1 10.913% 12/20/27		03/31/2023	Redemption 100.0000		7,500	7,500	7,425	7,435		65		65		7,500				194	12/20/2027	4.A Z

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
..83549#-AA-8	Sonny's Enterprises LLC Term Ln Nt 1 11.802% 08/31/26		03/31/2023	Redemption 100.0000		9,909	9,909	9,710	9,773		136		136		9,909				466	08/31/2026	4.C YE
..83549#-AB-6	Sonny's Enterprises LLC Delayed Draw Term Ln Nt 1 11.802% 08/31/26		03/31/2023	Redemption 100.0000		1,524	1,524	1,524	1,524						1,524				74	08/31/2026	4.C Z
..88233F-AK-6	Vistra Operations Co LLC Incremental Term Ln Nt 1 6.590% 12/31/25		03/31/2023	Redemption 100.0000		27,379	27,379	27,213	27,276		102		102		27,379				434	12/31/2025	2.C FE
..88906Q-AC-6	Therm-O-Disc aka Token Buyer Term Ln Nt 1 10.957% 05/26/29		03/31/2023	Redemption 100.0000		22,500	22,500	20,700	20,797		1,703		1,703		22,500				610	05/26/2029	4.C FE
..90230#-AA-7	Playon Sports Inc Term Ln Nt 1 11.654% 03/14/29		01/31/2023	Redemption 100.0000		3,941	3,941	3,941	3,941						3,941				37	03/14/2029	4.A Z
..90230#-AC-3	Playon Sports Inc Delayed Draw Term Ln Nt 1 11.659% 03/14/29		01/31/2023	Redemption 100.0000		915	915	915	915						915				13	03/14/2029	4.A Z
..90347B-AJ-7	Axalta Coating Systems Term Ln B-4 Nt 1 7.963% 12/20/29		03/13/2023	Redemption 100.0000		8,850	8,850	8,762			89		89		8,850				153	12/20/2029	3.A FE
..90385K-AK-7	Ultimate Software Group Inc New Incremental Term Ln Nt 1 8.017% 05/03/26		03/31/2023	Redemption 100.0000		16,875	16,875	16,900	16,894		(20)		(20)		16,875				622	05/03/2026	4.C FE
..91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 5 10.574% 12/22/25		03/16/2023	Redemption 100.0000		33,158	33,158	33,158							33,158				269	12/22/2025	4.B Z
..91823C-AC-1	V Global Hlds aka Vertellus Initial Term Ln Nt 1 10.723% 12/22/27		03/31/2023	Redemption 100.0000		16,500	16,500	16,500	16,500						16,500				383	12/22/2027	2.B PL
..L7574*-AA-6	Surgical Specialists LLC Delayed Draw Term Ln Nt 1 10.802% 01/28/28		03/31/2023	Redemption 100.0000		1,898	1,898	1,850	1,860		38		38		1,898				89	01/28/2028	4.C
..L7574*-AB-4	Surgical Specialists LLC Term Ln Nt 1 10.802% 01/28/28		03/31/2023	Redemption 100.0000		783	783	763	767		16		16		783				37	01/28/2028	4.C
..N7844#-AA-4	Seal for Life Industries LLC Term Ln Nt 1 11.345% 06/23/25		03/31/2023	Redemption 100.0000		5,000	5,000	4,900	4,926		74		74		5,000				149	06/23/2025	4.A PL
. 000000-00-0	Gateway Casinos 1st Lien Term Ln B Nt 1 8.801% 12/22/27	A	03/31/2023	Redemption 100.0000		7,500	7,500	7,347	7,348		152		152		7,500				192	12/22/2027	4.A Z
. 000000-00-0	Air Canada Term Ln Nt 1 8.613% 08/11/28	A	03/31/2023	Redemption 100.0000		31,250	31,250	31,242	31,244		6		6		31,250				650	08/11/2028	3.C FE
..68371Y-AJ-2	Open Text Corp Term Ln Nt 1 6.602% 05/30/25	A	03/31/2023	Redemption 100.0000		13,108	13,108	13,150	13,127		(19)		(19)		13,108				208	05/30/2025	2.C FE
..02034#-AA-0	MISYS (Almonde Inc) Term Ln Nt 1 8.325% 04/28/24	D	02/28/2023	Redemption 100.0000		3,620	3,620	3,620	3,620						3,620				87	04/28/2024	4.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						30,617,577	30,642,868	30,256,328	29,411,995		260,972		260,972		30,617,577				712,402	XXX	XXX
2509999997. Total - Bonds - Part 4						276,878,144	276,094,064	275,546,828	275,354,305	2	122,279		122,281	43,960	277,088,791	(40,449)	(210,650)	(251,099)	4,127,517	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						276,878,144	276,094,064	275,546,828	275,354,305	2	122,279		122,281	43,960	277,088,791	(40,449)	(210,650)	(251,099)	4,127,517	XXX	XXX
..23281#-12-4	Cyprium Parallel Invs V LP Pfrd Units		01/31/2023	Redemption 100.0000	12,352.000	1,235,163	0.00	1,235,163	1,235,163						1,235,163						2.A PL
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,235,163	XXX	1,235,163	1,235,163						1,235,163					XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						1,235,163	XXX	1,235,163	1,235,163						1,235,163					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						1,235,163	XXX	1,235,163	1,235,163						1,235,163					XXX	XXX
..31340#-00-1	Federal Home Loan Bank Com Cl B		03/06/2023	Direct	1,894.000	189,400		189,400	189,400						189,400						
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						189,400	XXX	189,400	189,400						189,400					XXX	XXX
5989999997. Total - Common Stocks - Part 4						189,400	XXX	189,400	189,400						189,400					XXX	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
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						189,400	XXX	189,400	189,400						189,400					XXX	XXX
5999999999. Total - Preferred and Common Stocks						1,424,563	XXX	1,424,563	1,424,563						1,424,563					XXX	XXX
6009999999 - Totals						278,302,707	XXX	276,971,391	276,778,868	2	122,279		122,281	43,960	278,513,354	(40,449)	(210,650)	(251,099)	4,127,517	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 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			986		36,832			(29,579)				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			929		31,732			(20,902)				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			3,581		20,036			(64,464)				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			841		1,717			(15,134)				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			3,372		40,866			(60,705)				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			707		1,705			(12,730)				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			7,008		64,095			(70,085)				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			2,205		21,817			(19,844)				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			5,627		36,408			(46,035)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/15/2020	04/13/2023	61,305	22,574,473	368.23	837,431			9,211		60,236			(69,082)				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			1,172		341			(8,112)				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			28		4,187			(1,263)				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			32					(219)				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			2,438		1,331			(16,877)				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			7,494		38,491			(39,673)				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			7,582		49,127			(37,911)				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			14,626		56,161			(69,281)				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			11,435		61,223			(51,459)				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			3,683		4,881			(16,573)				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			2,108		132,954			(7,588)				03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2020	04/20/2023	17,740	5,376,729	303.09	195,534			3,443		300,255			(16,310)				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			2,185		225,856			(12,291)				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			1,808		75,266			(5,423)				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			221		11,912			(622)				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			749		73,194			(5,184)				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			1,750		84,404			(5,834)				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			608		202,890			(10,941)				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			330		271,104			(14,858)				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			1,275		210,500			(11,474)				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 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/04/2020	04/06/2023	26,567	8,087,382	304.41	274,394			1,288		415,434			(23,188)				03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/04/2020	04/13/2023	15,237	4,640,818	304.57	157,087			1,758		235,641			(13,188)				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			179		361,953			(8,050)				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			319		257,493			(5,747)				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			732		336,356			(7,319)				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			2,087		325,182			(6,957)				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			394		1,116			(1,971)				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			256		111			(1,214)				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			24,735		118,211			(96,789)				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			10,532		61,947			(39,495)				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			7,310		30,937			(26,315)				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			16,657		51,920			(57,660)				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			19,686		103,766			(65,620)				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			2,697		1,704			(8,991)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/04/2020	05/02/2023	30,505	11,285,656	369.96	399,616			11,376		33,812			(33,026)				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			12,965		64,595			(36,465)				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			157		288			(1,176)				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			20,993		67,209			(57,255)				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			18,554		94,567			(49,113)				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			1,156		1,831			(3,061)				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			1,502		501			(3,977)				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			39,306		130,196			(95,610)				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			16,975		53,501			(40,204)				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			15,767		40,439			(36,384)				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			19,886		49,915			(44,744)				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			29,751		104,884			(65,306)				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			574		19			(1,259)				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			2,241		898			(4,919)				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			20,343		64,719			(40,687)				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 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			23,064		77,808			(45,126)				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			35,240		105,036			(67,481)				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			25,444		69,499			(47,708)				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			3,877		2,099			(7,270)				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			19,835		46,253			(34,330)				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			14,764		40,960			(25,070)				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			21,548		50,510			(35,914)				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			38,491		83,745			(62,985)				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			3,836		1,851			(6,278)				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			951		102,489			(2,253)				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			1,396		149,879			(3,140)				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			1,367		120,484			(2,674)				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			1,672		103,309			(2,181)				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			716		339			(1,172)				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			56,966		135,533			(86,898)				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			25,302		63,639			(37,953)				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			23,901		44,647			(35,264)				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			29,121		72,794			(42,273)				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			1,313		350			(1,907)				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			41,279		140,162			(56,289)				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			27,547		86,259			(37,004)				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			29,431		78,102			(38,953)				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			36,018		96,298			(46,981)				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			3,346		5,405			(4,364)				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			2,717		2,364			(3,544)				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			7,962		237,933			(14,929)				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			5,776		269,810			(16,768)				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			9,550		438,936			(26,046)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	06/05/2023	15,736	4,824,384	306.59	167,742			10,143		210,993			(14,043)				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	06/23/2020	06/08/2023	14,784	4,508,926	304.99	168,684			10,641		221,198			(14,083)				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			6,304		250,461			(15,335)				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			10,587		344,141			(21,655)				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			3,886		227,544			(13,989)				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			6,599		252,643			(15,228)				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			11,415		330,059			(20,144)				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			7,082		243,391			(15,546)				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			7,398		231,151			(14,474)				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			8,684		187,661			(12,606)				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			13,016		292,708			(19,856)				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			10,533		251,250			(17,236)				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			9,601		263,916			(16,002)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2020	06/16/2023	10,563	3,246,397	307.33	110,280			7,718		134,244			(9,139)				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			8,731		157,492			(10,340)				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			3,589		151,938			(9,500)				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			8,734		433,210			(26,202)				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			7,247		128,897			(9,059)				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			6,158		98,582			(6,758)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2020	06/02/2023	1,703	624,874	366.85	26,300			1,528		5,559			(2,218)				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			29,266		63,315			(36,081)				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			18,317		34,720			(22,277)				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			46,141		93,012			(55,369)				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			41,842		85,420			(49,549)				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			8,328		12,527			(9,862)				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			65,318		128,039			(74,413)				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			34,923		76,791			(39,288)				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			38,885		81,598			(43,206)				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			43,505		66,150			(47,749)				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			55,116		106,899			(59,765)				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 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			7,119		10,740			(7,720)				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			5,791		2,210			(6,280)				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			42,069		87,226			(43,519)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2020	06/28/2023	18,385	6,807,251	370.27	261,612			21,238		42,745			(21,721)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/07/2020	06/29/2023	47,776	17,773,206	372.01	644,023			52,828		84,456			(53,421)				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			72,109		111,215			(72,109)				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			7,612		5,417			(7,612)				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			25,895		38,560			(24,532)				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			57,850		94,620			(54,234)				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			564		487			(612)				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			1,742		4,742			(1,742)				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			50,727		74,223			(47,067)				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			12,558		10,720			(11,652)				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			105,836		128,132			(95,252)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/21/2020	07/12/2023	33,034	12,319,552	372.93	464,135			43,673		56,806			(38,535)				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			70,366		91,232			(61,485)				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			67,314		88,238			(58,253)				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			3,314		904			(2,868)				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			8,151		7,804			(7,053)				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			56,812		67,692			(47,343)				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			53,306		62,744			(44,014)				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			73,647		92,616			(60,256)				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			593		981			(513)				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			84,024		84,103			(68,127)				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			27,485		19,609			(22,285)				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			66,659		79,957			(52,168)				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			40,727		40,294			(31,598)				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			92,570		72,300			(71,208)				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			96,558		92,556			(73,646)				03

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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			12,617		9,564			(9,623)				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			15,255		6,350			(11,635)				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			107,631		79,384			(80,056)				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			54,811		49,616			(40,435)				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			38,731		26,674			(28,340)				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			82,908		63,085			(60,175)				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			5,885		225,396			(5,460)				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			2,052		62,862			(1,526)				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			799		466			(615)				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			1,011		1,840			(771)				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			64,363		43,640			(46,342)				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			31,795		13,349			(22,893)				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			114,560		91,311			(80,550)				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			36,251		26,639			(25,291)				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			51,514		42,875			(35,663)				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			67,317		59,443			(46,249)				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			62,414		59,801			(42,555)				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			11,550		12,997			(7,875)				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			7,526		4,621			(5,131)				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			10,232		78,727			(9,494)				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			16,444		161,966			(15,258)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	06/16/2023	15,274	4,639,710	303.77	246,400			18,377		246,625			(21,763)				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			13,991		121,298			(12,108)				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			16,381		161,930			(15,358)				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			11,416		170,080			(14,891)				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			12,391		169,832			(15,070)				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			23,986		266,158			(24,256)				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			39,015		460,624			(40,829)				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			18,152		258,593			(22,690)				03

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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			34,646		358,313			(33,528)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2020	06/21/2023	11,138	3,363,992	302.04	191,376			15,138		198,720			(16,820)				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			21,723		264,219			(23,555)				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			11,609		183,807			(16,074)				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			21,112		252,935			(21,840)				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			30,009		278,005			(26,222)				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			21,607		214,587			(19,446)				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			23,356		227,114			(20,813)				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			15,676		171,631			(15,676)				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			149,759		153,697			(99,839)				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			56,440		60,462			(37,350)				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			47,655		47,349			(31,306)				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			71,655		58,034			(46,732)				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			70,731		57,235			(45,797)				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			24,903		14,513			(16,124)				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			147,591		120,991			(93,543)				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			39,324		30,128			(24,749)				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			35,256		31,117			(22,035)				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			89,179		73,981			(55,352)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/28/2020	08/25/2023	56,018	21,067,855	376.09	756,245			101,481		86,091			(62,557)				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			51,257		33,320			(31,597)				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			145,905		109,571			(88,131)				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			57,249		41,603			(34,349)				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			50,666		48,736			(30,198)				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			71,069		58,854			(42,080)				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			115,440		81,056			(67,906)				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			114,717		103,482			(65,761)				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			83,037		69,196			(47,300)				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			80,010		72,837			(45,289)				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 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			132,355		108,431			(74,450)				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			67,148		60,298			(36,626)				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			96,465		68,969			(52,300)				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			73,998		62,265			(39,879)				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			17,693		8,765			(9,535)				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			77,587		68,939			(42,578)				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			22,503		154,642			(15,823)				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			17,790		98,253			(12,129)				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			21,292		200,300			(16,520)				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			34,337		317,706			(28,882)				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			20,705		133,084			(14,225)				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			20,373		194,958			(16,669)				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			21,213		179,479			(16,179)				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			30,288		205,555			(22,528)				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			43,786		365,111			(34,568)				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			18,452		135,874			(13,502)				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			12,563		62,908			(9,582)				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			18,870		164,436			(15,300)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2020	08/04/2023	9,918	3,125,108	315.1	90,996			10,969		65,507			(7,897)				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			18,702		139,870			(14,386)				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			13,891		126,255			(11,576)				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			14,343		105,775			(10,410)				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			2,399		2,210			(1,366)				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			2,015		3,045			(1,134)				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			132,758		113,360			(70,284)				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			66,104		59,233			(34,791)				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			68,433		63,857			(35,808)				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			121,571		123,590			(63,245)				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			105,925		110,384			(54,789)				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 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			47,130		35,641			(24,377)				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			146,346		159,830			(74,413)				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			72,941		87,953			(36,880)				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			59,078		70,788			(29,704)				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			98,915		94,522			(49,458)				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			145,056		123,151			(72,127)				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			33,050		37,026			(16,434)				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			1,734		1,757			(862)				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			175,199		159,038			(85,695)				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			66,051		63,611			(32,133)				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			64,532		68,166			(31,225)				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			113,715		91,802			(54,729)				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			125,084		122,386			(59,881)				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			21,347		14,786			(10,219)				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			158,824		88,319			(76,033)				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			95,233		69,913			(44,641)				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			81,236		62,940			(37,882)				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			122,270		82,808			(56,723)				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			134,220		87,540			(61,948)				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			22,979		9,153			(10,606)				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			10,919		43,598			(6,423)				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			14,924		106,581			(9,328)				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			21,641		124,852			(12,898)				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			18,730		122,932			(12,215)				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			24,439		155,165			(15,490)				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			17,079		95,692			(10,528)				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			18,683		129,991			(10,710)				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			23,782		157,208			(13,378)				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			15,837		114,975			(10,404)				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 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			13,148		84,475			(8,513)				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			12,424		70,563			(7,356)				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			18,506		118,046			(10,541)				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			37,812		227,145			(20,878)				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			25,282		168,736			(15,692)				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			29,277		171,929			(17,684)				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			32,013		253,631			(21,342)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2020	09/12/2023	14,215	4,425,498	311.32	137,901			21,663		138,573			(11,888)				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			5,747		42,611			(3,135)				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			12,427		67,742			(7,310)				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			820		18,873			(397)				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			116,219		101,540			(52,827)				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			56,643		55,371			(25,617)				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			44,351		35,194			(19,958)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2020	10/19/2023	37,983	14,334,423	377.39	419,333			78,043		69,980			(34,944)				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			136,142		127,041			(60,657)				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			14,552		8,626			(6,484)				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			103,403		95,778			(45,396)				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			54,743		48,963			(23,917)				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			33,145		28,794			(14,411)				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			115,024		110,021			(49,770)				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			136,270		125,933			(58,681)				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			25,401		18,674			(10,938)				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			6,106		8,482			(2,629)				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			176,086		163,926			(74,754)				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			69,669		75,986			(29,438)				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			54,464		52,934			(22,905)				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			122,882		90,120			(51,439)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	11/03/2023	55,127	20,711,600	375.71	826,898			165,227		132,598			(68,844)				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 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			49,690		19,373			(20,704)				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			164,958		99,335			(67,791)				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			79,841		50,885			(32,662)				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			65,974		41,513			(26,867)				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			107,885		58,270			(43,737)				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			169,447		89,742			(68,387)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2020	11/10/2023	11,010	4,268,006	387.64	113,295			23,221		6,137			(9,372)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2020	09/14/2023	10,777	3,377,265	313.38	133,363			21,619		88,722			(11,721)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2020	10/10/2023	12,355	3,889,772	314.83	146,761			26,836		92,557			(12,580)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2020	10/12/2023	20,124	6,384,385	317.26	217,036			40,024		121,183			(18,568)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2020	09/27/2023	12,595	3,891,696	308.98	185,949			32,097		147,499			(16,138)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2020	10/06/2023	10,988	3,523,843	320.71	102,161			18,362		45,879			(8,790)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2020	09/29/2023	8,211	2,584,792	314.81	96,930			16,886		60,728			(8,396)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2020	10/02/2023	27,127	8,575,548	316.13	304,287			53,732		178,743			(26,282)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2020	10/05/2023	19,734	6,188,830	313.61	245,261			43,889		163,039			(21,123)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2020	09/18/2023	23,307	7,271,299	311.98	305,453			50,513		216,591			(26,742)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2020	09/21/2023	20,344	6,344,161	311.85	268,450			45,045		191,476			(23,434)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2020	10/06/2023	25,677	8,144,849	317.21	276,391			49,676		153,729			(23,781)				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			31,166		114,290			(15,583)				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			24,901		116,584			(13,030)				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			28,228		115,838			(14,036)				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			26,926		88,165			(14,511)				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			62,283		263,555			(31,670)				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			48,652		201,531			(25,165)				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			31,375		128,296			(16,513)				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			28,063		102,922			(13,435)				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			5,736		3,374			(2,315)				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			194,176		85,746			(77,327)				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			89,031		50,309			(35,298)				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 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			91,525		47,056			(36,128)				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			143,962		65,863			(56,579)				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			110,412		44,670			(43,205)				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			102,314		32,043			(40,036)				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			191,872		75,181			(74,114)				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			81,318		38,234			(31,276)				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			71,690		32,168			(27,456)				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			28,425		8,460			(10,886)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2020	11/24/2023	47,244	18,107,097	383.27	613,223			133,702		52,298			(50,773)				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			147,592		55,435			(55,347)				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			102,726		40,875			(38,362)				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			86,262		34,928			(32,081)				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			44,640		91,767			(16,952)				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			42,214		102,572			(16,306)				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			39,375		59,441			(14,347)				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			46,198		142,617			(20,789)				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			62,828		186,675			(27,055)				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			96,985		323,130			(40,410)				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			7,026		19,379			(3,243)				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			94,510		274,433			(40,894)				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			37,343		97,979			(16,974)				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			39,531		117,606			(17,701)				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			6,028		15,359			(2,179)				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			39,741		115,874			(17,706)				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			64,543		223,602			(27,272)				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			39,071		72,872			(15,289)				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			36,368		72,775			(14,483)				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			45,399		127,388			(18,488)				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			71,462		160,534			(29,368)				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	12/07/2020	11/10/2023	22,731	7,272,819	319.95	236,437			49,461		111,585			(19,962)				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			59,453		144,591			(26,101)				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			61,582		143,246			(28,422)				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			53,502		119,008			(21,027)				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			44,339		99,343			(16,355)				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			1,682		966			(670)				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			108,677		37,332			(40,251)				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			118,075		35,634			(43,552)				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			66,138		12,597			(24,395)				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			175,446		52,299			(63,928)				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			66,868		23,475			(24,267)				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			94,648		32,041			(34,210)				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			130,489		33,959			(46,976)				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			127,721		38,315			(45,796)				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			33,783		7,764			(12,113)				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			184,284		55,650			(65,298)				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			74,583		24,016			(26,324)				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			134,660		46,191			(47,341)				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			1,190		10,958			(468)				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			136,807		37,766			(47,909)				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			154,803		35,050			(54,001)				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			77,957		11,174			(27,194)				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			206,283		47,375			(71,132)				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			79,254		19,136			(27,225)				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			70,280		17,341			(24,050)				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			151,711		38,153			(51,720)				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			146,738		38,607			(49,835)				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			57,979		8,756			(19,691)				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			156,945		44,630			(52,510)				03

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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			93,708		28,577			(31,236)				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			183,175		42,208			(60,833)				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			62,269		145,310			(24,052)				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			75,561		160,007			(27,532)				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			56,972		130,960			(22,489)				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			47,825		89,145			(16,366)				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			54,395		126,502			(20,314)				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			35,255		56,463			(12,641)				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			39,894		62,125			(12,915)				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			71,332		93,306			(24,226)				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			32,974		40,952			(10,911)				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			59,512		92,825			(19,764)				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			60,058		78,585			(20,951)				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			80,625		162,622			(29,025)				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			38,457		70,370			(13,573)				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			58,400		99,682			(20,451)				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			36,950		43,860			(11,919)				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			188,586		36,465			(62,400)				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			46,148		6,145			(15,270)				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			184,088		44,827			(60,029)				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			100,164		29,357			(32,544)				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			104,035		22,274			(33,680)				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			136,913		26,884			(44,166)				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			81,663		10,755			(26,343)				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			148,706		21,323			(47,459)				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			92,444		13,559			(29,399)				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			84,659		14,208			(26,828)				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			133,057		20,897			(42,018)				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			44,842		95,821			(15,404)				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	02/03/2021	02/01/2024	19,976	6,437,340	322.25	201,805			56,602		93,017			(16,648)				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			48,624		96,167			(16,148)				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			63,349		132,181			(19,593)				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			65,978		107,805			(19,793)				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			36,571		44,357			(11,508)				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			47,327		79,001			(14,537)				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			46,134		97,797			(16,156)				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			49,630		107,076			(16,856)				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			10,603		16,153			(3,108)				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			79,624		115,197			(25,412)				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			65,045		140,262			(20,982)				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			51,821		67,009			(15,756)				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			52,100		86,664			(16,453)				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			38,043		54,643			(11,972)				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			52,445		104,411			(17,102)				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			43,658		66,151			(12,968)				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			253,186		42,488			(78,575)				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			80,289		15,960			(24,832)				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			131,492		24,184			(40,528)				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			172,316		19,860			(52,930)				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			78,836		6,173			(24,216)				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			130,073		17,746			(40,932)				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			72,804		5,903			(22,910)				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			29,573		3,097			(9,306)				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			172,176		22,993			(52,351)				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			113,593		18,436			(34,422)				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			100,092		16,325			(30,229)				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			167,538		21,068			(50,429)				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			232,588		24,177			(69,776)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) 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	02/16/2021	01/26/2024	9,720	3,801,842	391.13	154,745			43,305		6,131			(12,992)				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			258,139		50,288			(76,675)				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			141,202		32,848			(41,803)				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			108,989		23,673			(32,161)				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			259,315		38,248			(76,269)				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			121,602		17,430			(35,649)				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			40,384		3,451			(11,839)				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			51,732		3,641			(15,166)				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			211,214		24,756			(61,320)				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			65,212		8,336			(18,872)				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			72,117		8,806			(20,803)				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			229,049		20,968			(65,861)				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			157,757		15,178			(45,217)				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			59,449		3,059			(17,040)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/12/2024	75,190	29,760,016	395.8	1,051,902			306,201		29,903			(86,934)				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			98,970		8,973			(28,010)				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			92,260		8,266			(26,030)				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			147,475		14,146			(41,477)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/22/2021	01/24/2024	17,567	5,566,784	316.89	214,703			60,133		126,306			(18,161)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/22/2021	02/09/2024	24,396	7,879,902	323	235,815			68,561		107,828			(19,651)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/22/2021	01/16/2024	16,979	5,421,663	319.31	187,539			51,502		99,366			(15,983)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/22/2021	02/05/2024	20,479	6,613,803	322.95	197,760			56,976		90,254			(16,541)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/22/2021	02/16/2024	19,472	6,430,469	330.25	138,496			40,899		43,054			(11,467)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/22/2021	02/21/2024	17,472	5,570,311	318.82	201,584			60,180		111,779			(16,614)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/22/2021	02/16/2024	20,579	6,662,869	323.77	193,638			57,183		86,010			(16,033)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/22/2021	02/12/2024	19,603	6,396,374	326.29	165,315			48,388		64,145			(13,738)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/22/2021	01/31/2024	18,398	5,829,149	316.83	226,393			64,472		133,944			(19,025)				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			246,987		20,261			(69,249)				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			40,461		2,386			(11,344)				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 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			251,719		29,751			(69,707)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2021	02/21/2024	37,143	14,698,050	395.72	467,253			140,262		15,919			(38,723)				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			173,398		19,085			(47,724)				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			238,978		23,424			(65,573)				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			45,071		105,269			(253,522)				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			68,778		115,007			(206,334)				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			165,621		143,950			(173,324)				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			98,835		68,014			(88,071)				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			181,022		110,006			(142,912)				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			192,772		144,057			(162,144)				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			74,244		84,957			(151,862)				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			81,678		120,865			(144,138)				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			151,839		134,976			(146,941)				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			5,020		133,133			(225,913)				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			137,422		161,827			(171,778)				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			92,601		145,872			(128,217)				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			163,830		79,873			(90,458)				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			301,092		48,986			(81,868)				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			157,701		26,039			(42,750)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	02/28/2024	23,255	9,101,001	391.35	344,180			105,731		17,472			(28,576)				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			349,843		38,942			(93,988)				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			62,918		9,390			(16,903)				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			36,660		3,340			(9,762)				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			292,650		39,815			(77,695)				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			121,939		18,688			(32,278)				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			121,600		20,032			(32,094)				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			212,087		29,843			(55,812)				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			52,153		84,900			(14,807)				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			45,659		76,031			(12,841)				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	03/18/2021	02/20/2024	19,312	6,152,892	318.6	221,688			67,651		125,543			(18,734)				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			80,270		116,021			(22,093)				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			42,948		72,532			(11,784)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	02/23/2024	9,447	3,077,950	325.81	80,692			24,782		33,199			(6,800)				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			69,889		140,461			(18,946)				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			84,462		152,150			(22,691)				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			32,901		53,369			(8,839)				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			83,955		139,267			(22,289)				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			77,425		153,075			(20,375)				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			37,661		55,851			(9,911)				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			31,461		39,309			(8,207)				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			49,614		83,475			(12,868)				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			60,639		87,890			(15,637)				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			39,534		57,944			(10,195)				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			18,845		20,960			(4,860)				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			46,476		99,253			(13,759)				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			42,727		74,380			(12,325)				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			34,503		63,061			(9,889)				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			3,252		251			(989)				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			282,345		34,183			(74,301)				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			55,720		3,646			(14,536)				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			305,514		28,972			(79,469)				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			120,629		13,553			(31,287)				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			93,891		9,300			(24,282)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/15/2024	106,313	42,078,503	395.8	1,471,366			471,973		52,590			(121,712)				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			23,514		1,418			(6,064)				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			57,596		4,085			(14,726)				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			3,315		12,401			(899)				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			2,642		7,539			(695)				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)
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			264,042		33,669			(66,752)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	03/19/2024	71,704	28,398,326	396.05	951,511			308,433		35,333			(78,637)				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			126,807		17,400			(32,239)				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			144,720		18,914			(36,690)				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			267,120		30,597			(67,530)				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			66,074		4,625			(16,564)				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			401,808		46,768			(100,452)				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			144,052		16,798			(35,913)				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			140,027		17,358			(34,813)				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			273,534		31,891			(68,006)				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			39,822		3,038			(9,900)				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			27,631		2,035			(6,870)				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			36,318		2,430			(9,182)				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			67,876		100,636			(17,305)				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			68,592		107,848			(17,390)				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			53,897		59,406			(13,626)				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			66,791		89,713			(16,885)				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			57,290		68,060			(14,322)				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			121,624		148,587			(30,238)				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			30,902		26,046			(7,683)				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			60,722		71,499			(14,891)				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			70,788		73,673			(17,219)				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			301		4			(6,783)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	02/27/2024	12,528	3,955,440	315.73	190,955			60,092		101,639			(16,290)				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			56,868		99,733			(15,098)				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			78,774		134,925			(20,490)				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			82,503		133,028			(21,276)				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			68,407		91,548			(17,490)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) 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 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			44					(797)				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			9,505		124			(2,430)				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			24,168		383			(6,110)				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			29,468		475			(7,326)				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			10,210		137			(2,504)				03
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			44,642		696			(10,859)				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			1,484					(14,839)				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			1,554					(13,989)				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			34,907		1,891			(8,584)				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			474,209		55,028			(116,291)				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			114,681		13,823			(28,047)				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			188,319		24,124			(45,931)				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			246,955		23,580			(60,070)				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			192,838		19,188			(46,906)				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			16,662		809			(4,053)				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			25,121		1,924			(6,061)				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			301,658		28,107			(72,591)				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			205,334		21,152			(49,280)				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			129,510		14,832			(31,000)				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			410					(18,460)				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			265					(7,946)				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			600					(13,510)				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			520					(9,351)				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			312					(5,616)				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			713					(12,829)				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			489					(8,804)				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			120					(2,694)				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			160					(2,887)				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 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	04/14/2021	04/13/2023	476	182,751	383.64	4,106			68					(508)				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			1,996					(13,817)				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			1,740		13,412			(12,044)				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			572					(3,962)				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			25,714		4,012			(6,074)				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			32,319		5,414			(7,575)				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			123					(615)				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			25,176		6,917			(6,294)				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			24,680		5,387			(6,136)				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			26,839		5,199			(6,529)				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			16,717		3,544			(4,066)				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			23,677		5,253			(5,698)				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			41,873		9,305			(9,996)				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			23,419		4,276			(5,591)				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			65,955		79,247			(16,174)				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			69,490		73,871			(16,903)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/08/2024	7,962	2,627,520	330.01	82,054			28,471		20,908			(6,870)				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			80,580		80,214			(19,391)				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			83,219		87,409			(19,919)				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			39,653		32,133			(9,466)				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			37,344		28,183			(8,915)				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			28,689		14,624			(6,795)				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			41,301		32,141			(9,756)				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			66,121		54,690			(15,538)				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			576		128			(10,373)				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			41,070		29,284			(9,626)				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			36,171		20,812			(8,478)				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			55,683		42,404			(12,916)				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			52,498		44,354			(12,115)				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 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			28,542		20,981			(6,570)				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			1,281		222			(9,609)				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			1,988		247			(9,938)				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			1,438		7			(6,469)				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			697		40			(2,508)				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			71,463		102,379			(18,220)				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			77,768		103,181			(19,660)				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			73,966		83,286			(18,440)				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			217					(3,903)				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			307					(2,123)				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			581					(2,612)				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			70					(234)				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			1,925					(15,753)				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			1,296					(5,831)				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			7,490					(29,307)				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			2,013					(7,548)				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			2,474					(8,907)				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			3,147					(10,892)				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			9,442					(31,474)				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			180,440		15,534			(43,076)				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			225,858		20,184			(53,918)				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			28,902		1,585			(6,900)				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			323,313		24,716			(76,373)				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			1,870					(14,024)				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			202,690		16,773			(47,754)				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			165,366		12,695			(38,859)				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			159,190		13,069			(37,310)				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			263,117		22,900			(61,668)				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			29,061		1,621			(6,758)				03

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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			322,841		28,758			(74,886)				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			174,079		14,850			(40,275)				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			155,661		13,632			(35,922)				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			377,843		28,551			(86,971)				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			30,935		1,503			(7,121)				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			2,662					(18,432)				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			16,796		575			(3,837)				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			3,590					(20,194)				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			1,878					(9,943)				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			1,632					(8,160)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/20/2023	8,536	3,417,045	400.3	84,082			2,231					(10,569)				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			2,112					(9,503)				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			2,459					(11,066)				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			289					(2,363)				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			19,720		249			(4,586)				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			14,049		127			(3,259)				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			104,816		1,461			(24,126)				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			43,286		653			(9,863)				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			34,521		534			(7,826)				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			63,814		1,334			(14,467)				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			326					(2,254)				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			653					(1,896)				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			14,611		171			(3,525)				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			14,700		189			(3,537)				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			61,876		774			(14,771)				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			25,099		264			(5,944)				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			22,480		212			(5,310)				03

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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			46,454		552			(10,888)				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			1,136					(3,786)				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			5,959					(13,752)				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			340,451		27,802			(77,571)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/01/2024	39,498	15,781,179	399.54	540,733			197,537		16,977			(44,895)				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			174,432		16,029			(39,544)				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			164,686		12,222			(37,241)				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			201,171		19,919			(45,491)				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			22,775		1,756			(5,150)				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			39,089		2,687			(8,773)				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			256,502		17,849			(57,426)				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			153,849		12,079			(34,358)				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			7,715					(23,146)				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			165,847		12,677			(36,946)				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			303,190		21,693			(67,375)				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			2,495					(7,243)				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			7,767					(21,184)				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			4,452					(11,785)				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			2,664					(7,052)				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			1,571					(4,159)				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			10,826					(26,333)				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			5,126					(12,141)				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			218					(1,509)				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			20,573		1,346			(4,784)				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			41,102		3,331			(9,461)				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			33,246		1,779			(7,653)				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			36,620		1,882			(8,344)				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			24,083		1,065			(5,446)				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	05/12/2021	05/03/2024	14,109	5,644,826	400.09	188,918			69,299		5,768			(15,671)				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			26,680		1,339			(5,973)				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			39,229		1,676			(8,718)				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			1,425					(3,206)				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			22,014		1,712			(5,565)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	03/28/2024	7,356	2,966,914	403.36	87,163			30,079		1,584			(7,478)				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			28,250		1,448			(6,872)				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			24,040		1,553			(5,785)				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			31,665		1,918			(7,559)				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			31,996		1,340			(7,578)				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			33,885		2,201			(7,942)				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			952					(2,521)				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			26,908		3,364			(5,979)				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			10,760		1,450			(2,391)				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			35,249		5,181			(8,197)				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			34,196		5,703			(7,871)				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			15,811		2,376			(3,639)				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			24,088		3,858			(5,502)				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			18,080		2,450			(4,120)				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			31,705		4,810			(7,170)				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			41,252		7,374			(9,328)				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			18,470		2,332			(4,145)				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			4,377					(8,953)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/11/2023	14,087	5,664,536	402.11	127,628			7,130					(16,043)				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			27,206		1,200			(6,001)				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			322,551		27,233			(70,977)				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			188,033		18,052			(41,275)				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			124,634		12,019			(27,292)				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			234,592		20,607			(51,246)				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 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			161,940		12,848			(35,375)				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			21,941		1,173			(4,758)				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			18,279					(40,125)				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			9,744					(19,930)				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			5,183					(10,367)				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			2,779					(5,438)				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			9,853					(18,868)				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			4,851					(9,096)				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			5,010					(9,394)				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			207,690		18,195			(46,153)				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			80					(136)				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			283					(1,956)				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			400					(1,801)				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			1,243					(4,142)				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			1,713					(4,533)				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			715					(1,894)				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			1,290					(2,832)				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			728					(1,680)				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			899					(1,973)				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			986					(1,848)				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			73,385		57,417			(16,636)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/07/2024	18,870	6,258,351	331.66	195,973			73,627		45,593			(16,484)				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			88,400		60,421			(19,990)				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			53,694		34,164			(11,932)				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			79,756		55,919			(17,768)				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			73,425		56,546			(16,078)				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			113,427		82,777			(24,960)				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			63,922		45,325			(13,964)				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			77,589		53,666			(16,666)				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 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			109,488		81,965			(23,631)				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			70,010		47,390			(15,038)				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			3,927		1,132			(15,367)				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			4,899		653			(12,969)				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			6,610		1,989			(10,817)				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			6,838		1,921			(13,987)				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			82,075		85,908			(19,751)				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			100,093		89,134			(23,521)				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			72,905		55,898			(16,781)				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			81,449		69,413			(18,893)				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			129,225		82,953			(29,444)				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			1,881		4,665			(3,848)				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			3,141					(4,635)				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			83,729		10,651			(18,290)				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			37,457		5,292			(8,263)				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			35,332		4,190			(7,589)				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			27,378		3,300			(5,923)				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			38,223		5,154			(8,210)				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			47,081		6,315			(9,947)				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			692					(1,519)				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			1,085					(1,842)				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			873					(1,288)				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			25,172		391			(5,707)				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			20,371		199			(4,618)				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			30,069		211			(6,732)				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			10,419		123			(2,315)				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			25,472		198			(5,661)				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			42,989		780			(9,553)				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 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			32,360		490			(7,138)				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			116,384		1,605			(25,424)				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			25,176		276			(5,540)				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			90,652		1,243			(19,472)				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			28,163		369			(6,093)				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			28,067		334			(5,972)				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			18,770		227			(3,965)				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			6,174					(11,576)				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			4,168					(6,252)				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			4,632					(6,835)				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			5,207					(7,558)				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			5,559					(8,069)				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			407,717		35,660			(88,208)				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			286,096		22,400			(61,747)				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			147,800		12,080			(31,823)				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			235,291		16,632			(50,540)				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			232,954		18,248			(50,038)				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			23,347		774			(5,015)				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			13,574					(23,954)				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			295,195		20,062			(62,659)				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			163,985		10,868			(34,726)				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			148,170		9,652			(31,304)				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			191,129		10,389			(40,379)				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			12,070		384			(2,532)				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			4,695					(8,126)				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			6,716					(11,404)				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			3,855					(6,424)				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			8,797					(14,394)				03

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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			3,662					(5,993)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/26/2023	13,479	5,451,824	404.48	130,203			9,988					(16,344)				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			14,156					(21,594)				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			650					(1,720)				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			725					(1,672)				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			603					(1,323)				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			598					(1,122)				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			1,875					(3,068)				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			1,171					(1,728)				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			1,382					(1,857)				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			5,301					(7,695)				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			9,913					(13,725)				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			8,673					(11,650)				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			7,454					(10,165)				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			4,073					(5,391)				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			11,779					(15,365)				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			6,527					(8,514)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2021	06/04/2024	59,202	23,822,337	402.39	885,072			350,766		22,649			(73,416)				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			186,666		12,603			(38,979)				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			126,640		8,872			(26,383)				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			410,418		23,483			(85,306)				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			6,907		146			(1,426)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	05/25/2023	4,161	1,676,938	403.02	43,648			3,334					(5,556)				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			5,410					(6,580)				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			49,828		2,498			(10,992)				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			29,020		981			(6,386)				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			57,110		2,482			(12,475)				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			30,768		1,350			(6,657)				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			22,304		1,408			(4,791)				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	06/15/2021	05/24/2024	12,023	4,892,579	406.94	154,133			60,244		2,555			(12,940)				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			23,474		795			(4,994)				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			36,752		1,362			(7,764)				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			28,876		1,203			(6,058)				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			26,836		1,383			(5,578)				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			35,589		1,399			(7,397)				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			25,181		837			(5,198)				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			47,069		1,924			(9,694)				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			17,335		1,010			(3,546)				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			3,001		1			(3,602)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2021	06/15/2023	1,496	482,783	322.72	15,535			1,609		2,648			(1,931)				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			5,490					(7,161)				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			12,851					(16,064)				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			3,438					(4,181)				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			4,702					(5,796)				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			9,207					(11,049)				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			7,076					(8,380)				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			6,893					(8,163)				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			5,901		1			(6,988)				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			19,340		20			(22,032)				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			8,706		3			(9,794)				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			370,449		24,033			(76,294)				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			176,899		11,408			(36,349)				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			215,732		13,211			(44,127)				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			139,199		9,166			(28,537)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/14/2024	41,240	16,626,071	403.15	553,446			224,026		15,379			(45,824)				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			9,115		379			(1,852)				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			434,671		35,686			(88,109)				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			245,156		23,084			(49,582)				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 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			180,671		16,987			(36,458)				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			4,679		2			(5,691)				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			3,382		12			(3,667)				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			31,268		5,017			(6,560)				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			42,752		5,946			(8,886)				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			41,875		7,381			(8,704)				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			25,469		3,845			(5,257)				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			47,485		7,210			(9,713)				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			53,012		8,831			(10,843)				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			49,706		11,319			(10,075)				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			42,406		7,299			(8,538)				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			44,114		9,712			(8,882)				03
JUN 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/24/2021	06/02/2023	4,494	1,920,922	427.47	37,096			3,272					(4,749)				03
JUN 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/24/2021	06/16/2023	2,643	1,128,473	426.91	22,660			2,402					(2,844)				03
JUN 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/24/2021	06/23/2023	1,270	542,756	427.36	10,765			1,234					(1,338)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/24/2021	06/03/2024	5,962	2,573,352	431.63	57,738			23,149		249			(4,857)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/24/2021	05/31/2024	4,442	1,909,398	429.85	45,573			18,195		221			(3,844)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/24/2021	06/04/2024	8,538	3,682,424	431.28	83,731			33,617		376			(7,036)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/24/2021	06/07/2024	22,004	9,508,506	432.13	210,119			84,713		905			(17,608)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/24/2021	06/11/2024	4,756	2,058,760	432.91	44,354			17,980		186			(3,703)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/24/2021	06/10/2024	5,678	2,447,247	430.98	56,482			22,865		274			(4,720)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/24/2021	06/14/2024	16,815	7,241,647	430.66	169,518			68,999		876			(14,113)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/24/2021	06/18/2024	9,036	3,872,611	428.59	97,787			40,016		614			(8,111)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/24/2021	06/17/2024	3,286	1,419,149	431.93	31,811			13,000		153			(2,641)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/24/2021	06/21/2024	26,609	11,394,339	428.22	292,016			119,974		1,933			(24,156)				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			4,466		1,576			(8,373)				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			4,412		1,169			(7,219)				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 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			4,995		2,720			(7,251)				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			7,397		1,726			(9,937)				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			5,867		1,766			(7,233)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/21/2023	6,819	2,241,520	328.7	56,729			6,373		3,400			(7,081)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/27/2023	5,269	1,729,375	328.24	45,122			5,400		3,279			(5,586)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	05/09/2024	11,022	3,602,354	326.82	130,122			50,354		41,339			(11,217)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	05/14/2024	13,663	4,480,845	327.96	154,748			60,336		46,916			(13,277)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	05/17/2024	13,865	4,503,401	324.8	177,714			69,599		62,327			(15,204)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	05/21/2024	12,948	4,266,456	329.51	138,616			54,606		39,373			(11,814)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	05/23/2024	11,159	3,639,323	326.12	136,554			53,950		45,499			(11,616)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	05/28/2024	10,128	3,317,211	327.53	117,736			46,851		37,060			(9,968)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	05/31/2024	12,128	3,985,002	328.59	135,554			54,171		40,779			(11,445)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	05/30/2024	17,037	5,596,262	328.47	191,197			76,299		57,767			(16,157)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/04/2024	18,644	6,150,222	329.87	198,702			79,852		56,577			(16,713)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/05/2024	11,774	3,853,957	327.32	138,727			55,828		44,487			(11,658)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/07/2024	17,919	5,882,772	328.3	203,542			82,138		62,592			(17,072)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/10/2024	11,048	3,620,901	327.74	128,507			52,072		40,676			(10,749)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/11/2024	14,844	4,879,308	328.7	166,467			67,545		50,520			(13,911)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/13/2024	15,149	4,977,082	328.55	171,109			69,617		52,400			(14,272)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/14/2024	23,535	7,763,249	329.86	252,723			102,961		72,955			(21,060)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/18/2024	24,258	7,835,486	323	338,534			138,662		131,200			(28,107)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/18/2024	15,047	4,872,892	323.84	203,764			83,461		76,415			(16,918)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/21/2024	29,580	9,605,244	324.72	388,240			159,654		141,056			(32,145)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/24/2024	9,439	3,102,143	328.66	106,926			44,144		33,023			(8,829)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/25/2024	21,424	7,013,043	327.34	255,485			105,613		83,658			(21,076)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/27/2024	22,664	7,434,548	328.04	263,474			109,198		83,879			(21,695)				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			1,682					(2,753)				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			2,091					(3,035)				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			2,398					(3,128)				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 23 ABGAVL Call ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	06/29/2021	06/28/2023	2,205	850,578	385.79	19,534			2,365					(2,418)				03
JUN 23 ABGAVL Call ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	06/29/2021	06/16/2023	1,785	688,611	385.88	15,579			1,656					(1,961)				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			1,537					(2,128)				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			10,082		3			(11,202)				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			10,717		1			(11,762)				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			34,661		3			(37,584)				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			14,088		2			(14,744)				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			11,847		1			(12,256)				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			4,306					(4,404)				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			10,991		3			(11,114)				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			7,344		1			(7,344)				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			7,917					(7,917)				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			469,719		31,369			(94,574)				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			507,449		30,123			(101,265)				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			215,616		13,220			(42,932)				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			189,043		11,706			(37,558)				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			423,934		26,660			(84,040)				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			7,955		593			(1,577)				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			19,272		474			(3,795)				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			5,309					(5,309)				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			39,316		1,633			(8,042)				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			38,913		2,209			(7,888)				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			64,868		2,797			(13,061)				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			55,282		3,812			(11,131)				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			34,052		1,462			(6,810)				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			33,844		1,110			(6,754)				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			115,225		4,362			(22,842)				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			49,388		3,287			(9,791)				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			56,634		2,900			(11,129)				03

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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			61,659		7,079			(11,858)				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			32,316		4,571			(6,215)				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			5,635		14			(5,228)				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			1,241		2			(1,084)				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			45,071		9,782			(9,014)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2021	06/25/2024	10,043	3,130,639	311.73	71,006			29,790		4,248			(5,945)				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			59,383		9,513			(11,772)				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			45,992		6,937			(9,057)				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			37,733		4,401			(7,415)				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			65,154		8,508			(12,720)				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			50,583		6,386			(9,790)				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			3,356					(3,146)				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			1,683					(1,470)				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			52,368		660			(10,474)				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			28,065		313			(5,601)				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			113,341		1,203			(22,468)				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			35,014		400			(6,895)				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			48,794		495			(9,588)				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			86,900		854			(16,965)				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			10,112		78			(1,961)				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			32,700		297			(6,329)				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			88,689		685			(17,056)				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			15,491		2			(13,668)				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			8,161		1			(7,131)				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			7,665		1			(6,633)				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			337,523		18,732			(66,325)				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			218,592		13,263			(42,861)				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			315,286		18,410			(61,553)				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 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			24,043		1,112			(4,663)				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			274,995		16,393			(53,225)				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			167,751		10,988			(32,398)				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			161,818		9,288			(31,185)				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			176,756		9,407			(33,992)				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			133,546		7,913			(25,682)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/15/2024	3,931	1,615,396	410.92	44,658			19,280		751			(3,684)				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			12,422		1			(12,422)				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			7,145		1			(6,915)				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			9,241		2			(8,755)				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			5,309		2			(4,977)				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			5,169		3			(4,796)				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			5,108		1			(4,740)				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			9,908					(9,193)				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			11,097		4			(9,988)				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			13,247		5			(11,804)				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			7,412		18			(6,414)				03
JUN 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/20/2021	06/09/2023	5,418	1,193,078	220.21	26,981			26,981									03
JUN 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/20/2021	06/21/2023	4,363	957,020	219.34	23,387			23,387									03
JUN 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/20/2021	06/30/2023	4,550	1,004,010	220.68	22,384			22,384									03
JUL 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/20/2021	07/19/2023	4,246	932,219	219.53	23,016			23,016									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			3,487					(3,018)				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			3,796		1			(2,945)				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			43,100		1,891			(8,414)				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			49,805		3,096			(9,660)				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			24,428		728			(4,728)				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			78,594		2,912			(15,114)				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			50,489		2,496			(9,647)				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			43,656		2,286			(8,324)				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 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			111,666		5,565			(21,158)				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			17,547		922			(3,304)				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			27,086		1,312			(5,089)				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			47,225		1,567			(8,818)				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			46,154		4,116			(8,618)				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			4,316		8			(3,349)				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			43,785		10,160			(8,420)				03
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			33,151		3,229			(6,375)				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			33,760		2,995			(6,451)				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			36,185		3,506			(6,900)				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			74,574		8,050			(14,130)				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			59,961		5,492			(11,361)				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			31,009		3,283			(5,839)				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			21,100		1,585			(3,965)				03
JUN 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/29/2021	06/30/2023	3,715	1,435,886	386.53	39,860			5,147					(5,147)				03
JUL 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/29/2021	07/06/2023	2,555	992,277	388.42	25,598			3,496					(3,277)				03
JUL 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/29/2021	07/13/2023	1,767	683,843	386.96	18,856			2,735					(2,390)				03
JUL 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/29/2021	07/21/2023	2,370	924,931	390.23	22,422			3,466					(2,811)				03
JUL 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/29/2021	07/27/2023	1,371	538,304	392.61	11,874			1,919					(1,476)				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			11,406		16,436			(9,967)				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			19,792		41,088			(15,225)				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			8,237		17,782			(6,283)				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			96,921		120,378			(19,214)				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			98,955		123,268			(19,319)				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			75,280		89,373			(14,539)				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			74,625		88,820			(14,351)				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			102,333		119,891			(19,471)				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			116,136		147,728			(22,005)				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			6,158		1			(5,329)				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	07/30/2021	07/17/2023	7,717	3,113,565	403.45	86,666			13,006		6			(10,940)				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			8,821		9			(7,351)				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			17,939		10			(14,812)				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			7,478		2			(6,118)				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			13,162		17			(10,672)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/21/2023	3,779	1,544,779	408.73	34,544			5,348		1			(4,336)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/24/2023	16,039	6,494,522	404.93	171,132			27,096		11			(21,392)				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			12,289		2			(9,535)				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			7,800		3			(6,000)				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			8,672		4			(6,614)				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			7,721		2			(5,889)				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			326,283		20,820			(62,215)				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			268,054		19,286			(51,004)				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			113,057		7,635			(21,466)				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			143,948		11,068			(27,274)				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			202,640		17,554			(38,395)				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			30,195		866			(5,721)				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			388,238		24,526			(72,947)				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			193,482		11,933			(36,278)				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			124,782		151,282			(23,445)				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			182,975		10,668			(34,237)				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			214,705		263,311			(40,090)				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			146,569		7,814			(27,368)				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			43,486		46,888			(8,070)				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			307,887		21,275			(57,489)				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			29,216		1,040			(5,421)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	06/28/2024	14,395	4,715,344	327.57	218,878			93,746		55,445			(18,584)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/02/2024	28,087	9,194,802	327.37	430,998			185,524		110,683			(36,457)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/05/2024	25,107	8,240,857	328.23	374,420			161,769		92,776			(31,582)				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)
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/09/2024	25,125	8,293,296	330.08	351,593			152,652		80,309			(29,546)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/11/2024	22,802	7,541,170	330.72	312,170			135,865		69,318			(26,184)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/12/2024	19,444	6,441,781	331.3	260,801			113,645		56,379			(21,855)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/16/2024	22,576	7,480,703	331.35	302,908			132,627		65,725			(25,289)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/18/2024	22,322	7,346,742	329.12	324,828			142,563		78,496			(27,069)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/19/2024	30,337	9,984,840	329.13	441,545			194,019		106,780			(36,761)				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			95,645		44,421			(17,971)				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			106,407		48,471			(19,910)				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			112,377		54,763			(20,983)				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			27,723		11,880			(5,145)				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			15,073		3,544			(15,243)				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			16,992		4,866			(15,766)				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			15,297		4,350			(12,403)				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			6,090		806			(4,645)				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			88,692		49,485			(18,224)				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			107,731		67,806			(21,837)				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			118,700		83,630			(23,899)				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			102,145		64,392			(20,339)				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			168,847		110,321			(33,472)				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			2,624		1,836			(2,271)				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			3,394					(2,752)				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			2,562					(1,875)				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			64,929		400			(12,486)				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			35,881		219			(6,842)				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			84,603		566			(16,030)				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			86,574		473			(16,403)				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			34,745		223			(6,542)				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			16,777		100			(3,152)				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 24 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/04/2021	07/26/2024	16,679	7,336,285	439.85	198,908			88,608		472			(16,545)				03
JUL 24 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/04/2021	07/29/2024	6,559	2,892,706	441.05	75,469			33,735		167			(6,260)				03
JUL 24 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/04/2021	07/30/2024	13,228	5,819,240	439.93	157,738			70,590		386			(13,072)				03
AUG 24 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/04/2021	08/02/2024	9,685	4,296,174	443.59	103,073			46,283		194			(8,518)				03
AUG 24 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/04/2021	08/02/2024	7,868	3,509,814	446.09	77,229			34,678		119			(6,383)				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			11,560		2			(8,817)				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			9,346		4			(6,951)				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			7,159		2			(5,281)				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			14,666		5			(10,731)				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			8,056		2			(5,847)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/04/2023	3,190	1,298,252	406.95	31,806			5,507		2			(3,965)				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			9,312		2			(6,705)				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			6,286					(4,526)				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			17,191		6			(12,087)				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			6,260		3			(4,368)				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			12,803		4			(8,863)				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			296,867		18,723			(54,975)				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			216,971		12,631			(40,097)				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			155,694		8,854			(28,714)				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			186,043		11,571			(34,241)				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			199,790		10,577			(36,771)				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			254,766		14,121			(46,509)				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			225,823		12,480			(41,142)				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			146,318		8,726			(26,603)				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			247,384		15,209			(44,888)				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			8,335		27			(5,516)				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			3,758		1,495			(2,487)				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			10,743		21,457			(7,797)				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 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			10,020		16,835			(6,832)				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			4,036		10,017			(2,613)				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			54,956		72,415			(10,177)				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			54,044		73,346			(9,988)				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			83,208		102,361			(15,314)				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			61,722		79,240			(11,268)				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			69,655		93,269			(12,690)				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			128,871		175,701			(23,384)				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			14,471		7			(9,942)				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			14,365		7			(9,794)				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			12,251		1			(8,353)				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			7,840		2			(5,226)				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			11,306		2			(7,482)				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			8,817		4			(5,792)				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			7,601		7			(4,957)				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			17,849		30			(11,557)				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			15,790		673			(2,882)				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			137,215		7,854			(24,898)				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			18,253		445			(3,312)				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			361,481		21,187			(65,067)				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			51,938		70,035			(9,368)				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			218,405		12,112			(39,235)				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			59,928		74,229			(10,787)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/15/2024	29,552	12,040,842	407.44	382,408			176,604		9,839			(31,662)				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			86,602		103,638			(15,557)				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			170,731		9,517			(30,548)				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			176,858		231,184			(31,644)				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			136,532		8,381			(24,429)				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			164,490		211,986			(29,257)				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 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			6,004		1			(4,323)				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			3,309					(2,174)				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			2,364		1			(1,467)				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			51,565		2,612			(9,628)				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			54,529		2,229			(10,119)				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			44,014		1,448			(8,151)				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			117,972		5,019			(21,713)				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			26,891		706			(4,949)				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			34,825		1,288			(6,371)				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			19,166		622			(3,499)				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			116,175		5,867			(21,080)				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			27,737		828			(5,033)				03
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			15,433		409			(2,784)				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			30,962		1,075			(5,573)				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			108,130		5,974			(19,347)				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			35,891		2,071			(6,384)				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			35,950		1,983			(6,382)				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			94,955		4,712			(16,757)				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			4,894		6			(3,215)				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			2,506		5			(1,555)				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			44,177		5,240			(8,249)				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			34,632		2,993			(6,427)				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			40,788		3,037			(7,553)				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			59,676		4,453			(10,983)				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			23,305		1,383			(4,289)				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			33,655		2,490			(6,194)				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			35,020		2,720			(6,406)				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			52,675		4,833			(9,616)				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			89,525		7,610			(16,245)				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 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			30,861		2,194			(5,600)				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			54,263		4,724			(9,787)				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			28,446		2,078			(5,120)				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			73,482		5,418			(13,148)				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			20,555		1,376			(3,678)				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			15,834		1,464			(2,816)				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			25,891		2,269			(4,596)				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			70,264		5,941			(12,400)				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			17,438		1,295			(3,077)				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			5,562		15			(4,004)				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			3,417					(2,347)				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			2,210					(1,431)				03
AUG 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/26/2021	08/25/2023	1,941	863,564	444.87	13,232			2,668					(1,645)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/26/2021	08/02/2024	11,333	5,027,061	443.56	111,624			51,157		228			(9,415)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/26/2021	08/05/2024	7,716	3,433,657	444.98	72,662			33,411		136			(6,112)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/26/2021	08/06/2024	8,613	3,816,700	443.15	86,225			39,691		189			(7,246)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/26/2021	08/09/2024	19,636	8,759,227	446.09	178,695			82,526		320			(14,974)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/26/2021	08/09/2024	8,121	3,594,405	442.58	83,012			38,337		195			(6,956)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/26/2021	08/13/2024	8,007	3,569,040	445.74	73,949			34,299		141			(6,174)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/26/2021	08/16/2024	22,311	9,983,722	447.48	194,808			90,646		335			(16,219)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/26/2021	08/16/2024	4,321	1,923,815	445.21	40,708			18,942		83			(3,389)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/26/2021	08/19/2024	4,261	1,900,332	445.97	39,228			18,311		78			(3,257)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/26/2021	08/20/2024	5,555	2,482,033	446.83	49,726			23,236		93			(4,125)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/26/2021	08/23/2024	19,490	8,689,169	445.83	180,798			84,749		378			(14,956)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/26/2021	08/23/2024	5,256	2,357,523	448.53	44,536			20,876		76			(3,684)				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			123,114		51,224			(22,705)				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			84,240		35,811			(15,504)				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 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			179,998		67,720			(33,128)				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			157,531		59,652			(28,758)				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			112,233		47,403			(20,447)				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			151,723		63,265			(27,530)				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			95,837		37,547			(17,390)				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			170,305		62,320			(30,655)				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			93,285		34,825			(16,758)				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			90,798		34,013			(16,246)				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			79,295		28,604			(14,188)				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			143,783		51,869			(25,524)				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			138,309		47,838			(24,504)				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			140,108		50,061			(24,725)				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			116,521		42,639			(20,563)				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			140,522		52,369			(24,605)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/28/2024	11,190	3,734,263	333.7	155,682			73,421		29,136			(12,831)				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			63,336		26,666			(11,047)				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			16,423		1,880			(12,526)				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			20,281		2,328			(13,934)				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			12,521		754			(8,107)				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			11,900		732			(7,140)				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			99,944		47,478			(19,303)				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			101,378		48,061			(19,209)				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			86,655		41,265			(16,282)				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			113,440		46,930			(21,182)				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			193,652		80,690			(35,862)				03
AUG 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2021	08/04/2023	2,512	554,460	220.75	13,613			13,613									03
AUG 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2021	08/11/2023	4,077	903,174	221.51	21,039			21,039									03
AUG 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2021	08/23/2023	3,119	687,300	220.35	17,654			17,654									03
AUG 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2021	08/30/2023	2,282	506,590	221.96	11,594			11,594									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 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			5,708					(3,892)				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			3,290					(2,130)				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			3,083					(1,927)				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			2,625					(1,618)				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			2,608					(1,554)				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			3,627					(2,633)				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			2,629					(1,893)				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			9,385		10,595			(5,825)				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			14,974		28,436			(9,231)				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			5,882		6,359			(3,483)				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			5,222		5,010			(3,072)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/20/2024	16,460	4,942,857	300.3	214,306			100,885		115,672			(17,909)				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			100,268		122,760			(17,764)				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			264,688		265,480			(46,710)				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			7,153		2			(4,631)				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			110,675		117,875			(19,417)				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			146,287		151,570			(25,614)				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			17,031		29			(10,794)				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			10,764		12			(6,775)				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			12,149		5			(7,593)				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			5,725		6			(3,554)				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			9,725		11			(5,995)				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			16,012		5			(9,870)				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			14,987		8			(9,238)				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			29,473		12			(17,803)				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			13,200		7			(7,920)				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			20,402		11			(12,160)				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			12,466		7			(7,381)				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			6,406		4			(3,768)				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 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			4,085		1			(2,403)				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			20,186		991			(3,612)				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			343,166		22,736			(60,917)				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			212,489		13,199			(37,646)				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			197,157		12,293			(34,861)				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			229,450		13,867			(40,491)				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			265,842		13,027			(46,913)				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			20,049		806			(3,517)				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			413,122		20,130			(72,337)				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			242,711		10,918			(42,416)				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			141,744		6,412			(24,723)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/30/2024	26,861	10,942,211	407.37	410,699			195,337		9,726			(34,005)				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			206,664		9,019			(35,976)				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			13,655		406			(2,377)				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			124,587		118,270			(21,772)				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			527,357		491,533			(91,803)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/16/2021	09/15/2023	2,026	666,165	328.8	23,505			5,414		2,649			(2,918)				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			10,060		37			(5,421)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/17/2021	09/11/2024	20,206	6,726,464	332.9	252,735			123,109		57,756			(20,945)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/17/2021	09/12/2024	13,136	4,403,130	335.2	150,814			73,534		31,084			(12,487)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/17/2021	09/13/2024	32,503	10,821,097	332.93	406,609			198,446		93,009			(33,635)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/17/2021	09/16/2024	5,471	1,830,731	334.63	64,355			31,499		13,695			(5,309)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/17/2021	08/31/2023	6,961	2,359,861	339.02	47,953			10,281		1,099			(6,087)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/17/2021	09/08/2023	6,056	2,068,258	341.53	36,948			8,245		623			(4,638)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/17/2021	09/11/2023	5,967	2,030,287	340.28	39,039			8,838		861			(4,880)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/17/2021	09/15/2023	5,171	1,772,675	342.83	29,708			6,853		450			(3,693)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/17/2021	08/14/2024	9,633	3,226,349	334.91	109,694			51,944		21,949			(9,331)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/17/2021	08/20/2024	10,286	3,466,439	337.02	108,354			51,631		19,716			(9,165)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/17/2021	08/23/2024	12,699	4,252,444	334.86	145,741			69,661		29,639			(12,293)				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	09/17/2021	08/27/2024	8,025	2,672,282	333	99,078			47,550		22,107			(8,326)				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			59,334		24,263			(10,369)				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			13,641		9			(8,024)				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			15,088		9			(8,649)				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			8,025		5			(4,571)				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			8,601		5			(4,869)				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			20,094		11			(11,303)				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			5,595		1			(3,147)				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			4,464		1			(2,511)				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			16,297		11			(8,998)				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			8,691		6			(4,769)				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			14,564		4			(7,944)				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			8,020		7			(4,348)				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			15,974		16			(8,608)				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			9,048		5			(4,876)				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			288,791		13,979			(49,792)				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			111,064		4,946			(19,112)				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			145,373		6,965			(24,969)				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			178,016		7,807			(30,575)				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			21,286		899			(3,635)				03
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			240,258		11,594			(40,953)				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			189,005		8,832			(32,156)				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			199,278		10,208			(33,840)				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			151,583		6,817			(25,692)				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			253,569		12,669			(42,978)				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			13,939		460			(2,363)				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			45,355		2,667			(7,644)				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			65,625		25,353			(11,424)				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			203,856		87,297			(35,487)				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 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			194,693		75,810			(33,568)				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			51,667		19,330			(8,891)				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			50,935		19,060			(8,748)				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			101,128		40,717			(17,369)				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			184,031		80,964			(31,369)				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			3,483		1			(2,049)				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			4,135		1			(2,242)				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			2,813		1			(1,472)				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			14,483		406			(2,556)				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			70,401		4,452			(12,351)				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			35,597		1,351			(6,233)				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			51,860		2,000			(9,028)				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			9,496		205			(1,653)				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			21,014		704			(3,630)				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			39,224		1,064			(6,737)				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			18,202		698			(3,108)				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			39,214		2,328			(6,684)				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			55,925		2,068			(9,479)				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			11,286		283			(1,902)				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			25,259		918			(4,249)				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			59,390		2,067			(9,935)				03
AUG 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	09/20/2021	08/30/2023	1,845	810,934	439.44	11,320			2,421					(1,443)				03
SEP 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	09/20/2021	09/13/2023	3,108	1,372,621	441.59	17,657			4,046					(2,207)				03
SEP 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	09/20/2021	09/15/2023	1,806	791,110	438.15	11,962			2,767					(1,491)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	09/20/2021	08/26/2024	13,832	6,124,998	442.82	108,454			52,094		382			(9,139)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	09/20/2021	08/27/2024	6,499	2,870,830	441.73	52,986			25,477		204			(4,461)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	09/20/2021	08/30/2024	12,113	5,385,694	444.61	89,452			43,141		287			(7,510)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	09/20/2021	08/30/2024	12,681	5,687,109	448.49	81,402			39,258		197			(6,834)				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 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	09/20/2021	09/03/2024	4,755	2,118,850	445.57	34,054			16,489		106			(2,848)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	09/20/2021	09/06/2024	7,222	3,190,535	441.81	59,188			28,744		246			(4,937)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	09/20/2021	09/06/2024	8,379	3,719,278	443.9	63,831			30,999		229			(5,324)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	09/20/2021	09/09/2024	10,045	4,470,925	445.09	73,559			35,828		249			(6,119)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	09/20/2021	09/10/2024	4,761	2,111,637	443.5	36,911			17,995		141			(3,067)				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	4,399	1,958,333	445.18	32,222			15,755		112			(2,670)				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			43,065		354			(7,299)				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			56,619		757			(9,525)				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			49,348		4,717			(8,476)				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			27,379		2,444			(4,676)				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			31,779		3,027			(5,417)				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			54,557		5,705			(9,247)				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			22,943		2,366			(3,867)				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			31,614		3,948			(5,318)				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			38,648		4,821			(6,465)				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			3,866		5			(2,274)				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			2,069		6			(1,164)				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			4,911		22			(2,647)				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			566		7			(296)				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			20,705		1,741			(3,654)				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			28,521		3,005			(5,004)				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			23,327		2,365			(4,084)				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			54,854		4,363			(9,549)				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			13,561		926			(2,343)				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			13,007		16,366			(7,316)				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			7,580		11,251			(4,110)				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			12,933		20,077			(6,970)				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			15,819		26,342			(8,230)				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 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			14,446		18,488			(7,472)				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			67,663		69,508			(11,688)				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			74,966		78,458			(12,925)				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			197,412		221,296			(33,907)				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			78,744		85,428			(13,448)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2021	09/10/2024	15,063	4,574,753	303.71	162,679			79,680		85,132			(13,582)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/24/2021	09/11/2024	18,997	5,756,350	303.02	210,862			103,379		112,867			(17,588)				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			216,958		236,025			(36,773)				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			145,641		161,888			(24,546)				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			84,069		93,540			(14,142)				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			84,131		93,254			(14,126)				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			304,360		352,769			(50,915)				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			76,372		86,473			(12,705)				03
SEP 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2021	09/07/2023	3,908	865,447	221.44	15,594			15,594									03
SEP 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2021	09/20/2023	6,417	1,420,129	221.3	26,311			26,311									03
SEP 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2021	09/22/2023	7,709	1,705,960	221.29	31,685			31,685									03
SEP 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2021	09/28/2023	505	109,347	216.37	2,997			2,997									03
SEP 23 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	09/29/2021	09/07/2023	4,478	1,775,523	396.47	22,795			5,134					(2,906)				03
SEP 23 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	09/29/2021	09/13/2023	2,128	839,822	394.62	11,833			2,742					(1,496)				03
SEP 23 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	09/29/2021	09/20/2023	5,176	2,022,731	390.77	34,215			8,185		1			(4,283)				03
SEP 23 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	09/29/2021	09/22/2023	3,398	1,330,470	391.56	21,780			5,256					(2,719)				03
SEP 23 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	09/29/2021	09/28/2023	1,615	628,047	388.85	11,677			2,891					(1,446)				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			12,125		10			(6,534)				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			19,127		20			(10,126)				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			13,737		31			(7,230)				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			14,399		33			(7,534)				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			10,716		38			(5,575)				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			5,274		15			(2,728)				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			12,044		11			(6,230)				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	09/22/2023	2,731	1,123,194	411.25	19,528			4,739		5			(2,451)				03
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			12,724		29			(6,470)				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			16,176		23			(8,179)				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			20,080		17			(10,096)				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			14,069		59			(7,035)				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			7,425		28			(3,692)				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			15,661		25			(7,787)				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			296,181		19,793			(49,825)				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			224,320		15,841			(37,666)				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			101,379		6,797			(16,991)				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			366,539		27,217			(61,317)				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			19,802		1,048			(3,294)				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			275,721		17,694			(45,784)				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			181,124		12,498			(30,021)				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			150,750		10,083			(24,940)				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			110,600		6,884			(18,264)				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			181,786		16,455			(30,020)				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			40,541		3,079			(6,695)				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			32,301		2,517			(5,305)				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			134,382		87,165			(22,480)				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			41,849		24,134			(6,962)				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			123,436		67,339			(20,497)				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			74,293		41,999			(12,314)				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			87,762		51,650			(14,493)				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			87,411		57,092			(14,435)				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			38,529		25,676			(6,328)				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			10,030		1,887			(5,406)				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			9,219		2,521			(4,768)				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			12,134		3,478			(6,033)				03

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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			80,382		47,562			(13,993)				03
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			58,666		26,924			(10,000)				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			54,477		29,471			(9,233)				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			136,367		79,382			(22,940)				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			131,889		87,294			(22,145)				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			69,548		42,788			(11,634)				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			3,823		54			(1,922)				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			4,463		152			(2,137)				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			55,465		9,668			(9,278)				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			19,558		3,072			(3,254)				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			52,567		8,495			(8,729)				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			79,013		17,805			(13,048)				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			42,557		7,577			(7,028)				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			23,142		5,007			(3,801)				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			23,564		4,569			(3,863)				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			73,307		15,412			(11,952)				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			5,342		1,136			(2,656)				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			11,290		4,330			(5,405)				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			59,747		31,203			(9,995)				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			62,943		42,277			(10,337)				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			149,343		88,523			(24,482)				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			195,970		123,253			(32,068)				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			77,625		50,861			(12,656)				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			117,471		73,527			(19,153)				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			40,080		20,908			(6,499)				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			5,293		9,744			(3,811)				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			6,021		8,384			(2,994)				03
SEP 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	10/07/2021	09/22/2023	3,695	1,612,108	436.35	18,959			4,653					(2,407)				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 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	10/07/2021	10/06/2023	2,784	1,199,232	430.7	18,763			4,879		1			(2,336)				03
SEP 24 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	10/07/2021	09/20/2024	12,476	5,486,675	439.79	84,125			42,180		588			(7,056)				03
SEP 24 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	10/07/2021	09/20/2024	14,385	6,295,954	437.66	104,808			52,551		839			(8,791)				03
SEP 24 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	10/07/2021	09/24/2024	9,040	3,962,590	438.36	64,438			32,428		508			(5,385)				03
SEP 24 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	10/07/2021	09/27/2024	15,689	6,845,037	436.29	120,755			60,937		1,105			(10,063)				03
SEP 24 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	10/07/2021	09/27/2024	4,865	2,108,446	433.43	41,398			20,891		451			(3,450)				03
SEP 24 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	10/07/2021	09/30/2024	4,514	1,947,436	431.45	41,216			20,855		515			(3,425)				03
OCT 24 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	10/07/2021	10/01/2024	4,479	1,948,218	434.94	36,275			18,372		370			(3,012)				03
OCT 24 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	10/07/2021	10/04/2024	17,804	7,663,738	430.46	168,607			85,622		2,286			(13,960)				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			4,410		5			(2,193)				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			4,100		12			(1,912)				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			50,685		2,668			(8,479)				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			14,137		674			(2,352)				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			31,802		1,292			(5,281)				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			26,977		941			(4,455)				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			62,250		3,690			(10,280)				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			33,148		1,854			(5,444)				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			29,408		2,117			(4,821)				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			103,807		5,919			(16,925)				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			15,695		664			(2,545)				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			34,384		1,773			(5,566)				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			23,854		1,170			(3,840)				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			5,820		6,115			(2,959)				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			7,910		11,768			(3,955)				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			30,295		42,764			(15,064)				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			25,365		35,496			(12,208)				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			17,889		22,783			(8,564)				03
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			8,575		10,098			(4,041)				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 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			12,638		14,998			(5,863)				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			122,592		129,578			(20,357)				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			163,867		177,755			(27,160)				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			413,998		457,921			(68,367)				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			155,078		173,356			(25,469)				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			129,477		143,545			(21,226)				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			104,189		116,024			(17,049)				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			422,861		489,467			(68,945)				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			150,071		153,625			(24,336)				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			140,913		147,704			(22,810)				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			215,787		233,074			(34,867)				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			276,836		300,641			(44,571)				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			5,556		13			(2,763)				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			20,532		29			(10,209)				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			27,170		105			(13,290)				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			10,790		41			(5,249)				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			13,682		45			(6,620)				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			11,244		67			(5,411)				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			14,282		93			(6,837)				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			14,414		55			(6,900)				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			11,670		23			(5,586)				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			12,910		61			(6,083)				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			8,637		47			(4,049)				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			11,002		28			(5,131)				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			9,554		47			(4,432)				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			9,791		42			(4,519)				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			10,641		8			(4,911)				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			368,312		29,324			(60,379)				03
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			357,472		31,028			(58,495)				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 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			219,663		17,419			(35,880)				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			463,182		36,704			(75,519)				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			31,625		2,908			(5,128)				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			457,661		35,708			(74,082)				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			248,990		20,147			(40,232)				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			262,480		20,784			(42,336)				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			163,561		13,746			(26,334)				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			279,448		22,053			(44,992)				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			34,891		1,606			(5,618)				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			26,202		1,366			(4,196)				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			45,759		416			(21,120)				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			32,085		18,370			(14,808)				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			7,240		156			(3,226)				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			22,609		3,192			(3,666)				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			72,028		11,298			(11,659)				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			154,688		28,145			(24,905)				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			24,316		3,605			(3,894)				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			41,218		6,032			(6,589)				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			94,012		14,119			(14,949)				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			23,657		2,650			(3,762)				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			38,591		4,978			(6,104)				03
OCT 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	10/22/2021	10/20/2023	1,334	575,789	431.6	9,805			2,739		1			(1,221)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	10/22/2021	10/07/2024	11,534	4,982,998	432.04	113,347			58,464		1,305			(9,481)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	10/22/2021	10/08/2024	16,724	7,204,370	430.77	171,572			88,574		2,142			(14,338)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	10/22/2021	10/11/2024	23,454	10,066,790	429.21	253,763			131,346		3,528			(21,147)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	10/22/2021	10/11/2024	13,338	5,784,410	433.69	124,338			64,356		1,329			(10,361)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	10/22/2021	10/15/2024	5,434	2,364,510	435.11	48,411			25,143		487			(4,019)				03
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			111,608		2,445			(17,747)				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 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			38,787		854			(6,135)				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			3,014					(1,458)				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			3,994		2			(1,912)				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			3,624		1			(1,681)				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			3,283		1			(1,515)				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			9,390		2			(4,183)				03
OCT 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	10/26/2021	10/04/2023	2,089	806,514	386.06	20,557			5,416		2			(2,621)				03
OCT 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	10/26/2021	10/06/2023	2,005	765,511	381.74	23,362			6,203		6			(2,970)				03
OCT 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	10/26/2021	10/11/2023	2,502	965,559	385.89	24,947			6,753		3			(3,149)				03
OCT 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	10/26/2021	10/20/2023	7,586	2,945,679	388.3	69,261			19,378		6			(8,634)				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			6,611		9			(2,860)				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			90,879		4,412			(14,632)				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			26,168		1,176			(4,191)				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			23,305		980			(3,725)				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			64,114		2,682			(10,195)				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			43,473		1,344			(6,913)				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			38,596		1,670			(6,105)				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			32,218		1,326			(5,087)				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			30,152		1,438			(4,736)				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			33,641		1,179			(5,284)				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			6,409		62			(3,020)				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			14,972		16			(6,910)				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			16,166		29			(7,348)				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			13,269		43			(6,001)				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			16,983		35			(7,642)				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			25,031		83			(11,208)				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			37,926		54			(16,898)				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			26,359		114			(11,572)				03

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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			8,586		24			(3,751)				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			19,713		42			(8,571)				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			13,401		33			(5,798)				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			25,297		57			(10,893)				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			400,808		23,770			(64,072)				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			336,136		22,978			(53,639)				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			202,690		12,487			(32,287)				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	62,382	25,358,100	406.5	910,771			476,870		30,758			(75,827)				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			32,608		1,588			(5,185)				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			46,964		2,721			(7,428)				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			461,134		30,310			(72,811)				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			179,390		11,478			(28,275)				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			173,834		11,298			(27,351)				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			447,593		25,240			(70,303)				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			20,480		1,459			(3,200)				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			26,883		25,867			(12,407)				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			5,825		3,704			(2,648)				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			15,494		15,084			(6,937)				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			25,095		16,738			(11,181)				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			16,447		12,116			(7,116)				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			15,613		11,072			(6,723)				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			155,300		144,594			(25,004)				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			78,051		66,321			(12,499)				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			75,529		62,599			(12,074)				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			159,710		128,783			(25,486)				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			373,023		302,590			(59,315)				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			139,955		115,269			(22,137)				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			171,604		144,875			(27,095)				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			191,797		155,451			(30,231)				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 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			387,157		314,074			(60,810)				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			148,631		121,010			(23,224)				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			157,492		72,792			(25,357)				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			213,691		87,346			(34,160)				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			102,874		41,010			(16,416)				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			145,754		61,003			(23,176)				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			171,423		68,847			(27,258)				03
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			54,772		23,379			(8,709)				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			195,770		65,808			(30,911)				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			104,784		35,573			(16,516)				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			77,388		25,875			(12,176)				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			66,546		21,946			(10,452)				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			115,252		40,808			(18,102)				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			218,201		78,509			(34,035)				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			87,732		34,108			(13,661)				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			36,706		12,874			(5,706)				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			23,926		6,025			(11,274)				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			20,815		3,829			(9,414)				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			19,514		2,304			(8,403)				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			17,375		1,271			(7,376)				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			725		39			(306)				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			75,124		31,984			(12,338)				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			225,861		108,803			(36,560)				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			105,737		46,677			(17,085)				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			141,970		67,319			(22,857)				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			5,948		89			(2,490)				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			5,228		332			(2,178)				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			41,953		6,260			(6,624)				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			87,548		10,849			(13,751)				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 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			43,229		5,247			(6,755)				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			34,153		4,541			(5,327)				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			127,144		15,020			(19,729)				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			25,910		3,222			(4,000)				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			33,630		4,297			(5,183)				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			7,933		2			(3,321)				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			50,105		869			(7,911)				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			61,472		1,083			(9,655)				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			70,814		1,148			(11,123)				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			41,320		705			(6,456)				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			50,177		930			(7,827)				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			119,345		1,928			(18,519)				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			40,207		425			(6,239)				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			26,160		303			(4,032)				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			22,226		39			(9,571)				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			22,382		45			(9,502)				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			35,392		109			(14,955)				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			9,423		12			(3,963)				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			19,609		31			(8,209)				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			13,855		15			(5,773)				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			7,594		4			(3,164)				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			17,812		33			(7,320)				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			9,972		10			(4,079)				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			9,671		9			(3,939)				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			8,924		14			(3,618)				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			25,076		27			(10,120)				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			677,320		35,545			(105,648)				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			285,676		16,158			(44,482)				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 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			198,681		11,276			(30,883)				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			502,714		23,146			(78,007)				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			68,427		2,479			(10,563)				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			453,381		18,674			(69,870)				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			316,086		12,645			(48,629)				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			158,787		7,508			(24,387)				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			632,114		28,334			(96,917)				03
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			16,072		606			(2,452)				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			20,487		16,902			(8,822)				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			21,932		13,002			(9,181)				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			30,546		16,892			(12,728)				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			32,200		17,039			(13,054)				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			16,966		8,587			(6,847)				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			179,173		137,269			(27,947)				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			157,630		116,310			(24,544)				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			468,802		319,384			(72,745)				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			173,348		119,411			(26,760)				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			171,171		110,357			(26,379)				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			223,065		148,586			(34,318)				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			587,495		380,195			(90,076)				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			130,568		88,473			(19,917)				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			18,325		15			(7,396)				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			59,749		1,878			(9,336)				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			63,696		2,143			(9,884)				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			93,432		2,169			(14,498)				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			58,436		2,662			(9,021)				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			102,131		2,424			(15,659)				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			54,885		1,661			(8,415)				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			60,349		1,543			(9,190)				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: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/17/2021	11/15/2023	2,319	773,692	333.6	28,096			8,824		2,222			(3,483)				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			15,488		106			(6,114)				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			21,534		12,608			(8,691)				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			9,278		4,268			(3,695)				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			30,100		16,094			(11,830)				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			37,148		26,030			(14,536)				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			183,172		122,121			(27,894)				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			245,406		153,229			(37,308)				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			686,165		448,888			(103,964)				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			147,351		94,041			(22,214)				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			16,657		3,120			(7,005)				03
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			16,474		1,488			(6,739)				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			14,256		1,684			(5,753)				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			8,516		1,242			(3,332)				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			82,754		34,707			(13,229)				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			70,172		22,173			(11,022)				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			69,848		20,790			(10,895)				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			208,789		63,817			(32,398)				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			270,927		80,798			(41,752)				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			179,935		52,802			(27,682)				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			258,996		78,111			(39,710)				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			87,052		29,819			(13,347)				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			137,394		37,226			(20,923)				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			184,124		57,527			(27,992)				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			227,846		62,670			(34,522)				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			88,969		28,041			(13,480)				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			11,421		3,618			(1,722)				03
NOV 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/24/2021	11/10/2023	2,678	1,178,283	439.96	17,296			5,432					(2,192)				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 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	11/24/2021	11/22/2023	1,305	572,296	438.38	9,157			2,980					(1,141)				03
NOV 24 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	11/24/2021	11/08/2024	20,968	9,259,403	441.6	181,009			98,931		1,209			(15,168)				03
NOV 24 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	11/24/2021	11/11/2024	7,572	3,334,374	440.35	68,359			37,448		502			(5,712)				03
NOV 24 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	11/24/2021	11/12/2024	7,907	3,484,847	440.74	70,496			38,648		509			(5,886)				03
NOV 24 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	11/24/2021	11/15/2024	9,651	4,272,865	442.75	80,521			44,246		525			(6,704)				03
NOV 24 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	11/24/2021	11/15/2024	11,033	4,855,928	440.12	100,671			55,318		768			(8,382)				03
NOV 24 SG Macro Compass Index Annuity	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			13,825		161			(2,084)				03
NOV 24 SG Macro Compass Index Annuity	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			19,067		264			(2,870)				03
NOV 24 SG Macro Compass Index Annuity	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			99,690		1,244			(14,929)				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			8,109		17			(3,273)				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			21,957		45			(8,744)				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			7,897		11			(3,131)				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			13,623		19			(5,377)				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			9,247		15			(3,634)				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			24,420		62			(9,556)				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			23,693		45			(9,152)				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			8,014		33			(3,082)				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			24,648		57			(9,440)				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			19,310		117			(7,395)				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			37,521		134			(14,249)				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			32,861		197			(12,323)				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			20,530		171			(7,667)				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			423,650		22,064			(64,515)				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			300,651		15,621			(45,707)				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			128,733		6,248			(19,538)				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			478,896		22,864			(72,560)				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			21,660		966			(3,265)				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			455,740		23,240			(68,590)				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	11/29/2021	11/20/2024	32,438	13,372,704	412.26	398,009			219,730		10,792			(33,015)				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			138,305		6,804			(20,746)				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			292,041		15,280			(43,733)				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			24,227		1,154			(3,610)				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			497,840		35,152			(74,059)				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			520,858		37,354			(77,355)				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			97,069		35,869			(14,369)				03
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			10,563		1,115			(4,063)				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			7,239		909			(2,692)				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			42,857		15,081			(6,526)				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			189,927		61,671			(28,584)				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			109,285		34,562			(16,420)				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			43,848		14,218			(6,577)				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			152,531		48,633			(22,842)				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			215,967		82,366			(32,127)				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			175,448		67,598			(26,057)				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			13,573		8,689			(5,311)				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			8,749		6,233			(3,379)				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			18,378		13,593			(7,038)				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			20,006		13,701			(7,597)				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			5,836		5,465			(2,188)				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			234,143		193,177			(35,239)				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			210,734		170,289			(31,663)				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			490,929		378,268			(73,517)				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			83,045		62,479			(12,374)				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			299,297		268,915			(44,450)				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			4,958		69			(2,001)				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			9,675		188			(3,705)				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			145,814		18,514			(22,357)				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 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			46,994		7,582			(7,169)				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			29,274		3,502			(4,458)				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			96,223		12,297			(14,579)				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			16,830		1,999			(2,537)				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			22,914		3,072			(3,449)				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			76,739		9,638			(11,492)				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			16,763		38			(6,059)				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			80,105		2,100			(12,137)				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			46,014		1,049			(6,925)				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			92,993		2,770			(13,926)				03
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			89,055		3,619			(13,183)				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			63,370		3,722			(9,334)				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			53,382		2,474			(7,812)				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			15,886		14,045			(5,884)				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			24,889		20,199			(9,180)				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			13,821		9,487			(5,098)				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			25,694		18,785			(9,362)				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			16,750		11,465			(6,030)				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			13,250		7,546			(4,751)				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			14,040		9,799			(5,034)				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			553,819		442,250			(81,980)				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			146,579		106,645			(21,591)				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			23,957		144			(8,910)				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			10,207		77			(3,780)				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			24,975		308			(9,212)				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			19,111		136			(7,049)				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			21,274		180			(7,752)				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			21,509		162			(7,806)				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			30,958		212			(11,190)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) 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 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			25,593		100			(9,214)				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			38,995		240			(13,982)				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			243,011		185,779			(35,737)				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			268,123		209,587			(39,366)				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			555,156		39,076			(82,178)				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			495,477		346,545			(72,509)				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			71,762		4,765			(10,570)				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			257,349		186,478			(37,661)				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			522,189		41,146			(76,792)				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			158,826		108,162			(23,130)				03
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			233,569		18,042			(34,292)				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			353,639		25,272			(51,752)				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			280,165		16,942			(41,000)				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			26,191		1,161			(3,833)				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			7,081		338			(1,031)				03
DEC 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/14/2021	12/13/2023	4,734	1,488,922	314.53	24,407			8,594		241			(3,021)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/14/2021	11/22/2024	13,445	4,262,476	317.04	79,453			44,544		5,031			(6,671)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/14/2021	11/26/2024	7,580	2,371,852	312.91	55,970			31,470		4,901			(4,682)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/14/2021	11/29/2024	28,118	8,826,531	313.91	197,389			111,226		16,196			(16,464)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/14/2021	12/02/2024	8,164	2,558,849	313.44	58,839			33,226		5,036			(4,894)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/14/2021	12/03/2024	7,178	2,255,969	314.31	49,462			27,951		3,983			(4,110)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/14/2021	12/06/2024	27,197	8,573,465	315.23	178,871			101,294		13,564			(14,824)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/14/2021	12/09/2024	12,844	4,064,865	316.49	79,114			44,897		5,504			(6,538)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/14/2021	12/13/2024	17,119	5,419,007	316.55	105,395			59,978		7,382			(8,678)				03
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			7,591		7			(2,907)				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			10,383		12			(3,723)				03
NOV 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/15/2021	11/03/2023	2,091	812,441	388.62	21,575			6,793		2			(2,831)				03
NOV 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/15/2021	11/17/2023	2,252	874,339	388.3	23,778			7,813		4			(3,057)				03
DEC 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/15/2021	12/01/2023	3,244	1,275,614	393.26	28,544			9,755		3			(3,598)				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 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			2,974		1			(1,066)				03
DEC 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/14/2021	12/13/2023	4,535	1,987,284	438.25	40,288			14,206		3			(4,994)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/14/2021	11/22/2024	6,800	2,998,010	440.9	72,218			40,526		462			(6,069)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/14/2021	11/26/2024	7,018	3,097,917	441.4	73,537			41,386		468			(6,157)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/14/2021	11/27/2024	13,267	5,811,685	438.06	154,903			87,241		1,207			(13,058)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/14/2021	12/03/2024	10,809	4,765,732	440.9	115,611			65,392		792			(9,616)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/14/2021	12/06/2024	6,001	2,654,098	442.29	61,492			34,855		395			(5,101)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/14/2021	12/06/2024	14,449	6,444,425	446.01	131,036			74,274		675			(10,869)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/14/2021	12/09/2024	6,644	2,938,012	442.22	68,369			38,835		449			(5,656)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/14/2021	12/13/2024	13,165	5,862,609	445.31	122,811			69,953		689			(10,122)				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			16,898		324			(5,895)				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			9,168		2,639			(3,198)				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			174,572		51,733			(25,260)				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			36,101		8,569			(5,224)				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			173,264		51,907			(24,910)				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			111,282		35,177			(15,974)				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			65,888		23,034			(9,443)				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			14,619		2,156			(5,415)				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			182,941		58,854			(26,176)				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			21,228		2,638			(7,612)				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			14,642		2,489			(5,108)				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			18,952		2,803			(6,535)				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			4,906		408			(1,679)				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			39,975		11,566			(6,057)				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			44,697		13,611			(6,705)				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			83,656		27,609			(12,424)				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			138,233		48,561			(20,462)				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			138,075		49,208			(20,305)				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 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			108,977		41,496			(16,000)				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			105,545		35,141			(15,446)				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			132,880		40,750			(19,446)				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			153,348		49,134			(22,296)				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			115,948		40,126			(16,831)				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			103,819		34,461			(15,046)				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			92,268		29,322			(13,351)				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			5,142		84			(1,759)				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			3,948		71			(1,316)				03
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			70,883		6,757			(10,256)				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			55,730		5,419			(8,025)				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			48,676		4,348			(6,998)				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			125,461		12,093			(17,952)				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			68,327		6,373			(9,730)				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			64,505		6,155			(9,128)				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			139,877		85,629			(19,794)				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			12,110		7,139			(4,342)				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			16,276		8,485			(5,767)				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			46,810		29,255			(16,393)				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			10,651		6,493			(3,716)				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			9,450		7,204			(3,296)				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			28,973		17,218			(9,991)				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			32,489		19,397			(11,076)				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			16,856		8,396			(5,746)				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	2,520	782,219	310.37	20,692			7,576		4,418			(2,583)				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			240,386		154,916			(34,951)				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			217,206		137,336			(31,530)				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			502,033		322,376			(72,641)				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			240,068		162,168			(34,736)				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 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			176,801		109,200			(25,459)				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			317,527		199,985			(45,651)				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			333,747		210,712			(47,906)				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			734,454		458,032			(105,089)				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			186,135		117,907			(26,340)				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			20,394		64			(7,313)				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			21,797		128			(7,723)				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			10,124		53			(3,573)				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			11,350		38			(3,990)				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			11,619		74			(4,069)				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			41,816		184			(14,587)				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			15,642		85			(5,457)				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			47,365		330			(16,333)				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			23,610		206			(8,110)				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			41,992		383			(14,370)				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			22,337		183			(7,615)				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			7,686		41			(2,620)				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			37,966		239			(12,943)				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			34,470		234			(11,490)				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			424,598		25,731			(61,735)				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			269,274		16,444			(39,088)				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			296,672		19,161			(42,996)				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			707,455		47,098			(102,365)				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			36,417		2,142			(5,269)				03
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			19,183		1,390			(2,762)				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			628,890		43,789			(90,415)				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			389,227		28,457			(55,870)				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			152,940		9,964			(21,918)				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			179,675		13,011			(25,709)				03

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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			308,079		20,483			(44,081)				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			47,490		2,411			(6,795)				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			346,383		22,733			(49,016)				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			409,933		27,452			(58,009)				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			6,912		2			(2,304)				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			57,659		682			(8,343)				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			46,410		553			(6,672)				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			104,694		1,414			(14,980)				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			52,064		741			(7,368)				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	52,779			19,931		164			(6,644)				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	38,292			14,493		156			(4,813)				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	29,231			11,089		68			(3,669)				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	88,073			33,411		270			(11,055)				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	18,316			7,012		81			(2,286)				03
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	49,217			18,883		287			(6,135)				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	55,495			21,338		79			(6,908)				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	28,151			10,848		115			(3,499)				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	18,281			7,045		149			(2,273)				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	642,886			378,238		27,910			(53,524)				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	58,763			34,573		2,093			(4,892)				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	607,308			358,228		28,108			(50,376)				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	360,150			212,710		17,473			(29,819)				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	376,225			222,346		18,368			(31,122)				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	400,568			236,733		18,411			(33,135)				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	41,264			24,387		1,282			(3,413)				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	88,949			52,668		4,800			(7,338)				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	39,486			14,456		19,035			(5,062)				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	11,087			4,206		4,507			(1,392)				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)
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	13,985			5,392		80			(1,746)				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	14,857			5,804		94			(1,839)				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	92,457			54,498		4,796			(7,712)				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	49,028			28,955		3,385			(4,078)				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	30,898			18,259		1,447			(2,568)				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	88,466			52,379		4,865			(7,331)				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	66,187			39,188		4,730			(5,485)				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	67,687			40,152		5,550			(5,594)				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	27,067			16,066		1,394			(2,235)				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	104,987			62,435		6,474			(8,645)				03
JAN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/11/2022	01/10/2024	4,188	1,827,435	436.32	24,728			9,673		9			(3,065)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/11/2022	12/27/2024	9,125	4,036,221	442.33	61,485			36,275		687			(5,133)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/11/2022	12/30/2024	8,999	3,967,976	440.92	63,965			37,811		782			(5,326)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/11/2022	12/30/2024	5,632	2,489,766	442.06	38,423			22,713		443			(3,199)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/11/2022	12/30/2024	9,244	4,039,218	436.94	75,619			44,700		1,134			(6,296)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/11/2022	01/06/2025	6,594	2,864,025	434.34	59,281			35,198		1,047			(4,904)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/11/2022	01/10/2025	10,652	4,614,819	433.25	99,625			59,300		1,889			(8,211)				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	49,760			19,047		12,164			(6,325)				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	25,364			9,731		5,752			(3,220)				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	34,109			13,085		8,800			(4,330)				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	44,789			17,183		13,181			(5,685)				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	20,691			8,045		5,054			(2,604)				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	46,058			17,947		12,047			(5,789)				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	24,000			9,352		6,879			(3,017)				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	47,944			18,925		13,327			(5,976)				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	32,943			13,031		9,946			(4,101)				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	671,961			398,292		288,896			(56,362)				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	183,295			108,645		75,668			(15,374)				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 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	181,835			107,986		82,055			(15,209)				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	209,591			124,548		91,894			(17,515)				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	530,335			315,746		235,860			(44,195)				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	305,220			181,719		129,318			(25,435)				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	137,287			81,891		60,941			(11,409)				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	240,301			143,427		110,082			(19,951)				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	283,669			169,417		132,651			(23,530)				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	439,642			262,896		203,093			(36,401)				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	158,993			95,074		72,098			(13,164)				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	145,659			87,262		60,909			(12,027)				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	249,639			99,025		3,724			(31,162)				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	61,552			24,416		7,378			(7,683)				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	19,168			19,168		57							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	26,632			26,632		92							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	21,166			21,166		192							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	46,339			18,328		372			(5,849)				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	40,995			16,249		276			(5,167)				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	45,490			18,069		279			(5,726)				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	38,720			15,412		255			(4,867)				03
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	79,584			31,745		381			(9,990)				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	46,923			18,874		329			(5,857)				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	28,612			11,532		142			(3,567)				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	19,852			8,018		135			(2,471)				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	85,633			34,655		716			(10,645)				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	2,459			995		12			(306)				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	36,199			21,672		1,860			(3,033)				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	540,982			324,689		33,758			(45,165)				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	370,167			222,306		22,735			(30,876)				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	266,985			160,438		16,984			(22,249)				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 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	864,045			519,546		50,889			(71,937)				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	30,432			18,299		1,106			(2,534)				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	681,068			410,524		41,204			(56,494)				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	434,971			262,344		25,887			(36,047)				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	285,565			172,337		16,729			(23,644)				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	535,759			323,524		32,549			(44,318)				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	109,519			66,134		5,042			(9,060)				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	28,732			17,350		1,504			(2,377)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/08/2025	7,696	2,598,159	337.6	89,255			53,602		18,856			(7,445)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/10/2025	43,576	14,787,451	339.35	473,616			284,783		93,512			(39,432)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/14/2025	36,653	12,410,282	338.59	411,026			247,752		84,103			(34,094)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/15/2025	14,288	4,840,927	338.8	159,070			95,940		32,316			(13,183)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/17/2025	12,720	4,303,858	338.36	144,168			87,057		29,864			(11,926)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/17/2025	17,850	6,040,349	338.4	202,008			121,985		41,780			(16,710)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/17/2025	5,022	1,714,280	341.35	50,770			30,658		9,320			(4,200)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	12/22/2023	5,479	1,856,759	338.91	43,727			16,649		3,105			(5,654)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	12/29/2023	5,337	1,841,746	345.07	31,253			12,092		1,228			(4,001)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/05/2024	5,548	1,914,171	345.01	32,901			12,929		1,376			(4,171)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/12/2024	5,887	2,008,117	341.1	43,123			17,201		2,814			(5,413)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/19/2024	2,818	962,118	341.38	20,519			8,304		1,360			(2,551)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	12/03/2024	6,623	2,242,405	338.58	72,271			42,407		14,031			(6,236)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	12/06/2024	8,058	2,713,327	336.71	94,648			55,649		19,929			(8,144)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	12/11/2024	6,280	2,121,685	337.87	70,787			41,758		14,307			(6,062)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	12/20/2024	19,408	6,564,208	338.22	217,188			128,878		43,746			(18,440)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	12/17/2024	7,965	2,686,841	337.35	91,941			54,451		19,120			(7,828)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	12/24/2024	22,289	7,538,342	338.21	250,194			148,846		50,665			(21,163)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	12/26/2024	18,768	6,350,476	338.36	209,757			124,949		42,318			(17,709)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	12/27/2024	32,330	11,030,782	341.19	323,987			193,117		58,182			(27,328)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	12/30/2024	6,908	2,381,101	344.67	60,378			36,058		9,349			(5,079)				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 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	12/31/2024	18,215	6,182,949	339.45	195,860			117,041		38,040			(16,459)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/03/2025	32,836	11,166,433	340.07	345,465			206,828		65,647			(28,950)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/07/2025	23,940	8,177,583	341.59	238,087			142,897		42,688			(19,877)				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	14,131			5,373		6			(1,825)				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	19,638			7,672		10			(2,493)				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	37,326			14,647		73			(4,725)				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	29,891			11,907		59			(3,747)				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	20,010			8,087		82			(2,484)				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	28,491			11,546		114			(3,547)				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	52,380			30,827		1,328			(4,511)				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	56,598			33,397		1,522			(4,856)				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	134,094			79,284		5,132			(11,472)				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	72,391			42,914		2,422			(6,170)				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	91,955			54,618		3,014			(7,815)				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	190,707			113,780		6,361			(16,101)				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	125,562			75,244		5,561			(10,532)				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	24,699			14,801		849			(2,072)				03
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	141,178			84,969		7,634			(11,765)				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	110,584			66,677		5,563			(9,190)				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	139,825			84,513		6,956			(11,577)				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	64,754			39,232		2,846			(5,342)				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	26,321			10,036		50			(3,408)				03
JAN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/24/2022	01/19/2024	1,025	437,623	426.82	7,154			2,903		13			(892)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/24/2022	01/10/2025	12,371	5,376,155	434.56	89,828			54,113		1,969			(7,493)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/24/2022	01/14/2025	4,021	1,727,848	429.66	34,825			21,030		973			(2,894)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/24/2022	01/17/2025	17,154	7,399,897	431.38	140,225			84,833		3,668			(11,621)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/24/2022	01/21/2025	4,852	2,073,227	427.31	45,756			27,748		1,459			(3,778)				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	621,489			378,845		44,227			(51,505)				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)
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	390,424			238,133		28,335			(32,326)				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	469,258			286,385		39,409			(38,817)				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	40,201			24,577		3,056			(3,316)				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	55,034			22,169		15,699			(6,976)				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	84,413			34,495		28,241			(10,596)				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	35,923			14,768		12,517			(4,490)				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	39,101			16,171		12,874			(4,867)				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	29,054			12,039		10,771			(3,612)				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	161,376			97,903		80,268			(13,473)				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	263,422			159,909		127,894			(21,972)				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	338,119			205,499		162,965			(28,151)				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	163,166			99,167		80,906			(13,585)				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	218,144			132,897		109,615			(18,095)				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	269,539			164,305		133,762			(22,337)				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	576,139			351,614		282,171			(47,659)				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	114,684			70,114		52,977			(9,461)				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	26,823			10,961		228			(3,367)				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	54,264			22,308		585			(6,783)				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	49,460			20,414		514			(6,165)				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	45,491			18,813		697			(5,663)				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	46,541			19,285		638			(5,785)				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	23,052			9,552		250			(2,866)				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	51,832			21,813		665			(6,479)				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	61,904			26,151		959			(7,717)				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	39,861			16,871		607			(4,962)				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	69,843			29,616		805			(8,682)				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	528,517			325,391		43,852			(43,840)				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	508,017			312,950		42,662			(42,101)				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	300,334			185,118		25,247			(24,867)				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 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	324,279			199,992		24,994			(26,825)				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	426,882			263,270		32,151			(35,312)				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	26,789			16,550		1,653			(2,210)				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	60,518			25,124		4,648			(7,639)				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	39,009			16,290		3,436			(4,903)				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	51,098			21,586		6,248			(6,370)				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	33,499			14,205		3,126			(4,164)				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	77,054			46,940		15,541			(6,499)				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	46,685			28,508		7,961			(3,923)				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	90,617			55,564		19,570			(7,565)				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	180,430			110,699		45,985			(15,050)				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	246,571			151,455		66,792			(20,529)				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	192,243			118,016		47,802			(16,020)				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	260,970			160,671		64,226			(21,647)				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	255,563			157,433		61,844			(21,179)				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	96,849			59,695		26,657			(8,019)				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	324,044			199,847		79,182			(26,805)				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	201,349			125,013		10,309			(16,595)				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	10,697			4,597		55			(1,326)				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	46,963			28,927		1,522			(3,921)				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	64,903			39,977		2,219			(5,419)				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	46,564			28,681		1,736			(3,888)				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	40,710			25,119		1,998			(3,389)				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	35,500			21,917		1,488			(2,953)				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	91,707			56,715		3,441			(7,607)				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	90,879			56,203		3,980			(7,538)				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	46,435			28,782		2,268			(3,838)				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	112,474			47,798		32,810			(14,197)				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	8,635	2,675,534	309.83	66,493			28,471		18,848			(8,346)				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	7,249	2,249,332	310.31	54,437			23,309		14,975			(6,833)				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	89,583			38,782		23,509			(11,151)				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	31,281			13,567		8,000			(3,889)				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	199,668			123,727		91,477			(16,670)				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	278,564			172,715		114,949			(23,235)				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	612,006			379,885		261,818			(50,953)				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	166,293			103,396		69,951			(13,807)				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	225,927			140,554		97,815			(18,740)				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	152,091			94,672		63,590			(12,604)				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	351,585			219,094		140,837			(29,083)				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	117,877			73,456		47,178			(9,751)				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	139,637			87,161		52,537			(11,519)				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	180,530			112,059		19,823			(15,030)				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	49,868			31,024		5,764			(4,137)				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	258,452			161,058		33,283			(21,379)				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	68,937			43,031		9,432			(5,687)				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	20,566			8,806		582			(2,581)				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	21,511			9,329		676			(2,674)				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	90,854			55,712		7,272			(7,714)				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	42,129			25,880		3,628			(3,567)				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	154,838			95,341		14,814			(13,060)				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	58,134			35,879		6,841			(4,885)				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	188,958			116,823		21,806			(15,835)				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	47,590			29,473		7,786			(3,977)				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	58,415			36,198		8,437			(4,877)				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	44,679			19,299		981			(5,585)				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	70,001			30,347		1,420			(8,726)				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	31,718			13,775		522			(3,948)				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 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	47,930			20,816		1,088			(5,966)				03
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	63,732			27,828		1,699			(7,901)				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	49,531			21,665		1,433			(6,132)				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	558,995			348,083		54,073			(46,411)				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	306,985			191,264		29,856			(25,464)				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	283,517			176,741		30,239			(23,496)				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	401,039			250,142		38,778			(33,205)				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	554,527			345,878		57,609			(45,913)				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	62,651			39,142		6,884			(5,173)				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	555,063			346,978		61,661			(45,789)				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	369,066			230,836		39,853			(30,418)				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	289,312			181,052		31,734			(23,823)				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	75,661			32,622		1,594			(9,471)				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	86,776			38,407		4,367			(10,802)				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	39,001			17,262		8,901			(4,855)				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	30,921			13,389		2,799			(3,925)				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	56,263			24,806		6,014			(7,043)				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	46,188			20,507		5,497			(5,749)				03
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	72,818			45,306		16,030			(6,159)				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	159,762			99,907		42,575			(13,400)				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	191,880			120,259		53,299			(16,035)				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	123,225			77,315		33,979			(10,278)				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	205,740			129,159		53,886			(17,145)				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	190,990			120,227		54,340			(15,842)				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	266,293			167,539		72,192			(22,109)				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	147,917			93,163		45,407			(12,258)				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	143,634			90,515		40,799			(11,892)				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	35,075			35,075		529							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	33,760			33,760		813							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)
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	22,785			9,807		347			(2,942)				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	26,587			11,741		443			(3,365)				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	23,672			10,710		477			(2,939)				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	254,899			162,038		28,296			(21,105)				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	716,352			455,621		79,874			(59,257)				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	89,107			56,764		10,819			(7,351)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2022	02/20/2024	9,719	3,292,827	338.81	66,531			29,990		8,061			(8,305)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2022	02/23/2024	4,918	1,645,011	334.5	41,850			18,960		6,965			(5,202)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2022	02/11/2025	9,218	3,108,800	337.24	93,287			59,018		24,584			(7,788)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2022	02/19/2025	26,805	8,910,117	332.41	327,598			208,143		101,885			(27,149)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2022	02/21/2025	11,379	3,783,621	332.51	138,722			88,231		43,061			(11,475)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2022	02/21/2025	14,757	4,903,146	332.27	181,497			115,437		56,761			(15,014)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2022	02/24/2025	5,198	1,712,966	329.57	70,612			44,982		24,005			(5,825)				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	67,236			30,050		1,904			(8,451)				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	67,243			30,105		2,474			(8,441)				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	4,734	1,886,787	398.57	45,303			20,282		1,360			(5,687)				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	76,277			34,383		2,193			(9,521)				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	64,548			29,194		2,232			(8,035)				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	62,072			28,121		2,200			(7,716)				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	385,899			244,533		44,233			(32,128)				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	68,128			43,171		5,844			(5,672)				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	782,507			497,173		88,240			(64,849)				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	167,731			106,611		56,813			(13,926)				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	219,277			139,448		76,038			(18,189)				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	348,801			222,052		109,463			(28,880)				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	149,854			95,399		50,230			(12,407)				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	220,677			140,780		68,524			(18,204)				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	142,385			90,881		47,376			(11,735)				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	135,233			60,628		31,552			(16,999)				03

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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	79,068			35,810		14,660			(9,856)				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	60,033			27,415		11,156			(7,432)				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	235,829			149,337		82,063			(19,707)				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	191,432			121,288		66,766			(15,982)				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	420,949			266,991		135,293			(35,079)				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	174,950			110,964		59,876			(14,579)				03
FEB 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/01/2022	02/16/2024	2,287	957,143	418.5	16,666			7,493		142			(2,101)				03
FEB 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/01/2022	02/28/2024	2,555	1,065,781	417.08	20,038			9,191		219			(2,484)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/01/2022	02/07/2025	15,446	6,525,268	422.45	132,121			83,640		7,190			(11,103)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/01/2022	02/10/2025	12,059	5,087,749	421.89	105,426			66,848		5,916			(8,835)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/01/2022	02/14/2025	7,018	2,945,960	419.76	66,237			42,089		4,073			(5,530)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/01/2022	02/14/2025	20,480	8,571,068	418.5	201,790			128,224		12,998			(16,847)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/01/2022	02/18/2025	8,755	3,658,886	417.91	88,225			56,180		5,873			(7,339)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/01/2022	02/21/2025	20,492	8,564,217	417.93	206,744			131,859		13,863			(17,149)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/01/2022	02/21/2025	3,341	1,408,061	421.41	29,932			19,090		1,767			(2,483)				03
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	45,559			29,118		3,018			(3,765)				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	95,310			61,009		6,117			(7,855)				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	63,467			40,838		3,902			(5,236)				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	57,473			26,292		970			(7,214)				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	90,693			41,694		2,581			(11,337)				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	102,368			47,214		2,214			(12,761)				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	135,515			62,704		1,626			(16,846)				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	986,805			633,011		98,129			(81,855)				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	679,376			436,027		63,834			(56,302)				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	335,161			215,218		31,905			(27,750)				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	477,314			306,657		38,568			(39,484)				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	451,379			289,994		34,449			(37,338)				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	173,896			111,596		11,017			(14,451)				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 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	183,088			117,735		12,429			(15,159)				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	327,523			210,615		18,751			(27,118)				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	199,241			128,384		11,510			(16,436)				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	93,930			42,527		1,203			(11,923)				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	142,291			66,246		1,936			(17,639)				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	151,638			95,711		8,160			(12,973)				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	176,470			111,631		7,601			(15,040)				03
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	195,934			124,147		8,071			(16,652)				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	424,285			269,855		23,766			(35,821)				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	183,253			116,803		12,125			(15,414)				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	335,716			214,320		21,927			(28,159)				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	221,872			142,163		19,015			(18,489)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	02/27/2024	8,089	2,710,151	335.03	67,672			31,467		10,956			(8,530)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	03/05/2024	9,131	3,074,164	336.67	70,989			33,377		10,518			(8,861)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	03/08/2024	5,176	1,749,984	338.09	37,605			17,764		5,101			(4,675)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	02/12/2025	9,463	3,199,133	338.05	93,335			59,857		23,803			(7,887)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	02/21/2025	9,193	3,088,776	335.99	98,867			63,702		27,271			(8,285)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	02/25/2025	24,126	8,040,439	333.27	288,327			186,155		87,138			(24,072)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	02/26/2025	11,695	3,899,785	333.47	138,807			89,665		41,716			(11,578)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	02/28/2025	24,898	8,304,559	333.54	295,115			190,828		88,609			(24,570)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	03/05/2025	18,372	6,082,324	331.06	239,143			155,025		77,760			(19,819)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	03/04/2025	26,157	8,788,635	335.99	283,277			183,543		78,885			(23,498)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	03/07/2025	19,381	6,440,256	332.3	241,417			156,655		75,706			(19,970)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	03/10/2025	9,947	3,293,183	331.06	129,840			84,378		42,346			(10,711)				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	722,767			473,352		57,246			(60,342)				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	15,978			10,480		979			(1,330)				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	109,952			52,424		2,165			(13,918)				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	48,916			23,359		675			(6,183)				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	36,862			17,657		610			(4,647)				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)
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	71,007			34,012		1,008			(8,950)				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	546,036			357,082		45,544			(45,715)				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	441,988			289,182		39,295			(36,969)				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	184,373			120,690		16,222			(15,407)				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	75,812			36,344		18,467			(9,372)				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	3,155,875	393.38	108,945			52,444		5,244			(13,524)				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	238,749			155,387		36,352			(20,007)				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	55,587			36,232		8,736			(4,645)				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	91,680			59,788		12,292			(7,654)				03
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	370,968			242,279		57,946			(30,885)				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	171,018			111,856		28,911			(14,199)				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	106,963			69,994		18,158			(8,872)				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	285,362			187,006		49,943			(23,605)				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	219,611			144,126		37,446			(18,116)				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	15,013			6,924		747			(1,941)				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	49,643			23,162		2,799			(6,355)				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	34,559			16,383		1,509			(4,362)				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	55,909			26,790		3,530			(6,989)				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	44,978			21,681		3,313			(5,591)				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	357,016			230,713		52,015			(30,313)				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	62,557			40,509		10,216			(5,291)				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	214,926			139,390		33,015			(18,129)				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	104,298			67,779		15,692			(8,765)				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	190,975			124,957		47,680			(15,929)				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	194,318			127,392		50,497			(16,148)				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	416,583			273,503		104,739			(34,523)				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	281,168			184,864		76,402			(23,237)				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	630,269			415,182		169,358			(51,898)				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	357,732			234,865		32,978			(29,646)				03

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) 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 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	458,899			301,863		41,731			(37,891)				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	410,777			270,337		36,509			(33,886)				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	255,116			167,974		23,951			(21,026)				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	234,002			154,146		19,356			(19,268)				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	127,690			60,418		18,413			(16,232)				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	111,225			53,201		14,912			(14,000)				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	102,204			49,330		14,360			(12,758)				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	118,777			57,668		16,605			(14,745)				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	90,706			44,232		12,895			(11,214)				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	32,239	10,052,653	311.82	452,308			294,929		123,920			(37,974)				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	237,157			154,639		60,045			(19,911)				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	356,240			232,748		92,281			(29,797)				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	432,507			282,994		116,597			(36,076)				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	96,434			46,406		1,691			(12,071)				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	50,270			24,264		964			(6,275)				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	70,492			34,074		990			(8,787)				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	50,893			24,745		899			(6,309)				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	31,071			15,151		649			(3,841)				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	563,827			369,637		49,858			(46,855)				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	141,445			92,775		12,463			(11,744)				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	362,057			237,589		31,724			(30,032)				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	248,934			163,435		20,692			(20,630)				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	65,547			31,824		2,103			(8,137)				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	163,190			106,409		15,946			(13,701)				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	89,752			58,610		9,103			(7,514)				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	79,382			51,864		7,483			(6,640)				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	124,658			81,565		13,032			(10,398)				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	152,894			100,040		18,237			(12,753)				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)
MAR 25 SG Macro Compass Index Annuity	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	163,999			107,515		19,538			(13,629)				03
MAR 25 SG Macro Compass Index Annuity	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	245,670			161,292		29,792			(20,359)				03
MAR 25 SG Macro Compass Index Annuity	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	167,471			110,162		20,613			(13,828)				03
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	30,148			30,148		1,256							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	21,146			21,146		1,320							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	28,966			13,823		814			(3,714)				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	36,316			17,675		1,100			(4,571)				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	33,336			16,485		1,152			(4,133)				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	67,945			33,067		10,046			(8,577)				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	100,441			49,383		13,482			(12,555)				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	123,152			61,238		18,117			(15,225)				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	144,923			94,789		40,115			(12,328)				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	120,964			79,549		31,329			(10,184)				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	156,155			102,841		43,610			(13,110)				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	375,902			248,039		101,938			(31,442)				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	209,232			138,128		61,489			(17,485)				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	179,101			118,573		44,260			(14,884)				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	411,621			271,998		117,474			(34,333)				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	139,969			92,710		36,077			(11,621)				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	167,695			111,127		45,846			(13,910)				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	256,337			169,947		63,329			(21,243)				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	155,846			103,516		37,427			(12,868)				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	204,402			135,893		50,723			(16,846)				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	111,807			74,368		25,827			(9,206)				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	42,816			21,141		2,012			(5,345)				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	51,741			25,548		1,698			(6,459)				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	24,137			11,968		872			(3,000)				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	27,919			13,863		1,391			(3,466)				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)
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	56,416			28,053		2,490			(6,994)				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	90,963			45,294		4,429			(11,261)				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	288,193			191,244		32,890			(23,905)				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	32,703			21,732		2,691			(2,705)				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	602,162			400,336		74,593			(49,765)				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	270,953			180,221		34,827			(22,372)				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	486,471			323,719		60,868			(40,130)				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	1,045,759			696,215		144,868			(86,189)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2022	03/11/2024	13,558	5,494,104	405.23	93,415			45,714		1,977			(11,925)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2022	03/21/2024	9,956	3,970,759	398.85	90,894			45,129		3,562			(11,441)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2022	04/01/2024	5,449	2,175,499	399.24	49,423			24,916		2,006			(6,127)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2022	03/07/2025	21,539	8,803,839	408.74	195,789			129,669		14,541			(16,530)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2022	03/10/2025	17,156	6,935,733	404.27	180,655			119,817		16,564			(15,209)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2022	03/14/2025	32,146	12,830,579	399.14	398,283			264,656		45,825			(33,407)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2022	03/18/2025	19,671	7,912,170	402.23	221,886			147,718		22,604			(18,542)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2022	03/21/2025	30,237	12,162,668	402.24	341,682			227,788		34,979			(28,474)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2022	03/25/2025	15,904	6,411,667	403.16	174,939			116,841		17,365			(14,524)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2022	03/28/2025	26,222	10,483,183	399.78	320,962			214,664		36,876			(26,575)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2022	04/01/2025	18,810	7,512,274	399.38	233,430			156,405		27,467			(19,256)				03
MAR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/04/2022	03/28/2024	7,306	2,972,085	406.79	63,259			31,761		2,629			(7,896)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/04/2022	02/28/2025	560	236,389	422.29	3,503			2,314		285			(298)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/04/2022	03/21/2025	14,748	6,075,631	411.97	136,428			91,037		16,194			(11,380)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/04/2022	03/21/2025	16,285	6,652,476	408.5	169,595			113,168		22,300			(14,146)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/04/2022	03/24/2025	8,529	3,480,361	408.04	90,356			60,377		12,111			(7,516)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/04/2022	03/25/2025	7,937	3,245,471	408.92	81,675			54,601		10,693			(6,787)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/04/2022	03/28/2025	32,809	13,420,296	409.04	336,836			225,488		44,191			(27,915)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/04/2022	04/01/2025	16,343	6,717,252	411.01	157,307			105,497		19,647			(12,989)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/06/2022	04/03/2023	11,528	4,483,770	388.94	101,102			562					(25,276)				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 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/06/2022	04/03/2023			422.23	(4,496)			(25)					1,124				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/06/2022	04/04/2023	14,871	5,819,316	391.32	114,507			952					(28,547)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/06/2022	04/04/2023			425.83	(3,866)			(32)					964				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/06/2022	04/05/2023	14,056	5,484,069	390.15	115,683			1,278					(28,761)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/06/2022	04/05/2023			424.5	(4,357)			(48)					1,083				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/06/2022	04/03/2023	1,294	5,857,064	4,525.66	477,362			2,652					(119,341)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/06/2022	04/03/2023			4,796.46	(285,641)			(1,587)					71,410				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/06/2022	04/05/2023	990	4,485,101	4,531.32	363,168			4,013					(90,290)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/06/2022	04/05/2023			4,815.98	(210,679)			(2,328)					52,379				03
MAR 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/05/2022	03/01/2024	7,358	1,218,582	165.61	32,302			15,593		28,375			(4,189)				03
MAR 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/05/2022	03/22/2024	3,071	508,113	165.48	13,910			6,926		13,069			(1,751)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	03/28/2024	11,247	3,638,903	323.54	61,972			31,288		5,557			(7,779)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	03/28/2024	9,926	3,193,310	321.71	60,350			30,470		6,276			(7,575)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/05/2024	12,176	3,927,503	322.56	71,352			36,414		7,174			(8,857)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	03/21/2025	20,816	6,729,669	323.29	170,485			114,185		34,250			(14,273)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	03/28/2025	54,586	17,531,495	321.17	488,002			327,890		108,086			(40,592)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	03/28/2025	8,919	2,848,664	319.41	85,350			57,347		20,284			(7,099)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/01/2025	22,782	7,349,877	322.62	192,962			129,885		40,445			(15,991)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/04/2025	23,866	7,699,155	322.6	202,622			136,570		42,669			(16,746)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/04/2025	11,892	3,797,224	319.3	114,761			77,350		27,591			(9,484)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/05/2024	23,137	9,135,571	394.84	217,029			110,760		14,457			(26,942)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	03/31/2025	3,289	1,313,526	399.31	36,415			24,500		4,817			(3,021)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/01/2025	48,632	19,257,671	395.99	597,197			401,981		89,883			(49,492)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/02/2025	28,224	11,148,316	394.99	357,320			240,624		55,936			(29,585)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/03/2025	28,804	11,412,594	396.22	351,405			236,746		52,611			(29,068)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/04/2025	56,752	22,500,021	396.46	687,838			463,612		102,183			(56,846)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	03/28/2024	5,906	2,380,122	403	38,802			19,591		1,331			(4,871)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/02/2024	7,796	3,082,542	395.4	71,333			36,260		4,500			(8,892)				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 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/03/2024	4,740	1,886,149	397.9	39,107			19,905		2,069			(4,868)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/04/2024	3,108	1,234,490	397.19	26,450			13,481		1,482			(3,288)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2022	04/06/2023	17,673	6,820,595	385.93	185,745			2,601					(46,826)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2022	04/06/2023			415.8	(14,492)			(203)					3,653				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2022	04/06/2023	9,299	3,605,660	387.74	88,993			1,246					(22,435)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2022	04/06/2023			408.96	(14,972)			(210)					3,774				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2022	04/06/2023	7,222	2,796,876	387.27	70,848			992					(17,861)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2022	04/06/2023			420.87	(3,467)			(49)					874				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2022	04/06/2023	16,120	6,249,949	387.72	154,427			2,163					(38,931)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2022	04/06/2023			421.82	(6,931)			(97)					1,747				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2022	04/10/2023	12,814	4,980,103	388.64	117,506			2,930					(29,295)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2022	04/10/2023			422.27	(5,382)			(134)					1,342				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2022	04/11/2023	11,933	4,621,208	387.26	117,780			3,254					(29,282)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2022	04/11/2023			421.23	(5,728)			(158)					1,424				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2022	04/03/2023	9,706	3,041,084	313.31	70,371			398					(17,891)				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2022	04/03/2023			336.36	(5,338)			(30)					1,357				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2022	04/05/2023	12,322	3,868,223	313.92	85,887			965					(21,713)				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2022	04/05/2023			336.98	(6,284)			(71)					1,589				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2022	04/10/2023	10,685	3,343,163	312.87	80,462			2,006					(20,060)				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2022	04/10/2023			336.13	(6,304)			(157)					1,572				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2022	04/11/2023	8,038	2,509,233	312.16	63,422			1,752					(15,768)				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2022	04/11/2023			335.23	(5,386)			(149)					1,339				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	03/28/2024	5,294	1,809,469	341.82	39,276			20,025		3,645			(4,979)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	04/09/2024	11,004	3,732,914	339.23	93,730			48,553		10,937			(11,684)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	04/12/2024	2,733	928,899	339.87	22,648			11,777		2,555			(2,811)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	03/14/2025	13,880	4,587,618	330.51	210,069			141,168		61,515			(17,819)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	03/27/2025	13,472	4,518,455	335.39	173,012			116,953		43,768			(14,498)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	03/28/2025	15,707	5,287,204	336.61	193,129			130,609		46,942			(16,169)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	04/01/2025	15,077	5,103,288	338.49	173,422			117,490		39,672			(14,465)				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 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	04/02/2025	14,701	4,934,250	335.65	187,643			127,180		47,304			(15,637)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	04/08/2025	28,807	9,716,133	337.28	347,834			236,374		83,474			(28,826)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	04/04/2025	41,025	13,877,052	338.26	476,774			323,431		110,236			(39,658)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	04/10/2025	16,341	5,516,580	337.6	195,240			132,792		46,426			(16,150)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	04/11/2025	25,585	8,656,022	338.32	297,914			202,713		69,190			(24,621)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/14/2022	04/08/2024	6,139	2,443,411	398.01	54,269			28,076		2,730			(6,774)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/14/2022	04/10/2024	8,765	3,441,169	392.62	96,323			49,960		7,151			(11,990)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/14/2022	04/12/2024	7,535	2,941,955	390.42	90,198			46,903		7,798			(11,197)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/14/2022	04/12/2024	5,558	2,202,493	396.3	52,853			27,484		3,072			(6,561)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/14/2022	04/08/2025	60,175	23,702,280	393.89	831,617			565,132		129,824			(68,919)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/14/2022	04/09/2025	34,034	13,439,295	394.88	457,075			310,744		68,876			(37,844)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/14/2022	04/10/2025	38,269	15,090,445	394.33	522,749			355,546		80,477			(43,242)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/14/2022	04/11/2025	81,697	32,064,596	392.48	1,178,893			802,167		194,356			(97,429)				03
MAR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	03/25/2024	11,930	3,670,773	307.68	68,709			34,988		6,050			(8,771)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	04/04/2024	12,124	3,747,861	309.13	64,017			33,038		5,104			(8,058)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	04/11/2024	11,459	3,542,485	309.15	60,805			31,666		4,996			(7,580)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	04/12/2024	5,299	1,640,986	309.7	27,133			14,148		2,121			(3,377)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	03/18/2025	17,939	5,573,614	310.69	111,581			75,262		19,992			(9,447)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	03/21/2025	45,136	13,964,562	309.39	301,550			203,673		57,947			(25,459)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	03/25/2025	28,917	8,920,879	308.5	202,922			137,304		40,973			(17,068)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	03/28/2025	55,043	17,083,578	310.37	350,301			237,343		64,770			(29,382)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	03/31/2025	12,696	3,930,985	309.63	84,197			57,122		16,225			(7,042)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	04/01/2025	20,119	6,258,216	311.06	123,665			83,936		22,219			(10,334)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	04/04/2025	49,029	15,187,198	309.76	323,652			219,964		62,316			(26,971)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	04/07/2025	13,340	4,161,177	311.93	78,503			53,423		13,620			(6,524)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	04/08/2025	17,013	5,295,994	311.3	103,662			70,574		18,597			(8,607)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	04/11/2025	57,548	17,907,280	311.17	353,766			241,160		64,163			(29,291)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	04/14/2025	10,921	3,393,364	310.72	68,898			47,027		12,837			(5,689)				03

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APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2022	04/12/2024	6,434	2,612,801	406.12	43,226			22,571		2,746			(5,388)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2022	04/04/2025	10,928	4,487,877	410.66	83,256			56,636		13,532			(6,944)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2022	04/04/2025	15,227	6,198,018	407.04	132,201			89,931		23,598			(11,027)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2022	04/07/2025	7,117	2,911,105	409.04	57,630			39,254		9,825			(4,794)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2022	04/08/2025	7,823	3,180,250	406.55	69,279			47,210		12,606			(5,757)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2022	04/11/2025	41,108	16,671,911	405.56	377,663			257,687		70,774			(31,298)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2022	04/14/2025	9,330	3,784,820	405.68	85,506			58,418		16,055			(7,067)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2022	04/14/2023	106,084	41,315,634	389.46	895,352			32,604					(225,719)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2022	04/15/2024	10,934	4,258,243	389.46	129,455			67,946		12,630			(16,092)				03
APR 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/20/2022	04/14/2023	87,988	29,163,778	331.45	839,285			30,562		12			(211,584)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/20/2022	04/15/2024	7,028	2,329,480	331.45	92,197			48,391		16,351			(11,461)				03
APR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/20/2022	04/14/2023	93,839,033	93,839,033	4,392.59	3,811,742			138,803					(960,943)				03
APR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/20/2022	04/14/2023	7,020,010	7,020,010	4,392.59	285,153			10,384					(71,887)				03
APR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/20/2022	04/14/2023	4,145,189	4,145,189	4,392.59	191,674			6,980					(48,321)				03
APR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/20/2022	04/14/2023	71,205,130	71,205,130	4,392.59	3,500,444			127,467					(882,465)				03
APR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/20/2022	04/14/2023	2,099,128	2,099,128	4,392.59	105,313			3,835					(26,550)				03
APR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/20/2022	04/14/2023	10,137,647	10,137,647	4,392.59	517,730			18,853					(130,520)				03
APR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/20/2022	04/14/2023	14,661,732	14,661,732	4,392.59	798,918			29,092					(201,408)				03
APR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/20/2022	04/14/2023	4,838,068	4,838,068	4,392.59	295,799			10,771					(74,571)				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/21/2022	04/14/2023	7,329	32,194,127	4,392.59	3,034,159			111,424		3,066			(771,396)				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/21/2022	04/14/2023			4,656.15	(1,887,141)			(69,302)		(9)			479,782				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/21/2022	04/14/2023	838	3,679,497	4,392.59	346,777			12,735		350			(88,164)				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/21/2022	04/14/2023			4,656.15	(215,683)			(7,921)		(1)			54,835				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/21/2022	04/14/2023	583	2,558,684	4,392.59	246,123			9,038		244			(62,574)				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/21/2022	04/14/2023			4,711.05	(138,133)			(5,073)					35,119				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/21/2022	04/14/2023	11,102	48,766,183	4,392.59	4,709,699			172,955		4,644			(1,197,381)				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/21/2022	04/14/2023			4,722.03	(2,589,232)			(95,085)		(6)			658,279				03

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APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/21/2022	04/14/2023	247	1,083,740	4,392.59	106,302			3,904		103			(27,026)				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/21/2022	04/14/2023			4,765.96	(53,802)			(1,976)					13,678				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/21/2022	04/14/2023	2,406	11,359,268	4,722.03	600,435			22,050		1			(152,653)				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/21/2022	04/14/2023	1,705	7,487,565	4,392.59	739,999			27,175		713			(188,135)				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/21/2022	04/14/2023			4,787.92	(359,347)			(13,196)		(1)			91,359				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/21/2022	04/14/2023	296	1,298,801	4,392.59	131,979			4,847		124			(33,554)				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/21/2022	04/14/2023			4,875.77	(54,289)			(1,994)					13,802				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/21/2022	04/14/2023	644	3,053,713	4,744	153,600			5,641					(39,051)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/11/2024	11,393	3,632,751	318.85	89,551			46,961		11,065			(11,241)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/17/2024	10,782	3,463,793	321.26	75,365			39,820		7,978			(9,382)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/19/2024	11,530	3,720,843	322.71	74,945			39,695		7,158			(9,304)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/07/2025	16,718	5,306,476	317.41	185,570			126,870		44,988			(15,493)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/08/2025	17,658	5,703,328	322.99	158,921			108,697		30,823			(13,256)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/11/2025	23,701	7,533,167	317.84	259,290			177,573		62,116			(21,568)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/11/2025	12,293	3,926,245	319.39	126,986			86,966		28,643			(10,563)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/11/2025	12,223	3,949,576	323.13	109,517			75,002		21,211			(9,110)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/14/2025	17,267	5,512,413	319.25	179,574			123,137		40,866			(14,896)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/15/2024	1,805	713,308	395.2	16,280			8,581		1,145			(2,032)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/16/2024	4,601	1,816,810	394.89	42,051			22,191		3,036			(5,242)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/17/2024	9,332	3,659,018	392.11	95,556			50,487		8,307			(11,895)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/18/2024	4,076	1,599,887	392.49	41,129			21,758		3,504			(5,113)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/19/2024	3,270	1,274,226	389.65	36,920			19,555		3,769			(4,583)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/19/2024	3,872	1,535,818	396.64	32,990			17,473		2,144			(4,095)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/14/2025	3,594	1,425,585	396.69	42,262			28,980		6,501			(3,506)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/15/2025	66,825	26,371,877	394.64	837,319			574,404		138,988			(69,391)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/16/2025	39,496	15,578,838	394.44	498,046			341,805		83,398			(41,237)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/15/2025	15,847	5,084,905	320.88	155,140			106,426		33,123			(12,857)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/17/2025	36,739	11,749,030	319.8	375,102			257,538		83,752			(31,029)				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 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/17/2025	10,883	3,513,725	322.85	98,931			67,924		19,532			(8,184)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/17/2025	84,715	33,316,029	393.27	1,107,230			760,203		193,484			(91,591)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/17/2025	1,514	600,814	396.75	17,809			12,227		2,744			(1,473)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2022	04/12/2023	12,353	4,792,027	387.91	96,357			3,020					(24,707)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2022	04/12/2023			421.24	(3,583)			(112)					919				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2022	04/13/2023	11,924	4,626,697	388.01	92,651			3,159					(23,689)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2022	04/13/2023			417.89	(5,247)			(179)					1,341				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2022	04/14/2023	5,089	1,974,372	387.99	39,641			1,460					(10,107)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2022	04/14/2023			412.46	(4,071)			(150)					1,038				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2022	04/14/2023	26,226	10,186,307	388.4	199,582			7,350					(50,885)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2022	04/14/2023			422.35	(6,819)			(251)					1,739				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2022	04/17/2023	17,067	6,633,931	388.7	128,173			5,761					(32,403)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2022	04/17/2023			420.88	(5,461)			(245)					1,381				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2022	04/18/2023	7,502	2,920,760	389.32	54,466			2,594					(13,731)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2022	04/18/2023			422.86	(1,876)			(89)					473				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2022	04/19/2023	8,072	3,137,859	388.74	60,700			3,052					(15,260)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2022	04/19/2023			420.7	(2,664)			(134)					670				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2022	04/20/2023	9,591	3,708,506	386.67	81,043			4,289					(20,317)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2022	04/20/2023			417	(4,891)			(259)					1,226				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2022	04/21/2023	4,536	1,755,227	386.96	37,784			2,099					(9,446)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2022	04/21/2023			406.57	(6,713)			(373)					1,678				03
APR 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	04/22/2022	04/06/2023	1,752	1,138,910	650.2	42,635			618		72			(11,122)				03
APR 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	04/22/2022	04/06/2023			700.83													03
APR 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	04/22/2022	04/21/2023	591	381,010	644.97	15,105			839		1,022			(3,776)				03
APR 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	04/22/2022	04/21/2023			696.77													03
APR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/27/2022	04/05/2024	5,562	2,045,474	367.77	34,873			18,250		2,587			(4,439)				03
APR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/27/2022	04/18/2024	8,542	3,116,181	364.81	61,758			32,852		6,033			(7,720)				03
APR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/27/2022	04/22/2024	5,056	1,834,393	362.81	39,994			21,378		4,548			(4,972)				03
APR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/27/2022	04/26/2024	2,627	950,854	361.92	21,649			11,627		2,645			(2,676)				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)
APR 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	04/27/2022	04/21/2023	3,139	1,126,870	359.03	22,536			1,262					(5,681)				03
APR 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	04/27/2022	04/21/2023			375.29	(6,277)			(352)					1,583				03
APR 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2022	04/21/2023	5,224	1,030,875	197.32	23,040			1,291		3			(5,808)				03
APR 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2022	04/21/2023			207.37	(4,441)			(249)					1,120				03
APR 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2022	04/04/2024	8,696	1,773,176	203.9	30,350			30,350		3,653							03
APR 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2022	04/12/2024	9,733	1,951,575	200.52	45,159			45,159		7,954							03
APR 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2022	04/25/2024	11,018	2,196,697	199.38	56,410			56,410		11,452							03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/28/2022	04/19/2024	4,211	1,664,343	395.22	33,100			17,702		2,724			(4,149)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/28/2022	04/23/2024	7,097	2,769,858	390.3	68,767			36,955		7,800			(8,572)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/28/2022	04/24/2024	21,321	8,317,127	390.1	208,514			112,188		24,006			(25,956)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/28/2022	04/25/2024	2,779	1,076,827	387.44	30,239			16,289		4,065			(3,759)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/28/2022	04/26/2024	2,110	809,783	383.84	26,371			14,222		4,310			(3,274)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/28/2022	04/26/2024	1,740	681,894	391.9	15,834			8,539		1,649			(1,966)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/28/2022	04/21/2025	1,652	648,024	392.34	20,134			13,936		4,035			(1,670)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/28/2022	04/22/2025	97,851	38,225,438	390.65	1,256,405			869,997		266,626			(104,122)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/28/2022	04/23/2025	43,233	16,882,144	390.49	558,141			386,642		119,185			(46,212)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/28/2022	04/21/2023	24,390	9,360,477	383.79	223,652			12,636		3			(56,861)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/28/2022	04/21/2023			416.74	(10,488)			(593)					2,666				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/28/2022	04/24/2023	15,563	5,976,753	384.04	141,311			9,104		5			(35,625)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/28/2022	04/24/2023			417	(6,692)			(431)					1,687				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/28/2022	04/25/2023	12,994	4,992,047	384.17	117,339			7,866		5			(29,499)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/28/2022	04/25/2023			417.6	(5,198)			(348)					1,307				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/28/2022	04/26/2023	18,496	7,089,971	383.32	174,974			12,185		18			(43,865)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/28/2022	04/26/2023			416.95	(8,138)			(567)					2,040				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/28/2022	04/27/2023	10,891	4,162,192	382.16	109,675			7,921		29			(27,419)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/28/2022	04/27/2023			413.91	(6,753)			(488)					1,688				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/28/2022	04/24/2025	21,864	8,513,498	389.39	291,880			202,277		64,645			(24,145)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/28/2022	04/25/2025	71,430	27,841,802	389.78	942,870			653,688		206,468			(77,923)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/28/2022	04/25/2025	683	261,973	383.59	10,811			7,495		2,860			(893)				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)
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2022	03/28/2024	2,119	705,417	332.83	19,880			10,340		4,068			(2,571)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2022	04/19/2024	20,018	6,854,632	342.42	119,003			63,645		14,300			(14,917)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2022	04/26/2024	7,622	2,562,968	336.25	62,368			33,636		11,248			(7,742)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2022	04/01/2025	12,957	4,370,879	337.35	132,505			90,949		36,977			(11,198)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2022	04/11/2025	16,744	5,645,595	337.17	173,503			119,596		49,099			(14,526)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2022	04/15/2025	23,707	7,985,100	336.82	249,610			172,345		71,649			(20,820)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2022	04/16/2025	18,559	6,247,192	336.61	197,103			136,147		56,990			(16,425)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2022	04/17/2025	35,223	11,846,870	336.34	378,175			261,329		110,325			(31,485)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2022	04/24/2025	15,788	5,279,258	334.38	183,205			126,964		56,967			(15,155)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2022	04/22/2025	29,417	9,873,562	335.64	325,298			225,252		97,312			(26,958)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2022	04/25/2025	18,904	6,335,840	335.15	213,300			147,880		64,879			(17,628)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2022	04/19/2024	10,485	3,223,993	307.49	49,715			26,626		6,207			(6,240)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2022	04/25/2024	12,205	3,779,153	309.64	50,119			27,035		5,293			(6,239)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2022	04/26/2024	6,756	2,077,187	307.48	32,268			17,427		4,137			(4,011)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2022	04/17/2025	59,122	18,319,057	309.85	323,017			223,420		76,387			(26,918)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2022	04/22/2025	27,540	8,569,547	311.17	140,165			97,146		31,419			(11,627)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2022	04/25/2025	51,767	16,027,082	309.6	288,266			200,038		69,645			(23,846)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2022	04/28/2025	12,951	4,015,630	310.06	70,436			48,937		16,737			(5,810)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/29/2022	04/19/2024	2,818	1,128,669	400.52	17,996			9,651		2,149			(2,262)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/29/2022	04/26/2024	4,903	1,956,832	399.11	33,636			18,190		4,403			(4,187)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/29/2022	04/17/2025	36,929	14,965,242	405.24	267,701			185,331		65,649			(22,329)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/29/2022	04/17/2025	6,493	2,610,350	402.05	52,956			36,662		13,909			(4,417)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/29/2022	04/22/2025	8,485	3,414,755	402.43	68,483			47,508		17,963			(5,686)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/29/2022	04/25/2025	24,587	9,903,269	402.78	196,310			136,351		51,305			(16,254)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/29/2022	04/28/2025	4,558	1,840,299	403.77	35,165			24,454		9,037			(2,904)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	05/03/2023	11,770	4,503,646	382.64	105,812			9,458		67			(26,601)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	05/03/2023			417.55	(3,884)			(347)					976				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	05/04/2023	9,032	3,469,485	384.15	74,782			6,874		25			(18,747)				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 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	05/04/2023			417.28	(3,161)			(291)					(792)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	05/05/2023	4,203	1,600,705	380.88	41,564			3,926		79			(10,391)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	05/05/2023			407.71	(4,161)			(393)					1,040				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	04/13/2023	8,793	2,757,193	313.58	47,392			1,683					(12,619)				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	04/13/2023			336.52	(2,550)			(91)					679				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	04/17/2023	7,832	2,461,764	314.31	40,258			1,883					(10,594)				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	04/17/2023			337.83	(1,958)			(92)					515				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	04/19/2023	9,210	2,894,669	314.31	47,522			2,487		1			(12,433)				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	04/19/2023			336.96	(2,671)			(140)					699				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	04/21/2023	16,673	5,236,867	314.1	87,698			5,069		3			(22,812)				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	04/21/2023			337.36	(4,502)			(260)					1,171				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	04/24/2023	8,433	2,634,244	312.38	50,597			3,334		19			(13,048)				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	04/24/2023			335.45	(3,120)			(206)					805				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	04/26/2023	12,028	3,737,724	310.74	81,192			5,783		146			(20,818)				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	04/26/2023			333.6	(5,774)			(411)					1,480				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	04/27/2023	8,218	2,553,280	310.68	55,803			4,122		121			(14,268)				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	04/27/2023			333.64	(3,945)			(291)					1,009				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	05/01/2023	10,079	3,130,980	310.63	69,044			5,818		255			(17,455)				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	05/01/2023			333.22	(5,241)			(442)					1,325				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	05/05/2023	11,471	3,552,894	309.72	83,970			7,931		715			(20,993)				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	05/05/2023			331.86	(7,342)			(693)					1,835				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	04/28/2023	4,097	1,574,352	384.23	33,517			2,564		3			(8,545)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	04/28/2023			407.9	(3,852)			(295)					982				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	04/28/2023	11,155	4,279,142	383.6	94,485			7,227		14			(24,090)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	04/28/2023			417.75	(3,458)			(265)					882				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	04/28/2023	14,659	5,617,097	383.18	127,095			9,721		24			(32,404)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	04/28/2023			416.46	(5,424)			(415)					1,383				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	05/01/2023	15,843	6,075,157	383.46	135,775			11,442		40			(34,325)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	05/01/2023			417.01	(5,545)			(467)					1,402				03

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MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	05/02/2023	13,884	5,332,440	384.08	115,096			9,994		28			(29,016)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2022	05/02/2023			418.22	(4,304)			(374)					1,085				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/03/2024	8,510	3,337,237	392.17	63,823			35,133		8,099			(7,945)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/07/2024	6,547	2,547,690	389.16	56,105			31,024		8,509			(6,946)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2024	4,081	1,587,025	388.85	35,467			19,633		5,484			(4,385)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/28/2025	3,402	1,344,408	395.17	33,000			23,097		7,000			(2,742)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/29/2025	54,384	21,193,573	389.7	629,771			440,956		158,986			(52,287)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/30/2025	37,121	14,456,124	389.43	433,576			303,703		110,513			(35,965)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/01/2025	30,650	11,962,203	390.28	348,801			244,417		86,692			(28,906)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/02/2025	76,070	29,596,683	389.07	899,912			630,849		232,199			(74,510)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/05/2025	2,991	1,180,058	394.49	29,794			20,910		6,518			(2,460)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/06/2025	52,336	20,291,640	387.72	646,871			454,173		174,424			(53,362)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/07/2025	27,653	10,757,975	389.03	328,245			230,553		85,261			(27,053)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2025	23,148	9,003,685	388.96	275,462			193,555		71,771			(22,682)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/26/2024	2,899	1,132,490	390.67	23,046			12,585		3,110			(2,897)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/30/2024	6,412	2,501,446	390.1	52,453			28,776		7,402			(6,557)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/01/2024	6,153	2,384,999	387.62	55,992			30,753		9,047			(6,989)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/02/2024	3,438	1,335,318	388.36	30,361			16,694		4,731			(3,785)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/02/2025	21,709	6,827,191	314.48	215,792			151,273		74,679			(17,867)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/05/2025	14,293	4,509,807	315.53	136,639			95,898		45,837			(11,282)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/06/2025	15,307	4,839,889	316.19	142,660			100,163		46,894			(11,768)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/25/2024	12,555	4,015,557	319.85	68,045			37,116		11,456			(8,565)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/26/2024	10,245	3,252,660	317.49	63,314			34,575		12,403			(7,958)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/03/2024	11,577	3,679,562	317.83	70,736			38,939		13,830			(8,805)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2024	5,245	1,648,351	314.25	38,868			21,516		9,450			(4,805)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/22/2025	33,015	10,575,400	320.32	259,169			180,961		72,912			(21,658)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/25/2025	43,017	13,639,799	317.08	385,001			269,144		121,708			(32,083)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/28/2025	20,023	6,329,798	316.13	186,412			130,471		60,956			(15,491)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/29/2025	20,440	6,462,936	316.19	189,888			132,957		62,041			(15,766)				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 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/02/2025	30,717	9,735,763	316.95	277,375			194,443		88,592			(22,966)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/07/2025	16,824	6,678,720	396.98	151,583			105,194		29,416			(12,846)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/11/2025	31,286	12,412,613	396.75	284,700			197,901		56,018			(24,037)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/17/2025	26,924	10,709,548	397.77	237,739			165,663		45,519			(19,959)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/22/2025	16,348	6,455,013	394.86	159,716			111,519		33,951			(13,347)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/25/2025	25,183	9,930,129	394.32	250,822			175,343		54,484			(20,902)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/26/2024	13,460	5,290,583	393.05	96,376			52,630		11,342			(12,114)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/29/2025	15,186	5,959,314	392.42	161,276			112,923		37,417			(13,390)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/06/2024	5,873	2,270,555	386.59	55,972			30,916		9,673			(6,939)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/02/2025	20,175	7,829,394	388.08	246,131			172,541		65,409			(20,379)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	03/28/2025	930	377,582	405.91	6,074			4,198		833			(520)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/06/2025	15,312	5,942,248	388.07	187,270			131,483		49,969			(15,448)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/04/2025	17,903	7,191,153	401.68	136,777			94,801		22,328			(11,624)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/12/2024	13,692	5,429,251	396.54	82,423			44,264		7,367			(10,567)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/27/2023	1,017	4,242,591	4,169.95	278,315			20,914		49,108			(72,394)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/27/2023			4,405.15	(173,714)			(13,054)		(3,058)			45,186				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/28/2023	978	4,044,877	4,134.64	285,162			22,188		64,103			(73,961)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/28/2023			4,412.32	(164,910)			(12,832)		(2,906)			42,772				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	05/02/2023	1,145	4,736,038	4,135.88	335,929			29,669		81,737			(86,136)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	05/02/2023			4,373.29	(212,647)			(18,781)		(8,310)			54,525				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	05/04/2023	592	2,481,460	4,190.31	158,648			14,831		29,927			(40,448)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	05/04/2023			4,513.47	(80,887)			(7,562)		(593)			20,623				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	05/05/2023	1,117	4,603,425	4,122.31	336,655			32,334		92,635			(85,590)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	05/05/2023			4,342.39	(222,616)			(21,381)		(14,124)			56,597				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	05/09/2023	1,053	4,228,053	4,014.33	379,661			40,299		169,642			(95,446)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	05/09/2023			4,332.08	(216,493)			(22,980)		(17,992)			54,426				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	05/11/2023	998	3,931,804	3,937.75	403,610			44,846		223,812			(100,902)				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 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	05/11/2023			4,178.06	(274,924)			(30,547)		(65,112)			68,731				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/06/2023	1,107	4,959,036	4,478.13	150,627			2,317					(41,712)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/06/2023			4,722.3	(77,329)			(1,190)					21,414				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/11/2023	1,046	4,639,866	4,436.03	159,989			4,848		34			(43,633)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/11/2023			4,715.19	(76,501)			(2,318)					20,864				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/13/2023	975	4,297,911	4,408.34	159,707			5,773		192			(43,294)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/13/2023			4,657.55	(84,528)			(3,055)		(1)			22,914				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/14/2023	722	3,160,447	4,380.08	126,199			4,927		414			(34,108)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/14/2023			4,622.33	(69,110)			(2,698)		(1)			18,678				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/18/2023	989	4,337,866	4,387	172,486			8,701		1,183			(46,065)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/18/2023			4,633.73	(93,540)			(4,719)		(11)			24,981				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/21/2023	806	3,566,167	4,424.25	130,580			7,681		774			(34,565)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/21/2023			4,675.03	(69,095)			(4,064)		(15)			18,290				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/21/2023	1,049	4,471,913	4,264.57	237,250			13,956		13,903			(62,802)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/21/2023			4,495.69	(142,434)			(8,378)		(204)			37,703				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/24/2023	878	3,747,306	4,268.44	198,689			13,323		13,662			(52,134)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/24/2023			4,503.96	(118,219)			(7,927)		(261)			31,020				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/25/2023	1,234	5,300,980	4,295.77	265,433			18,519		14,705			(69,445)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/25/2023			4,539.37	(153,102)			(10,682)		(247)			40,056				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2022	05/05/2023	12,046	4,607,643	382.49	97,938			9,406		99			(24,899)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2022	05/05/2023			416.42	(3,493)			(336)					888				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2022	05/05/2023	12,258	4,685,295	382.21	101,255			9,725		116			(25,743)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2022	05/05/2023			415.53	(4,045)			(389)					1,028				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2022	05/08/2023	17,716	6,775,319	382.44	145,094			15,038		216			(36,578)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2022	05/08/2023			416.19	(5,492)			(569)					1,385				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2022	05/09/2023	12,805	4,869,004	380.24	118,447			12,573		487			(29,777)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2022	05/09/2023			414.14	(4,994)			(530)					1,255				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 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2022	05/10/2023	15,497	5,894,617	380.37	142,573			15,488		607			(35,743)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2022	05/10/2023			414.15	(6,199)			(673)					1,554				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2022	05/11/2023	10,604	4,029,994	380.04	99,361			11,040		519			(24,840)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2022	05/11/2023			414.35	(4,136)			(460)					1,034				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	04/26/2024	721	243,385	337.65	4,360			2,404		915			(553)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	05/08/2024	11,825	3,938,183	333.03	91,963			51,402		25,116			(11,479)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	05/15/2024	7,072	2,341,743	331.14	60,727			34,201		18,300			(7,507)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	04/15/2025	13,796	4,661,258	337.87	116,672			81,769		38,750			(9,878)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	04/23/2025	12,746	4,270,199	335.03	121,651			85,530		43,989			(10,223)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	04/29/2025	33,284	11,122,891	334.18	329,887			232,483		122,467			(27,567)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	04/30/2025	16,801	5,576,848	331.94	181,762			128,144		71,557			(15,175)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	05/02/2025	34,288	11,389,235	332.16	368,293			259,851		144,302			(30,691)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	05/06/2025	20,866	6,920,371	331.65	229,102			161,893		91,116			(19,021)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	05/08/2025	13,811	4,577,667	331.44	153,042			108,228		61,234			(12,683)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	05/09/2025	22,768	7,528,328	330.65	260,084			183,997		106,159			(21,534)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	05/13/2025	14,806	4,884,131	329.88	174,467			123,614		72,686			(14,392)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	05/15/2025	22,473	7,454,657	331.72	247,425			175,439		98,627			(20,374)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2025	44,808	17,415,409	388.67	582,052			412,708		142,839			(47,927)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2022	05/09/2024	4,647	1,797,676	386.83	48,191			26,966		7,563			(6,007)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2022	05/10/2024	2,947	1,135,764	385.44	32,325			18,107		5,456			(4,024)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2022	05/10/2024	6,968	2,701,730	387.75	69,747			39,070		10,454			(8,682)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2022	05/13/2024	2,756	1,058,340	383.96	32,112			18,046		5,868			(3,981)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2022	05/14/2024	5,945	2,299,712	386.83	61,888			34,817		9,843			(7,661)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2024	5,169	2,008,450	388.58	50,188			28,265		7,311			(6,205)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2022	05/09/2025	72,186	27,823,920	385.45	1,030,088			728,737		276,252			(85,288)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2022	05/13/2025	59,936	23,220,215	387.42	807,931			572,439		205,368			(66,649)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2022	05/14/2025	46,083	17,891,736	388.25	605,992			429,522		150,471			(49,944)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/17/2022	05/15/2023	51,115	16,606,616	324.89	424,077			51,688		31,543			(105,726)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/17/2022	05/15/2024	5,205	1,691,043	324.89	61,356			34,603		23,158			(7,596)				03

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MAY 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/17/2022	05/15/2023	90,621,052	90,621,052	4,023.89	3,541,471			431,647		163,644			(882,915)				03
MAY 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/17/2022	05/15/2023	7,406,001	7,406,001	4,023.89	289,427			35,276		13,374			(72,156)				03
MAY 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/17/2022	05/15/2023	6,922,594	6,922,594	4,023.89	309,371			37,707		12,501			(77,128)				03
MAY 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/17/2022	05/15/2023	76,794,269	76,794,269	4,023.89	3,678,446			448,342		138,676			(917,064)				03
MAY 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/17/2022	05/15/2023	1,497,993	1,497,993	4,023.89	73,252			8,928		2,705			(18,262)				03
MAY 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/17/2022	05/15/2023	5,292,032	5,292,032	4,023.89	264,125			32,193		9,556			(65,848)				03
MAY 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/17/2022	05/15/2023	14,951,884	14,951,884	4,023.89	803,215			97,899		27,000			(200,248)				03
MAY 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/17/2022	05/15/2023	4,295,416	4,295,416	4,023.89	266,488			32,480		7,757			(66,437)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2022	05/15/2024	10,990	4,200,000	382.16	134,300			75,740		27,430			(16,626)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2022	05/15/2023	104,239	39,835,953	382.16	930,854			113,456		2,861			(232,069)				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/18/2022	05/15/2023	7,230	29,092,202	4,023.89	2,152,317			263,061		1,177,184			(538,079)				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/18/2022	05/15/2023			4,265.32	(1,261,742)			(154,213)		(276,318)			315,435				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/18/2022	05/15/2023	1,143	4,600,031	4,023.89	340,322			41,595		186,135			(85,081)				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/18/2022	05/15/2023			4,265.32	(199,505)			(24,384)		(43,691)			49,876				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/18/2022	05/15/2023	875	3,522,151	4,023.89	266,894			32,620		142,520			(66,724)				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/18/2022	05/15/2023			4,315.62	(139,738)			(17,079)		(21,951)			34,934				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/18/2022	05/15/2023	15,756	63,401,698	4,023.89	4,825,322			589,762		2,565,479			(1,206,331)				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/18/2022	05/15/2023			4,325.68	(2,470,540)			(301,955)		(360,764)			617,635				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/18/2022	05/15/2023	316	1,272,998	4,023.89	98,680			12,061		51,510			(24,670)				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/18/2022	05/15/2023			4,365.92	(46,132)			(5,638)		(4,910)			11,533				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/18/2022	05/15/2023	1,686	6,783,232	4,023.89	530,582			64,849		274,476			(132,645)				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/18/2022	05/15/2023			4,386.04	(236,976)			(28,964)		(21,204)			59,244				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/18/2022	05/15/2023	348	1,398,865	4,023.89	113,265			13,843		56,604			(28,316)				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/18/2022	05/15/2023			4,466.52	(42,113)			(5,147)		(1,672)			10,528				03
MAY 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/18/2022	05/15/2023	2,772	11,991,347	4,325.68	584,199			71,402		63,472			(146,050)				03
MAY 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/18/2022	05/15/2023	686	2,981,393	4,345.8	139,136			17,005		12,999			(34,784)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/20/2022	05/09/2024	18,915	5,695,538	301.11	126,729			71,507		29,733			(15,930)				03

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MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/17/2024	16,464	4,948,672	300.57	114,701			65,272		28,316			(14,258)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	04/29/2025	20,216	6,192,531	306.32	126,085			89,355		37,641			(10,595)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/02/2025	49,448	14,945,625	302.25	383,130			271,830		133,585			(32,106)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/06/2025	31,128	9,395,011	301.82	247,005			175,516		87,723			(20,622)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/09/2025	69,096	20,790,214	300.89	575,420			409,341		211,470			(47,907)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/13/2025	31,377	9,478,578	302.09	246,384			175,534		87,139			(20,437)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/16/2025	62,303	18,789,453	301.58	502,735			358,569		181,352			(41,587)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/19/2025	22,920	6,904,964	301.26	188,200			134,379		68,795			(15,525)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/20/2022	05/17/2024	10,250	3,974,310	387.75	110,850			63,168		25,225			(13,799)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/20/2022	04/28/2025	9,809	3,953,548	403.04	75,001			53,181		20,288			(6,314)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/20/2022	05/02/2025	33,145	12,929,436	390.09	400,617			284,502		139,067			(33,603)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/20/2022	05/02/2025	18,304	7,174,440	391.96	207,846			147,603		69,790			(17,433)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/20/2022	05/09/2025	28,778	11,175,726	388.34	369,529			263,119		132,994			(30,794)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/20/2022	05/13/2025	16,381	6,406,204	391.07	192,661			137,387		66,376			(15,996)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/20/2022	05/19/2025	39,198	15,285,792	389.96	479,553			342,726		169,277			(39,596)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/16/2024	2,742	1,054,419	384.52	32,824			18,711		5,610			(4,097)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/17/2024	4,346	1,667,422	383.64	53,851			30,729		9,621			(6,713)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/17/2024	2,288	906,148	396.12	17,042			9,725		1,552			(2,124)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/21/2024	8,505	3,289,943	386.81	93,559			53,609		14,440			(11,598)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/21/2024	2,717	1,069,202	393.5	22,743			13,032		2,451			(2,819)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/22/2024	3,623	1,399,382	386.24	40,760			23,379		6,493			(5,046)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/23/2024	3,359	1,302,184	387.67	35,740			20,521		5,311			(4,418)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/23/2024	837	330,571	394.98	6,587			3,782		657			(814)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/19/2025	10,762	3,386,883	314.7	112,788			80,682		37,223			(9,321)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/16/2025	45,526	17,529,617	385.05	685,160			489,580		179,912			(56,781)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/20/2025	11,027	3,412,154	309.45	140,037			100,210		54,133			(11,563)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/20/2025	13,642	4,383,346	321.31	110,638			79,172		29,221			(9,135)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/23/2025	20,019	6,200,768	309.75	251,834			180,408		96,661			(20,737)				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 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/23/2025	15,184	4,888,228	321.94	120,255			86,148		31,140			(9,902)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/16/2025	31,135	12,191,986	391.59	385,446			275,420		83,113			(31,943)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/16/2025	2,409	970,586	402.91	20,693			14,786		3,037			(1,715)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/20/2025	32,297	12,428,332	384.81	490,596			351,069		130,076			(40,508)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/20/2025	25,713	10,070,917	391.67	318,067			227,607		68,745			(26,262)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/21/2025	10,114	3,903,161	385.93	148,772			106,499		38,232			(12,273)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/21/2025	11,209	4,382,397	390.98	141,679			101,422		31,323			(11,688)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/22/2025	12,769	4,911,274	384.62	195,113			139,724		52,106			(16,081)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/10/2024	14,357	4,534,382	315.82	104,666			59,286		21,989			(13,175)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/22/2025	13,896	5,440,145	391.49	173,005			123,892		37,680			(14,259)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/22/2025	2,264	915,710	404.41	18,567			13,296		2,603			(1,530)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/12/2023	7,071	2,698,255	381.58	70,854			8,276		193			(18,168)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/12/2023			396.68	(20,790)			(2,428)					5,331				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/17/2024	13,802	4,369,420	316.59	97,301			55,523		19,879			(12,129)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/18/2023	2,186	832,042	380.59	23,217			3,057		141			(5,853)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/18/2023			407.26	(2,492)			(328)					628				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/23/2025	19,525	7,532,852	385.81	288,381			206,589		74,498			(23,746)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/12/2023	2,888	1,102,623	381.78	28,621			3,343		72			(7,339)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/12/2023			410.34	(2,339)			(273)					600				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/23/2024	11,569	3,656,471	316.05	84,340			48,426		18,002			(10,427)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/18/2023	4,007	1,529,745	381.77	40,030			5,270		163			(10,092)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/18/2023			417.04	(1,603)			(211)					404				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/23/2025	14,992	5,901,132	393.63	174,802			125,224		35,610			(14,394)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/12/2023	17,117	6,541,135	382.15	166,374			19,434		362			(42,660)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/12/2023			417.1	(6,504)			(760)					1,668				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/09/2025	16,363	5,036,439	307.8	219,424			156,383		88,275			(18,302)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/19/2023	9,859	3,772,183	382.61	94,351			12,650		307			(23,720)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/19/2023			397.73	(27,112)			(3,635)					6,816				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/15/2023	2,678	1,023,214	382.13	26,161			3,252		74			(6,651)				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 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/15/2023			397.28	(7,551)			(939)					1,920				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/09/2025	22,483	7,180,010	319.35	195,829			139,566		54,879			(16,334)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/19/2023	4,225	1,616,131	382.5	40,646			5,450		138			(10,218)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/19/2023			410.91	(3,338)			(448)					839				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/15/2023	8,237	3,147,109	382.08	80,638			10,023		234			(20,501)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/15/2023			415.84	(3,707)			(461)					942				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/12/2025	12,683	3,975,111	313.41	139,010			99,183		47,547			(11,563)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/19/2023	19,430	7,436,802	382.75	184,584			24,749		572			(46,404)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/19/2023			417.46	(7,383)			(990)					1,856				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/16/2023	2,561	979,518	382.46	24,612			3,120		67			(6,240)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/16/2023			412.88	(1,613)			(205)					409				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/13/2025	12,571	3,982,011	316.77	121,433			86,674		37,287			(10,091)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/22/2023	2,571	984,026	382.73	24,528			3,465		95			(6,115)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/22/2023			398.43	(6,710)			(948)					1,673				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/16/2023	12,102	4,631,225	382.67	114,973			14,574		290			(29,148)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/16/2023			417.53	(4,478)			(568)					1,135				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/16/2025	14,906	4,597,644	308.44	196,015			140,063		77,722			(16,244)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/22/2023	4,089	1,564,758	382.72	39,045			5,516		151			(9,734)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/22/2023			411.18	(3,189)			(451)					795				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/17/2023	2,184	833,633	381.73	21,838			2,822		84			(5,521)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/17/2023			410.1	(1,856)			(240)					469				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/16/2025	43,027	13,776,876	320.19	364,010			260,103		99,671			(30,167)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/22/2023	10,386	3,975,626	382.79	98,770			13,954		374			(24,624)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/22/2023			417.24	(4,154)			(587)					1,036				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/17/2023	10,060	3,848,694	382.58	96,172			12,427		272			(24,313)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/17/2023			417.08	(4,024)			(520)					1,017				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/23/2023	2,504	960,129	383.49	22,984			3,302		73			(5,714)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/23/2023			412.03	(1,803)			(259)					448				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/23/2023	9,009	3,455,791	383.58	82,255			11,816		255			(20,450)				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 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/23/2023			418.22	(3,243)			(466)					806				03
APR 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/24/2022	04/26/2023	1,293	819,505	633.86	18,630			1,390		9,124			(5,005)				03
APR 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/24/2022	04/26/2023			680.55													03
MAY 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/24/2022	05/05/2023	1,431	901,940	630.37	23,351			2,308		14,999			(6,109)				03
MAY 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/24/2022	05/05/2023			679.63													03
MAY 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/24/2022	05/23/2023	2,135	1,327,657	621.97	45,019			6,467		38,068			(11,193)				03
MAY 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/24/2022	05/23/2023			674.55													03
MAY 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/25/2022	05/13/2024	16,377	3,250,223	198.46	89,328			89,328		20,852							03
MAY 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/25/2022	05/24/2024	11,880	2,357,057	198.4	65,632			65,632		15,737							03
MAY 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/25/2022	05/24/2023	3,975	776,319	195.29	21,665			3,172		512			(5,386)				03
MAY 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/25/2022	05/24/2023			214.86	(795)			(116)					198				03
MAY 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	05/25/2022	05/09/2024	6,412	2,293,458	357.68	61,491			34,842		10,418			(7,762)				03
MAY 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	05/25/2022	05/13/2024	6,879	2,445,052	355.45	72,433			41,217		13,978			(9,092)				03
MAY 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	05/25/2022	05/24/2024	13,678	4,865,067	355.69	143,754			82,738		27,968			(17,772)				03
MAY 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	05/25/2022	05/16/2023	3,841	1,350,135	351.55	34,642			4,404		456			(8,807)				03
MAY 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	05/25/2022	05/16/2023			384.43													03
MAY 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	05/25/2022	05/24/2023	6,487	2,277,873	351.16	60,132			8,804		1,282			(14,950)				03
MAY 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	05/25/2022	05/24/2023			383.8													03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/21/2024	13,861	4,576,384	330.16	125,505			72,716		39,773			(15,732)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/29/2024	12,555	4,138,610	329.63	117,357			68,539		38,424			(14,548)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/31/2024	3,398	1,131,943	333.09	26,968			15,780		7,627			(3,334)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/01/2025	12,755	4,253,662	333.49	130,079			93,123		49,212			(11,013)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/09/2025	12,769	4,217,718	330.31	147,819			106,137		60,802			(12,422)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/14/2025	13,071	4,301,427	329.09	158,786			114,220		67,387			(13,281)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/16/2025	28,485	9,396,691	329.88	336,432			242,181		140,230			(28,088)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/20/2025	14,730	4,843,523	328.81	181,392			130,763		77,662			(15,088)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/20/2025	10,395	3,525,478	339.15	85,614			61,718		28,108			(7,121)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/22/2025	15,471	5,103,902	329.91	183,130			132,111		76,458			(15,205)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/23/2025	12,197	3,994,533	327.49	157,834			113,902		69,700			(13,092)				03

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MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/28/2025	15,238	5,044,176	331.03	173,588			125,493		70,757			(14,333)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/28/2025	10,546	3,576,522	339.12	87,500			63,257		28,908			(7,225)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/30/2025	17,599	5,875,609	333.86	180,240			130,394		68,569			(14,855)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/24/2024	5,651	2,195,302	388.45	57,080			33,171		8,352			(7,125)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/28/2024	3,788	1,495,326	394.79	29,506			17,215		3,099			(3,663)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/29/2024	5,488	2,151,041	391.94	48,241			28,174		5,961			(5,980)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/31/2024	7,331	2,872,665	391.84	64,881			37,966		8,101			(8,021)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/23/2025	10,524	4,055,893	385.41	154,381			111,410		41,091			(12,806)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/23/2025	19,204	7,553,199	393.32	221,611			159,927		46,518			(18,382)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/27/2025	5,785	2,318,795	400.86	52,466			37,916		8,609			(4,336)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/28/2025	27,159	10,568,102	389.12	357,684			258,582		85,867			(29,534)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/28/2025	29,191	11,517,763	394.56	324,900			234,882		65,935			(26,827)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/29/2025	9,094	3,511,199	386.11	131,041			94,768		34,366			(10,810)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/29/2025	18,241	7,201,649	394.8	201,748			145,902		40,640			(16,643)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/30/2025	20,204	7,789,614	385.55	295,987			214,130		78,954			(24,395)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/30/2025	33,596	13,232,264	393.87	382,653			276,828		79,534			(31,537)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/30/2025	4,743	1,934,501	407.88	33,959			24,567		4,335			(2,799)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	05/17/2024	7,771	2,986,825	384.34	94,344			54,823		16,196			(11,976)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	05/24/2024	11,076	4,297,447	388.01	117,069			68,508		17,038			(14,715)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	06/03/2024	4,494	1,741,200	387.48	48,891			28,890		7,497			(6,061)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	05/09/2025	21,968	8,445,108	384.43	336,548			242,782		89,188			(28,414)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	05/12/2025	9,451	3,651,486	386.37	136,941			98,895		34,411			(11,529)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	05/13/2025	5,974	2,307,009	386.16	87,164			62,970		22,052			(7,332)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	05/16/2025	35,737	13,806,453	386.33	519,265			375,536		131,104			(43,554)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	05/19/2025	8,900	3,427,476	385.12	134,119			97,099		35,167			(11,218)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	05/20/2025	6,786	2,626,754	387.07	96,636			69,987		23,968			(8,075)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	05/23/2025	49,617	19,254,354	388.06	686,699			497,856		165,908			(57,225)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	05/27/2025	5,840	2,274,875	389.56	77,433			56,218		17,955			(6,429)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	05/30/2025	29,124	11,315,963	388.55	398,702			289,765		95,520			(33,011)				03

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JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	06/02/2025	5,941	2,313,291	389.38	79,431			57,788		18,626			(6,559)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	06/03/2025	7,512	2,910,583	387.48	106,289			77,354		26,389			(8,768)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	06/01/2023	13,546	4,190,200	309.32	104,985			17,939		3,747			(26,467)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	06/01/2023			331.5	(9,483)			(1,620)					2,391				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	06/06/2023	9,453	2,925,363	309.46	73,073			13,323		2,889			(18,167)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	06/06/2023			331.97	(6,428)			(1,172)					1,598				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/09/2023	12,648	3,906,693	308.88	98,148			11,167		1,574			(26,447)				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/09/2023			331.72	(7,589)			(863)					2,045				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/11/2023	8,421	2,596,146	308.28	68,213			8,121		1,525			(18,271)				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/11/2023			330.34	(6,148)			(732)					1,647				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/15/2023	14,388	4,434,411	308.21	117,547			15,212		3,229			(31,115)				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/15/2023			330.66	(10,359)			(1,341)					2,742				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/17/2023	11,612	3,590,684	309.22	88,948			11,964		1,899			(23,407)				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/17/2023			331.45	(7,548)			(1,015)					1,986				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/18/2023	8,203	2,533,707	308.87	64,395			8,824		1,613			(16,897)				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/18/2023			331.07	(5,660)			(776)					1,485				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/22/2023	13,924	4,312,408	309.71	103,873			15,267		2,338			(26,941)				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/22/2023			332.5	(8,076)			(1,187)					2,095				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/24/2023	8,405	2,604,227	309.85	62,280			9,458		1,453			(16,061)				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/24/2023			331.52	(5,631)			(855)					1,452				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/26/2023	10,630	3,289,337	309.43	81,216			12,726		2,318			(20,825)				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/26/2023			331.41	(7,335)			(1,149)					1,881				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/30/2023	7,597	2,357,027	310.24	55,309			9,192		1,431			(14,022)				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/30/2023			333.2	(4,255)			(707)					1,079				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/31/2023	2,701	1,037,103	383.94	25,364			4,275		112			(6,412)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/31/2023			409.79	(2,647)			(446)					669				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/31/2023	9,310	3,578,228	384.33	85,655			14,436		335			(21,654)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/31/2023			417.88	(3,817)			(643)					965				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	06/01/2023	2,044	783,396	383.24	19,951			3,409		114			(5,030)				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 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	06/01/2023			405.78	(2,984)			(510)					752				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	06/01/2023	8,361	3,213,716	384.35	76,925			13,144		317			(19,393)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	06/01/2023			419.33	(2,927)			(500)					738				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	06/02/2023	4,442	1,706,970	384.29	41,043			7,108		182			(10,318)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	06/02/2023			398.72	(12,260)			(2,123)					3,082				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	06/02/2023	2,397	921,044	384.26	22,196			3,844		99			(5,580)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	06/02/2023			412.91	(1,726)			(299)					434				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	06/02/2023	20,460	7,863,666	384.35	188,433			32,634		820			(47,372)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	06/02/2023			418.79	(7,570)			(1,311)					1,903				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	06/05/2023	2,253	864,999	383.91	21,337			3,842		123			(5,320)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	06/05/2023			402.8	(4,416)			(795)					1,101				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/24/2023	2,312	887,138	383.71	21,802			3,311		67			(5,622)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/24/2023			412.26	(1,688)			(256)					435				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	06/05/2023	12,187	4,684,109	384.34	112,734			20,298		578			(28,105)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	06/05/2023			418.77	(4,631)			(834)					1,155				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/24/2023	18,212	6,999,025	384.3	166,279			25,252		416			(42,880)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/24/2023			418.65	(6,556)			(996)					1,691				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	06/06/2023	2,644	1,016,922	384.58	24,195			4,411		122			(6,015)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	06/06/2023			414.49	(1,639)			(299)					408				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/25/2023	2,321	891,801	384.19	21,356			3,295		60			(5,491)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/25/2023			413.87	(1,439)			(222)					370				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	06/06/2023	9,868	3,796,327	384.73	89,498			16,317		432			(22,251)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	06/06/2023			420.99	(2,960)			(540)					736				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/25/2023	6,169	2,372,285	384.54	55,707			8,595		138			(14,325)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/25/2023			421.08	(1,666)			(257)					428				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/26/2023	4,371	1,683,538	385.19	38,112			5,972		81			(9,772)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/26/2023			399.29	(11,276)			(1,767)					2,891				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/26/2023	9,403	3,628,944	385.94	78,702			12,332		129			(20,180)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/26/2023			401.71	(19,558)			(3,065)					5,015				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 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/26/2023	33,714	13,011,140	385.93	282,184			44,217		463			(72,355)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/26/2023			420.34	(10,114)			(1,585)					2,593				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/30/2023	3,985	1,537,970	385.96	33,512			5,570		73			(8,496)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/30/2023			414.73	(2,311)			(384)					586				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/30/2023	8,488	3,275,681	385.94	71,465			11,877		156			(18,118)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2022	05/30/2023			420.86	(2,461)			(409)					624				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/06/2022	06/03/2024	12,930	5,036,932	389.55	129,512			76,635		29,280			(16,077)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/06/2022	05/23/2025	58,831	22,995,316	390.87	690,165			500,834		243,940			(57,567)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/06/2022	05/30/2025	42,785	16,755,120	391.61	491,337			357,418		172,528			(40,719)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/06/2022	06/03/2025	28,619	11,156,827	389.84	349,114			254,309		126,695			(28,826)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	05/24/2024	9,046	2,879,935	318.36	60,247			35,504		10,971			(7,626)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	05/31/2024	7,324	2,311,541	315.62	56,540			33,546		12,218			(7,087)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	05/31/2024	9,917	3,166,629	319.31	63,271			37,540		11,085			(7,931)				03
JUN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/06/2024	10,617	3,351,031	315.63	82,281			49,096		18,004			(10,228)				03
JUN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/07/2024	2,523	804,788	318.93	16,528			9,871		3,015			(2,052)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	05/23/2025	12,566	3,888,224	309.42	162,858			118,621		61,967			(13,635)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	05/23/2025	13,994	4,495,476	321.25	116,148			84,599		30,250			(9,724)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	05/27/2025	10,528	3,264,222	310.04	133,711			97,526		50,100			(11,153)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	05/27/2025	11,500	3,700,856	321.82	93,608			68,276		23,963			(7,808)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	05/31/2024	7,167	2,774,865	387.16	72,604			43,077		12,181			(9,101)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/05/2024	4,344	1,681,549	387.13	44,218			26,360		7,522			(5,504)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/06/2024	5,282	2,052,894	388.66	50,549			30,162		8,008			(6,284)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/07/2024	5,547	2,163,467	390.01	50,258			30,016		7,466			(6,239)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/07/2024	4,078	1,614,116	395.83	28,830			17,219		3,145			(3,579)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/03/2025	27,218	10,545,747	387.46	361,722			264,464		95,729			(29,977)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/03/2025	21,485	8,459,200	393.72	235,264			172,007		51,698			(19,497)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/04/2025	9,410	3,642,327	387.06	126,662			92,637		33,924			(10,487)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/04/2025	10,647	4,181,440	392.75	120,306			87,988		27,261			(9,961)				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 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	05/30/2025	14,014	4,342,864	309.9	178,956			130,661		67,464			(14,885)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	05/30/2025	16,273	5,236,004	321.76	132,950			97,071		34,225			(11,059)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/02/2025	8,631	2,711,352	314.14	94,682			69,201		31,533			(7,854)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/03/2025	8,397	2,633,980	313.69	93,708			68,512		31,661			(7,766)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/03/2025	8,185	2,656,495	324.57	59,830			43,743		13,952			(4,958)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/06/2025	22,521	6,988,516	310.31	284,216			208,008		106,313			(23,489)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/06/2025	27,682	8,929,731	322.58	219,797			160,861		55,322			(18,165)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/04/2025	5,254	2,137,384	406.79	37,200			27,207		5,262			(3,080)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/05/2025	7,233	2,789,998	385.72	101,337			74,140		28,203			(8,383)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/05/2025	7,505	2,950,428	393.12	83,833			61,333		18,808			(6,935)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/06/2025	22,156	8,560,566	386.38	304,643			222,957		83,280			(25,177)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/06/2025	30,241	11,936,225	394.7	321,465			235,268		68,742			(26,567)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/24/2024	12,056	3,636,816	301.67	58,636			34,604		18,402			(7,433)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/31/2024	8,302	2,500,448	301.18	42,033			24,974		13,734			(5,276)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/31/2024	9,593	2,904,952	302.82	43,360			25,762		12,898			(5,443)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	06/06/2024	8,001	2,404,994	300.59	42,372			25,318		14,445			(5,275)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	06/07/2024	3,414	1,024,543	300.14	18,645			11,151		6,520			(2,318)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/02/2025	7,145	2,159,703	302.25	43,224			31,279		19,304			(3,694)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/02/2025	7,146	2,161,815	302.54	42,533			30,779		18,822			(3,635)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/20/2025	7,509	2,260,756	301.08	48,923			35,630		22,907			(4,111)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/20/2025	13,896	4,202,848	302.46	83,959			61,147		37,706			(7,055)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/23/2025	21,773	6,522,415	299.57	154,016			112,286		75,454			(12,906)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/23/2025	73,936	22,433,052	303.41	424,538			309,510		185,436			(35,576)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/27/2025	7,545	2,290,453	303.58	43,016			31,404		18,745			(3,591)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/30/2025	18,646	5,579,168	299.21	134,880			98,571		67,003			(11,230)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/30/2025	56,701	17,180,946	303.01	334,283			244,296		148,557			(27,831)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	06/02/2025	9,752	2,947,479	302.25	60,049			43,929		27,368			(4,986)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	06/02/2025	10,114	3,063,993	302.94	59,965			43,867		26,763			(4,979)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	06/03/2025	6,349	1,896,252	298.66	47,351			34,651		23,933			(3,928)				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 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	06/03/2025	33,936	10,252,278	302.11	210,686			154,179		96,488			(17,476)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	06/06/2025	27,007	8,053,904	298.21	206,427			151,216		105,750			(17,076)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	06/06/2025	41,029	12,376,784	301.66	261,453			191,524		121,555			(21,628)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	06/09/2025	6,781	2,018,915	297.74	53,160			38,980		27,618			(4,385)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	06/09/2025	18,647	5,596,271	300.11	129,287			94,802		62,970			(10,665)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/17/2024	6,180	1,856,557	300.42	32,544			19,073		10,829			(4,166)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2022	06/13/2023	2,494	935,714	375.12	16,488			3,325		1,956			(4,099)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2022	06/13/2023			403.24	(923)			(186)					229				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2022	06/13/2023	13,055	4,897,661	375.17	86,029			17,348		10,127			(21,388)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2022	06/13/2023			409.15	(2,350)			(474)					584				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2022	06/07/2023	2,224	854,523	384.24	7,939			1,494		121			(2,007)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2022	06/07/2023			412.95	(222)			(42)					56				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2022	06/07/2023	12,779	4,916,810	384.76	43,959			8,273		583			(11,113)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2022	06/07/2023			419.46	(511)			(96)					129				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2022	06/08/2023	2,275	873,073	383.78	8,417			1,603		150			(2,122)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2022	06/08/2023			405.44	(614)			(117)					155				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2022	06/08/2023	5,632	2,164,732	384.38	19,993			3,808		306			(5,040)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2022	06/08/2023			417.99	(282)			(54)					71				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2022	06/09/2023	17,887	6,822,147	381.41	78,165			15,065		2,548			(19,650)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2022	06/09/2023			397.45	(12,521)			(2,413)		(6)			3,148				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2022	06/09/2023	18,135	6,894,021	380.14	86,506			16,673		3,711			(21,747)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2022	06/09/2023			413.63	(1,632)			(315)					410				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2022	06/09/2023	3,710	1,419,481	382.56	14,990			2,889		375			(3,769)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2022	06/09/2023			421.76	(111)			(21)					28				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2022	06/12/2023	2,507	951,248	379.44	12,585			2,510		680			(3,138)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2022	06/12/2023			407.11	(577)			(115)					144				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2022	06/12/2023	8,166	3,103,397	380.05	39,441			7,866		1,885			(9,833)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2022	06/12/2023			414.25	(735)			(147)					183				03

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MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	05/26/2023	792	3,285,446	4,150.02	158,527			25,346		78,357			(41,475)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	05/26/2023			4,364.59	(98,922)			(15,816)		(18,080)			25,881				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	05/31/2023	962	3,982,041	4,138.26	198,517			34,129		107,682			(51,193)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	05/31/2023			4,366.34	(120,757)			(20,761)		(24,861)			31,141				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	06/02/2023	819	3,358,999	4,099.69	179,657			31,734		112,021			(46,066)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	06/02/2023			4,314.59	(113,127)			(19,983)		(33,328)			29,007				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	06/05/2023	848	3,478,663	4,101.23	186,872			34,313		118,495			(47,510)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	06/05/2023			4,294.11	(124,173)			(22,800)		(42,274)			31,570				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	06/06/2023	788	3,246,983	4,119.7	169,478			31,509		102,434			(42,966)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	06/06/2023			4,368.79	(98,780)			(18,365)		(23,323)			25,043				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	06/08/2023	732	3,026,916	4,134.34	154,872			29,499		90,997			(39,043)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	06/08/2023			4,371.45	(92,882)			(17,692)		(22,264)			23,416				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	06/09/2023	925	3,603,781	3,895.39	273,849			52,781		272,755			(68,845)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	06/09/2023			4,091.94	(186,211)			(35,890)		(139,497)			46,813				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	06/12/2023	834	3,250,312	3,897.49	247,472			49,357		247,463			(61,697)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	06/12/2023			4,132.63	(154,837)			(30,882)		(108,661)			38,602				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	06/13/2023	1,051	3,939,693	3,748.84	379,725			76,574		444,553			(94,407)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	06/13/2023			3,941.75	(269,180)			(54,282)		(276,392)			66,923				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	05/12/2023	715	2,834,062	3,961.95	182,703			22,699		147,309			(49,828)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	05/12/2023			4,192.05	(110,734)			(13,758)		(43,383)			30,200				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	05/15/2023	620	2,494,123	4,022.52	145,952			19,285		101,577			(39,447)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	05/15/2023			4,239.87	(90,576)			(11,968)		(28,752)			24,480				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	05/16/2023	904	3,619,457	4,005.73	218,461			29,433		160,554			(58,867)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	05/16/2023			4,236.72	(131,601)			(17,731)		(43,920)			35,461				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	05/17/2023	686	2,802,985	4,086.46	147,615			20,270		84,054			(39,658)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2022	05/17/2023			4,309.8	(89,758)			(12,325)		(19,289)			24,114				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 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2022	05/19/2023	1,467	5,722,818	3,900.37	414,951			59,103		389,422			(110,818)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2022	05/19/2023			4,102.22	(274,330)			(39,074)		(169,360)			73,263				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2022	05/22/2023	1,052	4,101,105	3,899.39	299,553			44,933		283,906			(79,294)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2022	05/22/2023			4,109.52	(194,875)			(29,231)		(121,212)			51,584				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2022	05/23/2023	727	2,887,335	3,973.05	186,950			28,509		154,192			(49,342)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2022	05/23/2023			4,182.61	(120,091)			(18,313)		(57,512)			31,696				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2022	05/24/2023	581	2,289,490	3,938.84	157,262			24,371		139,692			(41,385)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2022	05/24/2023			4,149.7	(101,449)			(15,722)		(56,045)			26,697				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2022	05/26/2023	810	3,235,204	3,992.65	203,986			32,614		163,071			(53,368)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2022	05/26/2023			4,235.19	(120,923)			(19,334)		(49,102)			31,637				03
APR 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/14/2022	04/22/2024	11,574	1,207,534	104.33	14,815			8,481		9,297			(1,972)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/14/2022	04/11/2025	13,966	1,444,779	103.45	26,591			19,130		21,220			(2,324)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/14/2022	04/17/2025	17,192	1,804,642	104.97	25,891			18,669		19,097			(2,249)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/14/2022	04/17/2025	27,846	2,943,292	105.7	37,258			26,864		26,336			(3,237)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/14/2022	04/22/2025	19,349	2,036,673	105.26	27,901			20,155		20,278			(2,412)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/16/2022	06/15/2023	92,754	34,329,242	370.11	832,932			174,011		197,390			(208,813)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/16/2022	06/14/2024	8,275	3,062,797	370.11	99,884			60,703		53,086			(12,416)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	06/16/2022	06/15/2023	64,057	20,546,373	320.75	456,613			95,393		164,046			(114,471)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	06/16/2022	06/14/2024	4,374	1,403,012	320.75	45,721			27,786		27,711			(5,684)				03
JUN 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/16/2022	06/15/2023	91,182,771	91,182,771	3,789.99	2,777,427			580,242		5,410,831			(696,291)				03
JUN 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/16/2022	06/15/2023	6,513,591	6,513,591	3,789.99	198,404			41,449		386,520			(49,739)				03
JUN 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/16/2022	06/15/2023	8,137,715	8,137,715	3,789.99	278,066			58,092		501,902			(69,710)				03
JUN 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/16/2022	06/15/2023	77,513,640	77,513,640	3,789.99	2,806,769			586,372		4,819,058			(703,647)				03
JUN 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/16/2022	06/15/2023	2,616,627	2,616,627	3,789.99	96,266			20,111		162,906			(24,133)				03
JUN 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/16/2022	06/15/2023	9,369,061	9,369,061	3,789.99	350,216			73,165		583,890			(87,798)				03
JUN 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/16/2022	06/15/2023	16,710,559	16,710,559	3,789.99	663,576			138,630		1,043,291			(166,356)				03
JUN 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/16/2022	06/15/2023	4,626,024	4,626,024	3,789.99	206,552			43,152		288,943			(51,782)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2022	06/10/2025	50,195	5,138,504	102.37	111,082			82,082		97,313			(9,223)				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 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO||P2IHZNBB6K528	06/17/2022	04/24/2025	21,832	2,285,856	104.7	33,120			24,081		25,862			(2,874)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO||P2IHZNBB6K528	06/17/2022	06/13/2025	94,273	9,622,468	102.07	218,054			161,284		193,274			(18,054)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO||P2IHZNBB6K528	06/17/2022	04/28/2025	20,829	2,175,991	104.47	32,847			23,917		25,993			(2,840)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO||P2IHZNBB6K528	06/17/2022	04/28/2025	20,036	2,107,554	105.19	28,130			20,483		21,443			(2,432)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO||P2IHZNBB6K528	06/17/2022	05/02/2025	98,099	10,133,627	103.3	185,996			135,626		155,781			(16,019)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO||P2IHZNBB6K528	06/17/2022	05/02/2025	33,991	3,492,880	102.76	69,919			50,984		59,964			(6,022)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO||P2IHZNBB6K528	06/17/2022	05/09/2025	48,784	4,970,143	101.88	114,497			83,696		101,859			(9,795)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO||P2IHZNBB6K528	06/17/2022	05/13/2025	35,404	3,607,293	101.89	83,093			60,825		73,935			(7,082)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO||P2IHZNBB6K528	06/17/2022	05/16/2025	65,235	6,666,338	102.19	146,778			107,554		129,100			(12,474)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO||P2IHZNBB6K528	06/17/2022	05/19/2025	43,973	4,501,025	102.36	96,608			70,864		84,462			(8,187)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO||P2IHZNBB6K528	06/17/2022	05/20/2025	37,221	3,803,631	102.19	83,859			61,534		73,818			(7,100)				03
MAY 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO||P2IHZNBB6K528	06/17/2022	05/10/2024	20,732	2,119,384	102.23	38,250			22,516		30,906			(5,004)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO||P2IHZNBB6K528	06/17/2022	05/23/2025	144,825	14,804,044	102.22	325,278			238,923		285,999			(27,462)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO||P2IHZNBB6K528	06/17/2022	05/30/2025	101,606	10,431,933	102.67	214,288			157,770		185,224			(17,974)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO||P2IHZNBB6K528	06/17/2022	06/03/2025	84,573	8,691,517	102.77	176,080			129,812		151,654			(14,714)				03
MAY 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO||P2IHZNBB6K528	06/17/2022	05/24/2024	34,214	3,498,029	102.24	63,638			37,983		51,671			(8,159)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO||P2IHZNBB6K528	06/17/2022	06/06/2025	79,541	8,163,245	102.63	169,183			124,851		146,637			(14,099)				03
JUN 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO||P2IHZNBB6K528	06/17/2022	06/06/2024	31,797	3,263,333	102.63	55,613			33,601		44,136			(7,000)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO||P2IHZNBB6K528	06/17/2022	06/06/2025	73,326	7,523,932	102.61	156,477			115,474		135,685			(13,040)				03
JUN 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO||P2IHZNBB6K528	06/17/2022	06/14/2024	13,757	1,405,154	102.14	26,414			16,075		21,774			(3,288)				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/15/2023	12,214	46,289,157	3,789.99	3,531,746			741,964		4,756,016			(890,356)				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/15/2023			4,017.39	(2,091,649)			(439,422)		(2,553,878)			527,306				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/15/2023	1,257	4,764,321	3,789.99	363,506			76,367		489,514			(91,640)				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/15/2023			4,017.39	(215,283)			(45,228)		(262,858)			54,273				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/15/2023	883	3,346,523	3,789.99	260,685			54,766		343,841			(65,719)				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/15/2023			4,064.76	(137,526)			(28,892)		(155,675)			34,671				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/15/2023	18,005	68,238,164	3,789.99	5,337,458			1,121,315		7,011,184			(1,345,578)				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/15/2023			4,074.24	(2,750,882)			(577,916)		(3,060,759)			693,500				03

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JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/15/2023	209	791,805	3,789.99	62,956			13,226		81,355			(15,871)				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/15/2023			4,112.14	(29,537)			(6,205)		(30,461)			7,446				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/15/2023	2,043	7,743,973	3,789.99	620,702			130,400		795,661			(156,480)				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/15/2023			4,131.09	(277,760)			(58,353)		(275,634)			70,023				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/15/2023	2,829	11,525,699	4,074.24	655,998			137,815		480,906			(165,378)				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/15/2023	387	1,466,271	3,789.99	121,256			25,474		150,653			(30,569)				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/15/2023			4,206.89	(44,820)			(9,416)		(36,977)			11,299				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/15/2023	759	3,104,807	4,093.19	169,653			35,641		119,591			(42,770)				03
JUN 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2022	06/06/2024	7,016	1,392,078	198.41	24,065			24,065		9,606							03
JUN 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2022	06/21/2024	14,171	2,734,306	192.95	76,524			76,524		42,078							03
JUN 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2022	06/06/2023	1,935	378,925	195.84	5,340			1,016		286			(1,385)				03
JUN 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2022	06/06/2023			214.58	(97)			(18)					25				03
JUN 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2022	06/21/2023	2,207	422,059	191.28	10,371			2,320		2,713			(2,578)				03
JUN 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2022	06/21/2023			211.01	(287)			(64)					71				03
JUN 24 ABGAVL Call ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	06/22/2022	06/03/2024	10,290	3,662,740	355.95	66,679			40,289		21,087			(8,452)				03
JUN 24 ABGAVL Call ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	06/22/2022	06/13/2024	6,640	2,337,452	352	51,729			31,541		19,613			(6,466)				03
JUN 24 ABGAVL Call ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	06/22/2022	06/21/2024	8,924	3,082,237	345.38	92,276			56,659		44,654			(11,408)				03
JUN 23 ABGAVL Index Call Sprea ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	06/22/2022	06/02/2023	2,694	952,511	353.57	11,422			2,065		341			(2,997)				03
JUN 23 ABGAVL Index Call Sprea ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	06/22/2022	06/02/2023			388.82													03
JUN 23 ABGAVL Index Call Sprea ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	06/22/2022	06/21/2023	7,306	2,508,761	343.37	60,204			13,471		16,270			(14,968)				03
JUN 23 ABGAVL Index Call Sprea ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	06/22/2022	06/21/2023			378.95													03
JUN 23 JPMorgan MOZAIC2 Spread ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/20/2023	2,494	925,510	371.12	21,971			4,910		4,688			(5,523)				03
JUN 23 JPMorgan MOZAIC2 Spread ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/20/2023			398	(1,845)			(412)		(2)			464				03
JUN 23 JPMorgan MOZAIC2 Spread ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/20/2023	10,763	3,996,766	371.35	93,636			20,924		19,442			(23,540)				03
JUN 23 JPMorgan MOZAIC2 Spread ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/20/2023			404.77	(3,659)			(818)					920				03
JUN 23 JPMorgan MOZAIC2 Spread ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/21/2023	2,660	987,267	371.16	23,408			5,281		5,016			(5,868)				03
JUN 23 JPMorgan MOZAIC2 Spread ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/21/2023			399.62	(1,676)			(378)		(1)			420				03
JUN 23 JPMorgan MOZAIC2 Spread ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/21/2023	8,107	3,010,427	371.35	70,609			15,931		14,796			(17,702)				03

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JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/21/2023			405.26	(2,675)			(604)					671				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/22/2023	2,363	876,406	370.92	21,100			4,806		4,685			(5,275)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/22/2023			388.95	(4,395)			(1,001)		(58)			1,099				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/14/2023	2,703	1,004,147	371.44	23,222			4,882		4,499			(5,937)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/14/2023			399.24	(1,703)			(358)		(1)			435				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/22/2023	2,417	896,420	370.84	21,683			4,939		4,858			(5,421)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/22/2023			397.36	(1,934)			(440)		(3)			483				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/22/2023	5,025	1,866,065	371.34	43,870			9,993		9,279			(10,968)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/22/2023			405.62	(1,558)			(355)					389				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/14/2023	14,151	5,263,624	371.95	118,164			24,841		21,428			(30,213)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/14/2023			405.88	(4,104)			(863)					1,049				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/15/2023	5,804	2,147,213	369.94	54,269			11,530		12,708			(13,836)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/15/2023			388.37	(11,144)			(2,368)		(119)			2,841				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/15/2023	3,352	1,239,969	369.95	31,305			6,651		7,326			(7,981)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/15/2023			395.2	(3,285)			(698)		(5)			837				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/15/2023	7,463	2,761,580	370.06	69,252			14,714		16,009			(17,656)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/15/2023			402.88	(3,134)			(666)					799				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/16/2023	8,777	3,256,561	371.02	77,416			16,620		16,104			(19,682)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/16/2023			387.05	(19,047)			(4,089)		(295)			4,842				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/16/2023	7,088	2,631,565	371.26	61,667			13,239		12,462			(15,678)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/16/2023			393.95	(7,939)			(1,704)		(20)			2,018				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/16/2023	31,020	11,515,727	371.24	270,181			58,005		54,731			(68,690)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/16/2023			404.09	(11,167)			(2,397)		(1)			2,839				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/16/2023	4,559	1,691,423	371.01	40,210			8,633		8,379			(10,223)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/16/2023			408.2	(1,003)			(215)					255				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/20/2023	4,532	1,389,405	306.58	28,370			6,340		4,061			(7,132)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/20/2023			326.01	(2,991)			(668)		(3)			752				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/21/2023	6,285	1,927,166	306.63	39,281			8,863		5,644			(9,848)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/21/2023			327.49	(3,394)			(766)		(2)			851				03

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JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/22/2023	6,080	1,858,804	305.74	40,491			9,223		6,799			(10,123)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/22/2023			326.24	(3,891)			(886)		(4)			973				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/07/2023	4,520	1,403,673	310.53	20,612			4,003		1,005			(5,377)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/07/2023			333.55	(949)			(184)					248				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/08/2023	4,636	1,441,424	310.95	20,489			4,027		925			(5,330)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/08/2023			333.73	(927)			(182)					241				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/09/2023	4,419	1,372,290	310.51	20,285			4,034		1,050			(5,261)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/09/2023			331.41	(1,282)			(255)					332				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/12/2023	9,994	3,102,622	310.45	46,272			9,519		2,635			(11,899)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/12/2023			333.16	(2,299)			(473)					591				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/13/2023	5,317	1,639,562	308.35	28,979			6,027		2,671			(7,430)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/13/2023			328.6	(2,340)			(487)					600				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/14/2023	4,553	1,400,164	307.5	26,455			5,562		2,938			(6,764)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/14/2023			329.93	(1,685)			(354)					431				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/15/2023	11,279	3,470,309	307.69	64,739			13,755		7,046			(16,506)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/15/2023			329.23	(4,624)			(982)		(1)			1,179				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/16/2023	4,441	1,364,419	307.22	26,425			5,673		3,191			(6,718)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/16/2023			324.14	(3,642)			(782)		(6)			926				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/16/2023	8,794	2,702,691	307.35	51,794			11,120		6,111			(13,168)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/16/2023			328.95	(3,781)			(812)		(1)			961				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	06/20/2025	56,661	16,729,603	295.26	472,834			353,102		280,454			(39,185)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	06/23/2025	22,490	6,668,859	296.52	176,274			131,760		101,697			(14,568)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	06/24/2025	17,328	5,151,405	297.28	130,659			97,695		74,067			(10,788)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	06/27/2025	36,163	10,716,054	296.33	286,695			214,562		166,355			(23,607)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	05/24/2024	697	211,352	303.1	2,752			1,661		885			(357)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	06/13/2024	10,019	2,966,328	296.07	65,314			40,158		30,617			(8,233)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	06/17/2024	7,228	2,122,933	293.71	54,709			33,755		28,284			(6,858)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	06/27/2024	13,436	3,975,682	295.89	89,449			55,660		42,816			(11,058)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	05/02/2025	5,061	1,530,553	302.43	27,977			20,558		13,459			(2,428)				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 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	06/10/2025	31,075	9,255,402	297.84	226,076			168,297		125,704			(18,910)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	06/13/2025	57,073	16,790,900	294.2	500,809			373,170		303,436			(41,773)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	06/16/2025	20,108	5,915,073	294.17	176,908			131,946		107,376			(14,715)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	06/17/2025	18,694	5,512,600	294.89	158,733			118,427		94,854			(13,191)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/28/2022	06/10/2025	26,691	10,295,349	385.72	259,935			193,682		145,211			(21,762)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/28/2022	06/13/2025	31,166	11,841,214	379.94	371,365			276,973		221,128			(31,004)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/28/2022	06/16/2025	9,091	3,429,580	377.26	118,557			88,507		72,633			(9,871)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/28/2022	06/17/2025	11,032	4,176,768	378.6	137,719			102,843		83,281			(11,455)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/28/2022	06/20/2025	32,796	12,445,037	379.47	398,240			297,671		238,946			(33,034)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/28/2022	06/23/2025	8,248	3,133,456	379.91	98,823			73,936		59,110			(8,175)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/28/2022	06/24/2025	9,962	3,793,927	380.83	115,780			86,649		68,630			(9,569)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/28/2022	06/27/2025	17,672	6,728,491	380.74	206,294			154,532		122,525			(17,002)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/28/2022	05/02/2024	599	231,518	386.63	4,133			2,445		1,533			(554)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/28/2022	06/10/2024	4,204	1,625,639	386.66	30,145			18,512		11,954			(3,821)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/28/2022	06/17/2024	4,518	1,705,278	377.42	48,577			30,013		23,859			(6,098)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/28/2022	06/24/2024	2,845	1,075,890	378.23	29,725			18,476		14,468			(3,695)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/28/2022	06/27/2024	317	120,612	380.42	3,032			1,889		1,416			(375)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/28/2022	05/02/2025	16,232	6,360,196	391.83	122,971			90,448		62,306			(10,683)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/28/2022	05/19/2025	1,364	532,925	390.63	10,948			8,099		5,697			(936)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/28/2022	06/02/2025	219	85,466	391.06	1,742			1,295		910			(147)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/28/2022	06/06/2025	43,201	16,779,770	388.41	380,879			283,436		205,784			(32,007)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/27/2023	18,654	6,940,702	372.07	152,406			37,350		31,985			(38,638)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/27/2023			405.5	(5,410)			(1,326)		(1)			1,371				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/27/2023	3,282	1,221,119	372.07	26,814			6,571		5,627			(6,798)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/27/2023			409.28	(591)			(145)					150				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/28/2023	2,821	1,049,973	372.17	22,965			5,677		4,804			(5,806)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/28/2023			399.98	(1,580)			(391)		(2)			399				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 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/28/2023	12,938	4,819,154	372.48	103,375			25,553		20,890			(26,134)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/28/2023			406.85	(3,235)			(800)					818				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/29/2023	5,453	2,031,662	372.59	43,350			10,807		8,728			(10,929)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/29/2023			391.17	(7,852)			(1,958)		(92)			1,980				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/29/2023	3,861	1,438,531	372.58	30,734			7,662		6,190			(7,748)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/29/2023			399.11	(2,432)			(606)		(4)			613				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	05/02/2023	36	13,692	384.17	114			12					(34)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	05/02/2023			418.75	(1)												03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/29/2023	10,053	3,746,046	372.64	79,718			19,874		15,952			(20,097)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/29/2023			406.35	(2,714)			(677)		(1)			684				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/30/2023	4,114	1,528,509	371.58	34,677			8,718		7,879			(8,718)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/30/2023			387.61	(8,309)			(2,089)		(214)			2,089				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/30/2023	6,145	2,284,553	371.79	51,247			12,883		11,369			(12,883)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/30/2023			394.69	(6,206)			(1,560)		(34)			1,560				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/08/2023	251	96,378	384.42	883			179		13			(236)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/08/2023			422.86	(5)			(1)					1				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/30/2023	11,979	4,458,029	372.14	97,872			24,605		20,909			(24,605)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/30/2023			401.94	(5,511)			(1,385)		(4)			1,385				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/23/2023	2,883	1,070,458	371.34	24,416			5,774		5,376			(6,261)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/23/2023			388.46	(5,247)			(1,241)		(86)			1,345				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/23/2023	10,971	4,079,488	371.85	90,290			21,351		18,739			(23,151)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/23/2023			391.36	(15,140)			(3,580)		(127)			3,882				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/30/2023	9,052	3,368,572	372.15	73,952			18,591		15,772			(18,591)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/30/2023			409.37	(1,629)			(410)					410				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/23/2023	27,120	10,094,997	372.23	218,319			51,625		43,334			(55,979)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/23/2023			405.06	(8,136)			(1,924)		(1)			2,086				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	07/03/2023	2,526	939,900	372.08	20,790			5,356		4,585			(5,183)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	07/03/2023			395.92	(2,273)			(586)		(11)			567				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/26/2023	3,837	1,427,883	372.18	31,114			7,559		6,389			(7,910)				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 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/26/2023			390.59	(5,755)			(1,398)		(67)			1,463				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	07/03/2023	6,436	2,394,282	372.04	53,093			13,678		11,757			(13,237)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	07/03/2023			405.97	(1,866)			(481)		(1)			465				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/26/2023	2,596	966,116	372.21	21,025			5,108		4,300			(5,345)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/26/2023			398.71	(1,661)			(404)		(2)			422				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/26/2023	13,793	5,133,136	372.16	111,998			27,208		23,048			(28,474)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/26/2023			405.64	(3,862)			(938)		(1)			982				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/27/2023	2,524	938,261	371.78	20,972			5,140		4,546			(5,317)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2022	06/27/2023			398.29	(1,716)			(421)		(3)			435				03
APR 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2022	04/19/2024	4,910	803,991	163.73	21,802			12,841		28,286			(3,010)				03
MAY 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2022	05/31/2024	5,019	804,251	160.25	27,703			17,005		45,040			(3,593)				03
JUL 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2022	07/01/2024	6,917	1,097,251	158.64	42,675			26,900		74,606			(5,298)				03
APR 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2022	04/19/2023	3,461	561,878	162.36	5,226			329		304			(1,644)				03
APR 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2022	04/19/2023			170.55	(35)			(2)					11				03
MAY 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2022	05/16/2023	2,549	407,284	159.79	5,506			792		4,170			(1,583)				03
MAY 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2022	05/16/2023			171.95	(25)			(4)					7				03
JUN 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2022	06/02/2023	2,411	380,546	157.81	7,114			1,337		8,534			(1,940)				03
JUN 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2022	06/02/2023			171.04	(48)			(9)		(5)			13				03
JUN 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2022	06/30/2023	1,095	170,620	155.8	4,468			1,123		6,565			(1,123)				03
JUN 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2022	06/30/2023			170.91	(44)			(11)		(22)			11				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2022	07/01/2025	47,017	4,731,836	100.64	111,808			84,628		124,325			(9,266)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2022	07/03/2025	152,194	15,213,339	99.96	398,749			301,994		449,668			(32,985)				03
JUN 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2022	06/28/2024	25,053	2,533,869	101.14	45,722			28,910		50,720			(5,731)				03
JUL 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2022	07/05/2024	2,105	209,101	99.35	5,262			3,346		6,216			(653)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2022	06/16/2025	44,723	4,534,937	101.4	94,634			71,307		103,398			(7,952)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2022	06/17/2025	23,334	2,371,403	101.63	47,717			35,966		51,838			(4,006)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2022	06/20/2025	130,222	13,229,260	101.59	268,257			202,378		291,656			(22,459)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2022	06/23/2025	41,784	4,214,292	100.86	95,977			72,472		106,226			(8,013)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2022	06/24/2025	45,873	4,643,247	101.22	100,049			75,570		109,736			(8,345)				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 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2022	06/27/2025	176,491	17,894,467	101.39	375,750			284,070		410,413			(31,255)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2022	06/30/2025	52,430	5,287,026	100.84	121,113			91,644		134,048			(10,046)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/03/2025	42,810	12,834,417	299.8	299,165			226,782		151,787			(24,770)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	06/27/2025	25,900	7,706,974	297.57	202,648			153,345		108,557			(16,872)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/01/2025	15,116	4,532,871	299.87	105,138			79,653		53,207			(8,721)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/03/2025	13,051	3,869,894	296.53	107,964			81,842		59,431			(8,939)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	06/30/2025	11,803	3,529,403	299.03	85,764			64,956		44,338			(7,121)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	06/27/2025	10,934	3,216,581	294.17	101,398			76,729		58,828			(8,442)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/05/2024	10,542	3,144,184	298.25	64,315			40,952		26,511			(7,995)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	06/30/2025	7,447	2,200,686	295.5	64,785			49,067		36,501			(5,379)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/01/2025	7,281	2,172,054	298.33	54,895			41,588		28,900			(4,553)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2025	11,554	3,451,618	298.74	85,520			64,904		44,679			(7,055)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2025	7,191	2,124,351	295.43	62,942			47,769		35,608			(5,192)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/07/2024	4,930	1,912,858	387.98	26,673			16,618		7,970			(3,454)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/13/2024	4,526	1,726,648	381.46	33,496			20,977		12,862			(4,300)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/24/2024	4,822	1,799,367	373.13	51,551			32,581		25,719			(6,516)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/28/2024	4,984	1,874,509	376.1	47,249			29,960		21,797			(5,939)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	07/08/2024	3,936	1,469,403	373.36	42,072			26,889		21,090			(5,216)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/06/2025	30,011	11,638,105	387.79	255,397			192,211		103,937			(21,705)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/09/2025	8,466	3,283,450	387.84	72,046			54,272		29,356			(6,106)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/10/2025	8,847	3,401,283	384.47	84,663			63,796		37,255			(7,168)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/13/2025	15,580	5,809,982	372.92	216,714			163,450		120,161			(18,297)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/13/2025	9,046	3,423,915	378.49	105,660			79,691		52,783			(8,921)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/16/2025	5,655	2,114,741	373.99	76,223			57,542		41,502			(6,417)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/17/2025	5,705	2,139,264	374.97	74,623			56,351		39,935			(6,277)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/20/2025	20,851	7,817,808	374.93	273,570			206,771		146,566			(22,946)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/23/2025	8,049	3,014,867	374.56	106,972			80,925		57,758			(8,948)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/24/2025	6,280	2,348,593	374	84,901			64,247		46,344			(7,095)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/27/2025	23,986	8,990,837	374.83	316,621			239,811		170,355			(26,385)				03

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JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/30/2025	9,674	3,633,398	375.58	124,893			94,679		66,382			(10,379)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	07/01/2025	11,174	4,197,453	375.65	144,031			109,219		76,469			(11,958)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	07/03/2025	11,908	4,451,821	373.85	162,426			123,240		89,091			(13,461)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	07/07/2025	12,195	4,568,664	374.64	162,679			123,576		88,096			(13,432)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	07/08/2025	11,783	4,398,250	373.28	163,898			124,538		90,940			(13,520)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/11/2022	07/08/2024	5,365	2,039,958	380.27	55,983			35,829		24,674			(6,950)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/11/2022	06/27/2025	18,325	6,959,873	379.8	235,294			178,379		132,383			(19,626)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/11/2022	06/30/2025	23,154	8,824,262	381.12	284,978			216,236		158,308			(23,704)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/11/2022	07/01/2025	11,353	4,336,059	381.93	136,073			103,280		74,960			(11,308)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/11/2022	07/03/2025	30,647	11,707,606	382.02	366,551			278,376		201,851			(30,405)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/11/2022	07/07/2025	7,215	2,744,046	380.35	91,368			69,470		51,325			(7,551)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/11/2022	07/08/2025	12,709	4,851,432	381.72	153,893			117,043		85,229			(12,707)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/13/2022	06/16/2023	1,361	4,984,463	3,661.6	653,755			147,873		685,193			(175,113)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/13/2022	06/16/2023			3,848.3	(497,888)			(112,618)		(464,758)			133,363				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/13/2022	06/16/2023	1,571	5,791,308	3,687.51	728,156			164,702		753,957			(195,042)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/13/2022	06/16/2023			3,945.63	(489,562)			(110,734)		(413,998)			131,133				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/13/2022	06/22/2023	1,588	5,904,808	3,718.44	711,193			170,520		727,938			(187,156)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/13/2022	06/22/2023			3,958.75	(490,130)			(117,517)		(414,147)			128,982				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/13/2022	06/23/2023	992	3,791,453	3,821.22	384,084			92,942		368,633			(100,780)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/13/2022	06/23/2023			4,098.24	(238,299)			(57,664)		(163,163)			62,527				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/13/2022	06/27/2023	1,613	6,292,144	3,900.46	556,547			139,538		502,866			(144,349)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/13/2022	06/27/2023			4,123.45	(373,290)			(93,591)		(248,527)			96,819				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/13/2022	06/30/2023	2,198	8,372,531	3,809.02	875,297			225,076		855,009			(225,076)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/13/2022	06/30/2023			4,016.32	(624,870)			(160,681)		(501,521)			160,681				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/13/2022	07/06/2023	1,686	6,433,059	3,816.05	670,624			180,842		656,092			(169,540)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/13/2022	07/06/2023			4,098.19	(417,604)			(112,612)		(303,028)			105,574				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 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/13/2022	07/10/2023	1,210	4,699,282	3,884.41	436,767			121,324		409,163			(109,192)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/13/2022	07/10/2023			4,110.62	(295,307)			(82,030)		(213,406)			73,827				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/13/2022	07/12/2023	1,298	4,961,098	3,823.14	515,063			145,128		505,311			(128,054)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/13/2022	07/12/2023			4,043.69	(359,709)			(101,354)		(288,809)			89,430				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	06/30/2023	10,565	3,212,934	304.11	57,791			14,989		18,076			(14,989)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	06/30/2023			325.27	(4,015)			(1,041)		(22)			1,041				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/03/2023	5,683	1,718,604	302.42	35,347			9,392		13,602			(9,089)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/03/2023			319.19	(5,001)			(1,329)		(160)			1,286				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/10/2023	5,056	1,873,283	370.49	39,186			10,976		12,447			(9,879)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/10/2023			389.59	(6,573)			(1,841)		(219)			1,657				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/10/2023	5,601	2,075,331	370.52	43,297			12,128		13,727			(10,915)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/10/2023			400.09	(2,352)			(659)		(9)			593				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/11/2023	3,755	1,391,819	370.62	28,916			8,158		9,134			(7,269)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/11/2023			397.4	(2,141)			(604)		(16)			538				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/11/2023	11,343	4,205,755	370.77	86,549			24,418		26,986			(21,758)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/11/2023			406.64	(2,155)			(608)		(2)			542				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/05/2023	3,575	1,325,177	370.68	27,206			7,342		8,241			(6,956)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/05/2023			397.38	(1,966)			(531)		(10)			503				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/12/2023	3,115	1,149,531	369.02	26,323			7,479		9,571			(6,599)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/12/2023			392.62	(2,990)			(850)		(61)			750				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/12/2023	8,519	3,153,886	370.22	67,215			19,097		22,116			(16,850)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/12/2023			405.12	(1,959)			(557)		(2)			491				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/13/2023	3,737	1,383,331	370.22	29,518			8,446		9,763			(7,380)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/13/2023			390.86	(4,334)			(1,240)		(126)			1,084				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/13/2023	4,658	1,725,678	370.5	36,190			10,354		11,689			(9,048)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/13/2023			407.38	(792)			(227)		(1)			198				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/05/2023	12,163	4,513,907	371.12	90,127			24,324		26,197			(23,044)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/05/2023			404.97	(2,676)			(722)		(2)			684				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 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/06/2023	7,056	2,611,296	370.1	55,599			15,120		17,875			(14,175)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/06/2023			387.55	(11,077)			(3,013)		(465)			2,824				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/06/2023	3,812	1,411,248	370.21	29,848			8,117		9,501			(7,610)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/06/2023			393.08	(3,393)			(923)		(49)			865				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/06/2023	5,283	1,956,089	370.28	41,205			11,206		13,030			(10,506)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/06/2023			407.19	(898)			(244)					229				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/07/2023	3,644	1,349,615	370.41	28,238			7,737		8,879			(7,179)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/07/2023			384.09	(7,943)			(2,176)		(607)			2,019				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/07/2023	6,294	2,333,434	370.72	47,900			13,125		14,640			(12,178)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/07/2023			392.06	(6,294)			(1,725)		(117)			1,600				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/07/2023	11,123	4,121,464	370.52	85,651			23,469		26,664			(21,776)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/07/2023			399.96	(4,561)			(1,250)		(15)			1,159				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/07/2023	7,499	2,779,384	370.63	57,368			15,719		17,681			(14,585)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/07/2023			407.69	(1,200)			(329)					305				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/05/2023	4,774	1,442,363	302.13	30,410			8,207		12,166			(7,775)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/05/2023			317.91	(4,965)			(1,340)		(227)			1,269				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/07/2023	5,155	1,554,026	301.46	34,539			9,464		14,849			(8,781)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/07/2023			316.37	(6,547)			(1,794)		(434)			1,664				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/07/2023	6,342	1,910,358	301.21	43,191			11,835		19,021			(10,981)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/07/2023			319.69	(5,328)			(1,460)		(175)			1,354				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/10/2023	4,996	1,510,834	302.43	31,373			8,788		12,467			(7,909)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/10/2023			319.44	(4,396)			(1,231)		(169)			1,108				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/10/2023	6,169	1,866,825	302.63	38,184			10,696		14,882			(9,626)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/10/2023			320.79	(4,565)			(1,279)		(130)			1,151				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/11/2023	4,241	1,281,264	302.11	27,270			7,693		11,228			(6,856)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/11/2023			318.38	(4,283)			(1,208)		(212)			1,077				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/12/2023	5,076	1,535,328	302.48	31,876			9,057		12,711			(7,991)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/12/2023			320.56	(3,908)			(1,110)		(126)			980				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/12/2023	6,464	1,955,669	302.56	40,334			11,460		15,971			(10,112)				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)
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/12/2023			320.72	(4,848)			(1,377)		(152)			1,215				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/13/2023	5,208	1,568,557	301.18	35,831			10,252		16,162			(8,958)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/13/2023			318.88	(5,000)			(1,430)		(236)			1,250				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/13/2023	4,839	1,459,028	301.5	32,568			9,318		14,284			(8,142)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	07/13/2023			319.59	(4,259)			(1,218)		(174)			1,065				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	06/23/2023	4,883	1,488,222	304.77	25,099			6,127		6,831			(6,644)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	06/23/2023			321.29	(3,076)			(751)		(37)			814				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	06/23/2023	6,096	1,858,222	304.81	31,213			7,620		8,456			(8,262)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	06/23/2023			326.15	(1,951)			(476)		(5)			516				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	06/26/2023	4,534	1,382,072	304.82	23,305			5,843		6,476			(6,115)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	06/26/2023			324.64	(1,814)			(455)		(10)			476				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	06/27/2023	6,546	1,994,747	304.75	33,906			8,575		9,582			(8,871)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	06/27/2023			324.29	(2,815)			(712)		(17)			736				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	06/28/2023	6,415	1,958,610	305.34	31,816			8,115		8,387			(8,300)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	06/28/2023			325.89	(2,181)			(556)		(9)			569				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	06/29/2023	7,573	2,312,013	305.29	37,790			9,721		10,109			(9,830)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	06/29/2023			325.82	(2,651)			(682)		(12)			689				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	06/30/2023	5,545	1,680,670	303.09	32,716			8,485		11,519			(8,485)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/14/2022	06/30/2023			317.46	(5,989)			(1,553)		(256)			1,553				03
JUL 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/18/2022	07/14/2023	73,547	23,698,166	322.22	575,002			166,574		178,781			(144,151)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/18/2022	07/15/2024	10,727	3,456,422	322.22	120,732			78,326		63,409			(14,967)				03
JUL 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/18/2022	07/14/2023	74,464,218	74,464,218	3,863.16	2,643,480			765,799		3,196,511			(662,711)				03
JUL 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/18/2022	07/14/2023	7,276,237	7,276,237	3,863.16	258,306			74,830		312,346			(64,756)				03
JUL 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/18/2022	07/14/2023	4,103,012	4,103,012	3,863.16	164,941			47,782		180,538			(41,350)				03
JUL 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/18/2022	07/14/2023	64,213,025	64,213,025	3,863.16	2,748,317			796,170		2,844,059			(688,993)				03
JUL 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/18/2022	07/14/2023	1,523,673	1,523,673	3,863.16	66,585			19,289		67,579			(16,692)				03
JUL 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/18/2022	07/14/2023	5,734,476	5,734,476	3,863.16	255,184			73,925		254,623			(63,974)				03
JUL 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/18/2022	07/14/2023	14,214,678	14,214,678	3,863.16	673,776			195,189		632,771			(168,913)				03

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JUL 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2022	07/14/2023	4,527,647	4,527,647	3,863.16	244,040			70,697		201,810			(61,180)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2022	07/14/2023	126,245	46,699,436	369.91	1,103,385			320,536		347,182			(277,387)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2022	07/15/2024	11,613	4,295,702	369.91	138,309			89,853		78,288			(17,169)				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/19/2022	07/14/2023	9,236	35,678,987	3,863.16	3,984,373			1,157,472		3,315,904			(1,001,658)				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/19/2022	07/14/2023			4,094.95	(2,770,433)			(804,819)		(1,761,092)			696,478				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/19/2022	07/14/2023	1,050	4,056,279	3,863.16	452,976			131,591		376,979			(113,877)				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/19/2022	07/14/2023			4,094.95	(314,966)			(91,498)		(200,215)			79,181				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/19/2022	07/14/2023	408	1,576,092	3,863.16	176,007			51,130		146,478			(44,247)				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/19/2022	07/14/2023			4,143.24	(112,525)			(32,689)		(65,874)			28,288				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/19/2022	07/14/2023	14,203	54,869,427	3,863.16	6,127,424			1,780,034		5,099,410			(1,540,414)				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/19/2022	07/14/2023			4,152.9	(3,850,785)			(1,118,664)		(2,214,903)			968,074				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/19/2022	07/14/2023	203	785,303	3,863.16	87,697			25,476		72,984			(22,047)				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/19/2022	07/14/2023			4,191.53	(51,407)			(14,934)		(27,399)			12,924				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/19/2022	07/14/2023	1,901	7,343,481	3,863.16	820,067			238,232		682,482			(206,162)				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/19/2022	07/14/2023			4,210.84	(463,972)			(134,785)		(237,175)			116,641				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/19/2022	07/14/2023	3,289	13,657,352	4,152.9	874,348			254,001		512,840			(219,808)				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/19/2022	07/14/2023	575	2,219,926	3,863.16	247,905			72,017		206,314			(62,323)				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/19/2022	07/14/2023			4,288.11	(121,174)			(35,201)		(50,955)			30,463				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/19/2022	07/14/2023	897	3,741,388	4,172.21	230,148			66,859		130,189			(57,859)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/18/2025	35,653	10,631,641	298.2	306,974			236,720		145,071			(25,393)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/18/2025	22,046	6,501,504	294.9	222,700			171,733		114,279			(18,422)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/21/2025	12,834	3,840,628	299.25	104,984			81,023		48,330			(8,660)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/21/2025	7,631	2,261,489	296.34	72,050			55,606		35,749			(5,944)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/15/2025	7,477	2,232,934	298.66	62,816			48,400		29,301			(5,211)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/15/2025	7,241	2,147,091	296.53	67,566			52,060		33,295			(5,605)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/11/2025	46,860	13,999,786	298.76	391,063			300,985		181,558			(32,558)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/14/2025	13,987	4,169,647	298.11	120,733			93,000		57,112			(10,024)				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)
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/08/2025	11,600	3,458,850	298.17	99,584			76,582		46,905			(8,314)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/11/2025	10,397	3,071,051	295.38	102,382			78,799		51,815			(8,524)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/19/2024	9,646	2,870,740	297.61	70,901			46,517		26,646			(8,814)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/08/2024	9,473	2,816,125	297.28	70,547			45,910		26,589			(8,905)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/12/2024	8,384	2,492,580	297.29	62,560			40,834		23,667			(7,853)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/08/2025	7,181	2,126,856	296.17	68,010			52,301		33,721			(5,678)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/14/2025	7,079	2,087,096	294.83	71,626			55,173		36,779			(5,947)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/18/2025	101,795	10,212,044	100.32	251,942			194,461		284,987			(20,860)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/18/2025	50,830	5,057,579	99.5	141,104			108,911		161,992			(11,683)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/15/2025	36,141	3,615,552	100.04	92,955			71,688		105,764			(7,718)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/15/2025	25,177	2,513,691	99.84	66,594			51,358		76,052			(5,529)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/11/2025	167,692	16,826,253	100.34	412,859			318,054		467,067			(34,405)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/11/2025	47,065	4,684,428	99.53	129,854			100,035		149,083			(10,821)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/07/2025	34,407	3,445,894	100.15	86,879			66,854		98,731			(7,267)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/14/2025	32,373	3,220,819	99.49	89,868			69,289		103,262			(7,468)				03
JUL 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/12/2024	28,969	2,890,231	99.77	66,484			43,456		78,979			(8,357)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/03/2025	28,158	2,803,714	99.57	77,041			59,218		88,482			(6,468)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/08/2025	24,816	2,490,753	100.37	60,724			46,741		68,735			(5,074)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/07/2025	24,707	2,461,800	99.64	67,005			51,562		76,875			(5,605)				03
JUL 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/19/2024	15,040	1,501,395	99.83	34,290			22,528		40,635			(4,268)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/19/2023	4,726	1,750,106	370.28	47,028			14,399		12,734			(11,889)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/19/2023			407.31	(1,418)			(434)		(1)			358				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/20/2023	7,886	2,923,313	370.72	76,726			23,641		20,100			(19,343)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/20/2023			389.84	(15,298)			(4,714)		(448)			3,857				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/20/2023	3,776	1,399,521	370.68	36,812			11,343		9,678			(9,280)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/20/2023			403.08	(1,850)			(570)		(4)			466				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/21/2023	9,410	3,505,760	372.56	82,995			25,733		18,482			(20,865)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/21/2023			390.66	(17,032)			(5,281)		(445)			4,282				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/14/2023	7,848	2,899,949	369.53	80,831			23,950		22,740			(20,726)				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 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/14/2023			387.51	(18,521)			(5,488)		(676)			4,749				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/21/2023	6,462	2,409,001	372.81	56,153			17,410		12,221			(14,117)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/21/2023			397.06	(6,203)			(1,923)		(50)			1,559				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/21/2023	20,384	7,599,225	372.81	177,134			54,921		38,551			(44,531)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/21/2023			406.18	(7,134)			(2,212)		(7)			1,794				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/24/2023	3,945	1,471,796	373.06	33,968			10,727		7,362			(8,469)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/24/2023			391.97	(6,391)			(2,018)		(146)			1,593				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/14/2023	7,049	2,605,604	369.65	72,180			21,387		20,088			(18,508)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/14/2023			393.41	(9,516)			(2,820)		(119)			2,440				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/24/2023	6,994	2,609,732	373.12	60,012			18,951		12,934			(14,961)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/24/2023			402.03	(3,987)			(1,259)		(13)			994				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/14/2023	14,421	5,333,289	369.83	146,228			43,327		40,078			(37,494)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/14/2023			401.37	(8,364)			(2,478)		(18)			2,145				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/25/2023	3,988	1,486,695	372.75	34,979			11,112		7,857			(8,696)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/25/2023			398.92	(3,231)			(1,026)		(21)			803				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/17/2023	5,118	1,892,951	369.85	52,001			15,718		14,455			(13,220)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/17/2023			388.38	(11,260)			(3,403)		(386)			2,863				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/25/2023	10,376	3,870,438	373.01	89,651			28,480		19,665			(22,289)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/25/2023			402.55	(5,603)			(1,780)		(17)			1,393				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/17/2023	4,554	1,684,409	369.86	46,270			13,986		12,845			(11,764)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/17/2023			398.38	(3,734)			(1,129)		(19)			949				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/25/2023	12,554	4,683,206	373.05	108,214			34,377		23,650			(26,904)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/25/2023			410.38	(2,636)			(838)		(1)			655				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/18/2023	7,159	2,653,462	370.66	69,726			21,212		18,167			(17,677)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/18/2023			399.72	(5,083)			(1,546)		(20)			1,289				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/18/2023	8,529	3,159,390	370.42	84,183			25,611		22,391			(21,342)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/18/2023			407.52	(2,473)			(752)		(2)			627				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/19/2023	3,442	1,271,229	369.35	35,967			11,012		10,527			(9,093)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/19/2023			394.09	(4,440)			(1,359)		(59)			1,122				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 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/19/2023	5,894	2,182,490	370.28	58,647			17,956		15,880			(14,826)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/19/2023			399.82	(4,185)			(1,281)		(17)			1,058				03
JUL 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/08/2024	10,762	2,094,513	194.63	61,448			61,448		26,593							03
JUL 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/25/2024	9,752	1,907,698	195.62	52,174			52,174		21,851							03
JUL 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/21/2023	5,292	1,017,994	192.38	28,310			8,778		5,940			(7,117)				03
JUL 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/21/2023			210.5	(1,323)			(410)		(1)			333				03
JUN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/28/2022	06/28/2024	4,522	1,572,706	347.76	57,660			37,558		19,164			(7,445)				03
JUL 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/28/2022	07/08/2024	6,013	2,099,056	349.08	73,240			48,067		23,407			(9,323)				03
JUL 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/28/2022	07/26/2024	11,594	4,056,122	349.84	138,435			92,035		43,777			(17,185)				03
JUN 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/28/2022	06/30/2023	3,028	1,046,496	345.58	1,029,338			278,199		4,931			(278,199)				03
JUN 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/28/2022	06/30/2023			380	(996,814)			(269,409)					269,409				03
JUL 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/28/2022	07/27/2023	3,729	1,287,939	345.38	1,269,309			412,525		7,754			(317,327)				03
JUL 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/28/2022	07/27/2023			382.62	(1,227,842)			(399,049)					306,961				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/11/2025	24,569	9,182,106	373.72	390,655			302,912		186,056			(32,767)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/14/2025	9,142	3,412,203	373.23	147,649			114,579		71,028			(12,350)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/15/2025	5,391	2,016,634	374.05	85,022			65,996		40,309			(7,105)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/18/2025	31,797	11,842,938	372.45	525,929			408,569		256,949			(43,827)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/21/2025	9,739	3,655,242	375.31	148,426			115,397		68,829			(12,335)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/22/2025	8,319	3,131,764	376.48	122,449			95,225		55,564			(10,166)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/25/2025	40,521	15,275,861	376.99	588,359			457,913		264,531			(48,714)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/28/2025	12,474	4,704,509	377.16	180,492			140,585		80,958			(14,903)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/29/2025	7,787	2,950,250	378.89	106,987			83,354		46,391			(8,826)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/05/2024	62	23,168	373.73	781			513		323			(100)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/11/2024	1,738	649,182	373.43	22,235			14,666		9,311			(2,826)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/12/2024	3,224	1,196,027	370.96	45,267			29,880		20,282			(5,746)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/18/2024	1,579	588,986	373	20,607			13,661		8,784			(2,594)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/19/2024	4,308	1,612,327	374.24	53,681			35,612		22,120			(6,748)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/22/2024	1,575	593,226	376.58	17,958			11,939		6,936			(2,248)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/26/2024	4,821	1,812,335	375.89	56,604			37,736		22,393			(7,046)				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)
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/29/2024	859	325,947	379.29	8,834			5,902		3,166			(1,095)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	06/03/2025	1,234	480,154	389.23	11,781			9,038		3,908			(1,024)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/03/2025	803	300,982	374.92	12,283			9,503		5,702			(1,038)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/01/2022	07/12/2024	3,401	1,292,608	380.02	45,150			29,845		12,498			(5,739)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/01/2022	07/19/2024	1,820	692,465	380.49	23,823			15,826		6,550			(2,999)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/01/2022	07/25/2024	1,691	647,923	383.18	20,036			13,366		5,051			(2,501)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/01/2022	07/26/2024	1,407	539,963	383.78	16,296			10,879		4,025			(2,031)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/01/2022	07/29/2024	275	106,581	387.02	2,808			1,879		617			(349)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/01/2022	06/30/2025	348	132,846	381.6	5,123			3,964		1,861			(435)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/01/2022	07/08/2025	1,510	577,345	382.31	21,799			16,905		7,836			(1,835)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/01/2022	07/11/2025	31,936	12,180,714	381.41	474,706			368,429		174,172			(39,854)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/01/2022	07/14/2025	9,635	3,671,856	381.09	144,810			112,481		53,584			(12,124)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/01/2022	07/15/2025	10,890	4,162,242	382.2	158,166			122,888		57,225			(13,230)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/01/2022	07/18/2025	35,322	13,484,754	381.77	520,528			404,748		190,326			(43,418)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/01/2022	07/22/2025	8,284	3,180,942	383.99	114,017			88,750		39,888			(9,475)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/01/2022	07/25/2025	41,924	16,114,724	384.38	570,610			444,508		198,302			(47,288)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/01/2022	07/28/2025	6,939	2,686,943	387.21	86,312			67,290		28,259			(7,133)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/01/2022	07/29/2025	8,217	3,182,589	387.32	101,884			79,451		33,299			(8,412)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/27/2023	6,453	2,413,371	373.98	53,755			17,667		10,729			(13,590)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/27/2023			411.38	(1,226)			(403)		(1)			310				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/28/2023	14,809	5,556,155	375.19	115,361			38,131		20,557			(29,083)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/28/2023			392.22	(24,139)			(7,979)		(585)			6,085				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/28/2023	8,253	3,098,000	375.4	63,544			21,004		11,078			(16,020)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/28/2023			398.74	(6,932)			(2,291)		(53)			1,748				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/28/2023	16,912	6,354,590	375.74	127,687			42,205		21,489			(32,190)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/28/2023			405.83	(6,427)			(2,124)		(11)			1,620				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/28/2023	8,317	3,124,357	375.66	63,043			20,838		10,706			(15,893)				03

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JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/28/2023			413.23	(1,248)			(412)					315				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/27/2023	3,139	946,771	301.58	20,940			6,882		9,775			(5,294)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/27/2023			322.11	(1,946)			(640)		(80)			492				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/27/2023	3,990	1,204,794	301.92	25,978			8,538		11,808			(6,567)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/27/2023			323.11	(2,155)			(708)		(73)			545				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/28/2023	3,498	1,055,986	301.85	22,914			7,574		10,510			(5,777)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/28/2023			318.39	(3,498)			(1,156)		(288)			882				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/28/2023	4,771	1,442,213	302.29	30,296			10,014		13,409			(7,638)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/28/2023			323.45	(2,481)			(820)		(81)			625				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/31/2023	7,172	2,167,837	302.28	45,755			15,379		20,484			(11,439)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/31/2023			322.86	(4,088)			(1,374)		(164)			1,022				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	08/01/2023	3,185	961,003	301.74	21,148			7,147		9,902			(5,272)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	08/01/2023			314.29	(5,255)			(1,776)		(856)			1,310				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	08/01/2023	3,119	941,367	301.84	20,553			6,946		9,556			(5,124)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	08/01/2023			319.95	(2,620)			(885)		(181)			653				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	08/02/2023	7,252	2,186,085	301.44	49,242			16,731		23,651			(12,242)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	08/02/2023			319.47	(6,527)			(2,218)		(497)			1,623				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/14/2023	6,425	1,936,627	301.42	42,534			12,896		19,299			(11,160)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/14/2023			313.71	(10,666)			(3,234)		(1,415)			2,799				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/17/2023	8,295	2,499,929	301.38	55,327			17,110		25,442			(14,391)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/17/2023			320.73	(5,806)			(1,796)		(234)			1,510				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/18/2023	3,249	980,675	301.88	20,953			6,521		9,263			(5,435)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/18/2023			315.04	(4,678)			(1,456)		(542)			1,213				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/19/2023	4,039	1,216,687	301.24	27,303			8,552		12,773			(7,061)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/19/2023			321.39	(2,625)			(822)		(98)			679				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/20/2023	3,648	1,100,772	301.76	23,784			7,496		10,700			(6,133)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/20/2023			322.3	(2,116)			(667)		(68)			546				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/21/2023	3,233	972,994	300.97	22,307			7,074		10,736			(5,736)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/21/2023			314.92	(4,785)			(1,517)		(596)			1,230				03

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JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/24/2023	5,898	1,776,904	301.26	40,049			12,934		19,013			(10,211)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/24/2023			322.37	(3,480)			(1,124)		(124)			887				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/25/2023	2,779	835,836	300.8	19,507			6,337		9,620			(4,959)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/25/2023			317.59	(3,029)			(984)		(267)			770				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/26/2023	3,079	927,411	301.17	21,094			6,893		10,145			(5,348)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/26/2023			321.38	(2,094)			(684)		(96)			531				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/31/2023	8,448	3,174,663	375.77	63,955			21,496		11,003			(15,989)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/31/2023			394.58	(11,067)			(3,720)		(198)			2,767				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/31/2023	13,397	5,034,028	375.75	101,551			34,133		17,504			(25,388)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/31/2023			405.08	(5,627)			(1,891)		(14)			1,407				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/31/2023	5,225	1,963,342	375.78	39,499			13,276		6,794			(9,875)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/31/2023			413.36	(784)			(263)					196				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	08/01/2023	3,692	1,386,576	375.55	28,319			9,570		5,027			(7,060)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	08/01/2023			403.48	(1,883)			(636)		(7)			469				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	08/01/2023	16,217	6,094,597	375.81	122,602			41,433		21,188			(30,566)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	08/01/2023			407.88	(5,027)			(1,699)		(7)			1,253				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/26/2023	3,612	1,346,597	372.81	32,111			10,493		7,107			(8,141)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/26/2023			399.94	(2,637)			(862)		(15)			668				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	08/02/2023	3,935	1,470,870	373.82	33,366			11,337		7,039			(8,295)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	08/02/2023			402.72	(2,203)			(749)		(9)			548				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	08/02/2023	14,345	5,365,918	374.07	119,922			40,747		24,726			(29,815)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	08/02/2023			409.62	(3,586)			(1,219)		(4)			892				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/26/2023	15,805	5,898,081	373.19	137,499			44,929		29,387			(34,859)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/26/2023			406.19	(5,690)			(1,859)		(8)			1,442				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/27/2023	5,194	1,941,705	373.87	43,574			14,321		8,781			(11,016)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/27/2023			392.42	(8,258)			(2,714)		(188)			2,088				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/27/2023	4,016	1,501,180	373.81	33,814			11,113		6,852			(8,548)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2022	07/27/2023			407.19	(1,285)			(422)		(2)			325				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2022	07/29/2025	29,868	3,008,038	100.71	73,440			57,586		78,736			(6,097)				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 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2022	08/01/2025	61,546	6,173,728	100.31	160,257			125,758		173,231			(13,269)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2022	08/01/2025	109,726	11,050,496	100.71	270,062			211,925		289,465			(22,360)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	07/29/2025	23,432	7,084,308	302.33	173,115			135,620		69,701			(14,360)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	08/01/2025	24,045	7,173,436	298.34	217,251			170,327		97,983			(17,971)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	08/01/2025	37,402	11,285,161	301.73	285,378			223,738		117,127			(23,607)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	08/04/2025	9,488	2,832,083	298.48	85,272			66,905		38,364			(7,034)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	08/04/2025	27,960	8,438,728	301.81	212,829			166,986		87,288			(17,557)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	07/26/2024	7,666	2,292,281	299	55,384			37,232		18,491			(6,952)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	08/02/2024	8,984	2,690,825	299.5	63,250			42,720		20,802			(7,863)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	08/02/2024	4,092	1,232,803	301.29	25,764			17,401		7,767			(3,203)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	07/22/2025	10,228	3,055,856	298.78	90,097			70,456		39,966			(7,522)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	07/25/2025	25,958	7,714,070	297.17	247,522			193,713		114,757			(20,608)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	07/25/2025	59,315	17,819,963	300.43	481,928			377,161		204,494			(40,123)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	07/28/2025	7,335	2,200,482	299.98	61,038			47,805		26,276			(5,068)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	07/28/2025	12,519	3,781,509	302.07	93,690			73,379		37,989			(7,779)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	07/29/2025	9,400	2,810,193	298.95	82,345			64,510		36,486			(6,830)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2022	08/04/2025	71,555	7,177,014	100.3	186,750			146,659		201,914			(15,420)				03
AUG 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2022	08/02/2024	33,580	3,363,010	100.15	77,041			52,107		85,627			(9,590)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2022	07/22/2025	26,312	2,634,080	100.11	70,195			54,943		76,279			(5,866)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2022	07/22/2025	54,395	5,454,700	100.28	141,707			110,918		153,457			(11,842)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2022	07/25/2025	71,746	7,150,207	99.66	203,965			159,773		223,379			(16,997)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2022	07/25/2025	94,774	9,524,750	100.5	239,747			187,802		258,205			(19,979)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2022	07/28/2025	24,296	2,444,148	100.6	60,657			47,551		65,189			(5,041)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/07/2023	2,520	939,880	372.94	23,690			8,423		5,307			(5,922)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/07/2023			400.22	(2,067)			(735)		(16)			517				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/07/2023	5,147	1,920,495	373.1	47,974			17,057		10,599			(11,993)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/07/2023			402.95	(3,140)			(1,116)		(15)			785				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/07/2023	6,877	2,565,988	373.1	64,098			22,790		14,162			(16,025)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/07/2023			410.41	(1,788)			(636)		(2)			447				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 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/08/2023	2,549	952,392	373.66	23,067			8,243		4,882			(5,751)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/08/2023			400.1	(2,141)			(765)		(18)			534				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/08/2023	7,354	2,749,629	373.88	65,748			23,494		13,650			(16,391)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/08/2023			403.79	(4,118)			(1,472)		(17)			1,027				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/03/2023	2,493	931,234	373.58	22,509			7,840		4,654			(5,691)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/03/2023			389.82	(5,584)			(1,945)		(212)			1,412				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/08/2023	3,960	1,480,408	373.88	35,399			12,649		7,349			(8,825)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/08/2023			411.27	(911)			(325)		(1)			227				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/09/2023	2,700	1,007,331	373.04	25,302			9,086		5,684			(6,291)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/09/2023			401.71	(1,917)			(689)		(12)			477				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/03/2023	3,379	1,261,914	373.45	30,750			10,711		6,429			(7,774)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/03/2023			406.6	(1,318)			(459)		(2)			333				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/09/2023	7,241	2,702,306	373.19	67,342			24,184		14,928			(16,743)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/09/2023			403.05	(4,417)			(1,586)		(22)			1,098				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/03/2023	2,910	1,088,071	373.91	25,812			8,991		5,176			(6,525)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/03/2023			411.34	(640)			(223)					162				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/09/2023	5,115	1,908,774	373.19	47,567			17,082		10,544			(11,826)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/09/2023			410.51	(1,330)			(478)		(1)			331				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/04/2023	2,328	870,356	373.8	20,816			7,288		4,241			(5,248)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/04/2023			386.28	(7,102)			(2,487)		(450)			1,790				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/04/2023	5,695	2,128,562	373.79	50,909			17,825		10,388			(12,834)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/04/2023			392.71	(9,795)			(3,429)		(247)			2,469				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/04/2023	5,283	1,973,678	373.62	47,702			16,702		9,879			(12,026)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/04/2023			397.58	(5,652)			(1,979)		(63)			1,425				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/04/2023	17,773	6,630,953	373.1	165,107			57,811		35,822			(41,624)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/04/2023			402.95	(10,664)			(3,734)		(44)			2,688				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/04/2023	8,537	3,188,994	373.53	77,435			27,113		16,176			(19,521)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/04/2023			410.74	(2,049)			(717)		(2)			517				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/07/2023	2,748	1,025,109	373.06	25,665			9,125		5,690			(6,416)				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 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2022	08/07/2023			391.55	(5,331)			(1,895)		(172)			1,333				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/24/2023	686	2,709,124	3,951.58	386,338			127,291		206,550			(100,493)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/24/2023			4,211.29	(271,983)			(89,613)		(92,283)			70,747				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/26/2023	1,000	3,925,809	3,924.2	584,410			194,803		323,995			(151,140)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/26/2023			4,161.77	(428,396)			(142,799)		(163,638)			110,792				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/28/2023	1,040	4,200,086	4,037.03	529,642			178,565		254,176			(136,194)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/28/2023			4,275.66	(376,850)			(127,052)		(111,226)			96,904				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/28/2023	639	2,614,510	4,094.32	301,507			101,651		131,681			(77,530)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/28/2023			4,307.87	(219,809)			(74,107)		(59,172)			56,522				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/31/2023	672	2,772,188	4,127.43	304,546			104,391		126,845			(77,646)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/31/2023			4,321.96	(227,374)			(77,938)		(60,042)			57,971				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/01/2023	664	2,732,316	4,114.5	307,093			105,834		131,311			(78,074)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/01/2023			4,343.98	(217,450)			(74,940)		(54,028)			55,284				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/02/2023	642	2,620,215	4,080.76	311,195			107,823		141,466			(78,895)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/02/2023			4,340.99	(211,806)			(73,386)		(53,544)			53,697				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/02/2023	606	2,474,407	4,085.54	291,948			101,154		131,550			(74,015)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/02/2023			4,444.35	(167,595)			(58,068)		(29,039)			42,489				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/04/2023	633	2,623,209	4,144.09	282,343			98,860		115,870			(71,179)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/04/2023			4,317.95	(217,575)			(76,182)		(59,867)			54,851				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/04/2023	983	4,067,038	4,136.7	443,435			155,264		184,261			(111,790)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/04/2023			4,422.14	(284,182)			(99,504)		(55,086)			71,643				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/07/2023	660	2,732,966	4,143.18	296,101			105,280		123,162			(74,025)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/07/2023			4,326.51	(225,072)			(80,026)		(61,757)			56,268				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/07/2023	704	2,908,087	4,131.92	321,289			114,236		136,124			(80,322)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/07/2023			4,467.94	(189,107)			(67,238)		(31,416)			47,277				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/08/2023	603	2,489,294	4,128.73	276,710			98,880		118,386			(68,986)				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 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/08/2023			4,412.34	(178,983)			(63,958)		(37,474)			44,622				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/09/2023	979	4,019,581	4,106.81	463,198			166,342		206,334			(115,160)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/09/2023			4,401.05	(296,789)			(106,582)		(65,320)			73,787				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/13/2023	1,158	4,394,135	3,794	774,035			237,987		479,747			(207,950)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/13/2023			4,095.94	(532,786)			(163,812)		(218,838)			143,137				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/14/2023	600	2,276,683	3,796.18	400,746			124,040		247,917			(107,343)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/14/2023			3,970.67	(325,761)			(100,831)		(165,868)			87,258				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/14/2023	724	2,770,972	3,827.68	466,529			144,402		280,573			(124,963)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/14/2023			4,097.82	(332,610)			(102,951)		(136,709)			89,092				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/17/2023	766	2,958,988	3,860.49	477,640			150,759		279,197			(126,807)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/17/2023			4,071.44	(366,699)			(115,743)		(160,463)			97,354				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/18/2023	716	2,743,927	3,830	462,835			147,018		279,197			(122,515)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/18/2023			4,028.83	(363,273)			(115,393)		(171,475)			96,161				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/19/2023	785	3,051,840	3,888.19	474,574			151,697		270,355			(125,254)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/19/2023			4,122.97	(350,968)			(112,186)		(140,330)			92,631				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/20/2023	645	2,542,039	3,940.84	366,337			117,828		196,784			(96,404)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/20/2023			4,189.61	(262,329)			(84,375)		(91,579)			69,034				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/21/2023	588	2,328,250	3,961.36	326,301			105,596		170,937			(85,618)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/21/2023			4,099.08	(272,347)			(88,136)		(114,992)			71,461				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/21/2023	759	3,007,676	3,964.25	419,205			135,661		219,042			(109,995)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/21/2023			4,200.02	(304,345)			(98,491)		(104,288)			79,857				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	08/12/2022	05/24/2024	2,375	787,411	331.48	22,558			14,608		6,085			(3,138)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	08/12/2022	06/03/2024	5,895	1,943,492	329.71	61,381			40,080		18,102			(8,408)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	08/12/2022	06/05/2024	7,026	2,314,690	329.43	74,240			48,554		22,200			(10,139)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	08/12/2022	06/06/2024	7,614	2,539,723	333.55	66,196			43,328		16,621			(9,027)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	08/12/2022	06/07/2024	1,372	464,438	338.43	9,318			6,104		1,860			(1,269)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	08/12/2022	05/08/2025	6,993	2,310,417	330.39	88,878			68,532		33,101			(8,031)				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 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	05/14/2025	6,275	2,085,464	332.32	74,433			57,496		26,495			(6,686)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	05/16/2025	9,174	3,062,425	333.8	102,954			79,574		35,309			(9,229)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	05/23/2025	6,322	2,078,078	328.71	86,134			66,709		33,615			(7,668)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	05/20/2025	8,385	2,780,464	331.61	102,524			79,334		37,254			(9,154)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	05/28/2025	13,460	4,508,602	334.96	145,536			112,876		48,744			(12,892)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	05/30/2025	10,782	3,586,249	332.62	127,642			99,054		45,443			(11,285)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	06/03/2025	18,512	6,154,156	332.44	221,208			171,859		79,259			(19,480)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	06/04/2025	9,765	3,246,063	332.43	116,791			90,761		41,877			(10,275)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	06/05/2025	8,843	2,953,772	334.02	99,651			77,463		34,338			(8,758)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	06/06/2025	6,989	2,277,797	325.9	105,882			82,329		44,263			(9,297)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	06/06/2025	17,267	5,811,341	336.56	176,448			137,199		56,926			(15,493)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/07/2024	1,916	740,771	386.68	12,893			8,458		3,472			(1,758)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/11/2024	2,476	940,661	379.97	22,652			14,908		7,870			(3,070)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/11/2024	4,820	1,864,727	386.84	32,345			21,287		8,723			(4,384)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/11/2024	1,800	705,184	391.71	9,541			6,280		2,101			(1,293)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/12/2024	2,709	1,037,874	383.19	21,533			14,182		6,682			(2,914)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/14/2024	6,060	2,248,020	370.95	80,358			53,010		36,819			(10,843)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/14/2024	4,862	1,844,723	379.44	45,651			30,115		16,200			(6,160)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/14/2024	2,281	878,118	385.04	16,694			11,012		4,853			(2,253)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/09/2025	4,565	1,776,343	389.1	42,000			32,717		14,698			(3,681)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/10/2025	7,627	2,896,914	379.83	95,488			74,403		41,368			(8,360)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/10/2025	27,220	10,587,355	388.95	252,060			196,401		88,543			(22,068)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/10/2025	2,990	1,187,444	397.08	20,724			16,148		5,879			(1,814)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/11/2025	5,483	2,082,808	379.89	68,533			53,415		29,673			(5,994)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/11/2025	14,927	5,806,076	388.96	138,226			107,733		48,594			(12,090)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/11/2025	2,810	1,131,435	402.6	15,850			12,354		3,835			(1,386)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/12/2025	2,181	828,418	379.9	27,258			21,250		11,805			(2,382)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/12/2025	8,121	3,155,573	388.58	76,254			59,449		27,069			(6,663)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/13/2025	7,500	2,801,377	373.51	114,302			89,136		56,216			(9,978)				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 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/13/2025	15,501	5,891,657	380.09	192,674			150,252		83,158			(16,819)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/13/2025	13,060	5,015,397	384.03	142,875			111,418		56,557			(12,472)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/13/2025	2,663	1,038,545	389.96	23,862			18,608		8,192			(2,083)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/13/2025	2,862	1,136,309	397.05	19,890			15,511		5,667			(1,736)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/16/2025	4,559	1,750,981	384.11	49,870			38,922		19,724			(4,341)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/16/2022	08/15/2023	111,811	41,922,424	374.94	935,858			351,593		187,903			(232,672)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/16/2022	08/15/2024	9,108	3,415,085	374.94	105,293			72,606		46,417			(13,017)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	08/16/2022	08/15/2023	79,661	26,254,011	329.57	653,801			245,627		70,559			(162,547)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	08/16/2022	08/15/2024	4,045	1,333,239	329.57	47,302			32,618		14,396			(5,848)				03
AUG 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/16/2022	08/15/2023	89,256,042	89,256,042	4,297.14	3,427,432			1,287,654		35,817			(852,124)				03
AUG 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/16/2022	08/15/2023	9,385,609	9,385,609	4,297.14	360,407			135,402		3,766			(89,604)				03
AUG 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/16/2022	08/15/2023	7,658,897	7,658,897	4,297.14	329,869			123,929		3,077			(82,012)				03
AUG 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/16/2022	08/15/2023	74,097,054	74,097,054	4,297.14	3,381,049			1,270,228		29,781			(840,592)				03
AUG 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/16/2022	08/15/2023	1,776,502	1,776,502	4,297.14	82,501			30,995		714			(20,511)				03
AUG 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/16/2022	08/15/2023	5,836,861	5,836,861	4,297.14	275,733			103,590		2,346			(68,552)				03
AUG 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/16/2022	08/15/2023	16,002,049	16,002,049	4,297.14	801,703			301,192		6,433			(199,318)				03
AUG 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/16/2022	08/15/2023	5,005,806	5,005,806	4,297.14	280,475			105,372		2,012			(69,731)				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/15/2023	410	1,761,698	4,297.14	167,981			63,284		46,596			(41,879)				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/15/2023			4,662.4	(89,488)			(33,713)		(7,148)			22,310				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/15/2023	2,235	9,604,581	4,297.14	915,970			345,075		254,037			(228,358)				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/15/2023			4,683.88	(467,362)			(176,070)		(34,591)			116,517				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/15/2023	2,779	12,837,350	4,619.43	672,377			253,305		61,076			(167,629)				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/15/2023	349	1,497,811	4,297.14	142,917			53,841		39,616			(35,630)				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/15/2023			4,769.83	(60,897)			(22,942)		(3,268)			15,182				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/15/2023	644	2,988,282	4,640.91	149,565			56,346		12,620			(37,288)				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/15/2023	6,536	28,086,709	4,297.14	2,675,961			1,008,118		742,882			(667,137)				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/15/2023			4,554.97	(1,749,790)			(659,201)		(199,800)			436,236				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 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/15/2023	1,133	4,866,769	4,297.14	463,681			174,683		128,724			(115,599)				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/15/2023			4,554.97	(303,198)			(114,224)		(34,621)			75,589				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/15/2023	583	2,506,565	4,297.14	238,790			89,960		66,298			(59,532)				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/15/2023			4,608.68	(141,330)			(53,244)		(13,564)			35,235				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/15/2023	11,638	50,011,834	4,297.14	4,767,205			1,795,955		1,322,792			(1,188,500)				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/15/2023			4,619.43	(2,762,607)			(1,040,761)		(255,786)			688,739				03
AUG 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/16/2024	12,819	2,516,551	196.31	64,225			64,225		27,323							03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/14/2023	4,766	1,783,012	374.11	39,558			14,959		8,941			(9,973)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/14/2023			394.07	(6,529)			(2,469)		(198)			1,646				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/14/2023	15,413	5,766,417	374.13	127,773			48,317		28,834			(32,212)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/14/2023			403.83	(7,552)			(2,856)		(47)			1,904				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/14/2023	2,000	748,330	374.15	16,581			6,270		3,731			(4,180)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/14/2023			411.56	(380)			(144)		(1)			96				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/15/2023	1,949	730,266	374.72	15,649			5,945		3,377			(3,934)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/15/2023			400.8	(1,345)			(511)		(15)			338				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/15/2023	10,278	3,853,776	374.94	81,508			30,964		17,257			(20,491)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/15/2023			404.87	(4,420)			(1,679)		(24)			1,111				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/10/2023	2,146	802,275	373.81	18,028			6,690		4,081			(4,596)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/10/2023			391.73	(3,627)			(1,346)		(140)			925				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/15/2023	5,759	2,159,189	374.94	45,667			17,348		9,668			(11,481)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/15/2023			412.2	(1,037)			(394)		(1)			261				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/10/2023	10,912	4,081,984	374.09	90,240			33,489		19,937			(23,007)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/10/2023			394.39	(14,294)			(5,305)		(372)			3,644				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/16/2023	2,267	848,524	374.34	18,632			7,110		4,176			(4,671)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/16/2023			402.31	(1,315)			(502)		(12)			330				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/16/2023	6,211	2,327,005	374.64	50,187			19,152		10,967			(12,582)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/16/2023			404.61	(2,795)			(1,067)		(16)			701				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/10/2023	2,390	893,877	374.04	19,811			7,352		4,398			(5,051)				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)
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/10/2023			409.78	(550)			(204)		(1)			140				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/16/2023	7,938	2,973,978	374.64	64,141			24,477		14,017			(16,080)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/16/2023			411.9	(1,508)			(576)		(2)			378				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/10/2023	3,141	1,175,187	374.13	25,914			9,617		5,706			(6,607)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/10/2023			411.54	(597)			(221)		(1)			152				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/17/2023	2,337	872,913	373.45	20,219			7,751		4,902			(5,055)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/17/2023			391.59	(4,114)			(1,577)		(187)			1,028				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/11/2023	2,217	828,206	373.65	18,818			7,017		4,342			(4,784)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/11/2023			391.35	(3,901)			(1,455)		(162)			992				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/17/2023	2,721	1,016,509	373.52	23,432			8,982		5,654			(5,858)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/17/2023			395.45	(3,293)			(1,262)		(88)			823				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/11/2023	10,793	4,036,608	374.01	89,796			33,483		20,093			(22,829)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/11/2023			394.18	(14,462)			(5,393)		(400)			3,677				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/17/2023	2,213	826,336	373.47	19,117			7,328		4,628			(4,779)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/17/2023			409.8	(531)			(204)		(1)			133				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/11/2023	16,347	6,116,042	374.13	135,029			50,350		29,918			(34,329)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/11/2023			403.8	(7,847)			(2,926)		(44)			1,995				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/17/2023	2,340	873,908	373.54	20,120			7,713		4,847			(5,030)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/17/2023			410.89	(491)			(188)		(1)			123				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/11/2023	9,518	3,561,022	374.13	78,620			29,316		17,419			(19,988)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/11/2023			411.44	(1,808)			(674)		(2)			460				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/14/2023	2,160	807,896	373.96	18,082			6,838		4,139			(4,559)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/14/2023			392.2	(3,543)			(1,340)		(140)			893				03
AUG 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/17/2023	4,602	893,621	194.17	20,296			7,780		3,827			(5,074)				03
AUG 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/17/2023			213.23	(644)			(247)		(1)			161				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/17/2022	08/05/2024	1,620	620,960	383.28	18,273			12,591		6,548			(2,303)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/17/2022	08/08/2024	1,183	457,040	386.32	11,828			8,166		3,969			(1,485)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	08/17/2022	08/09/2024	2,918	1,126,355	385.98	29,606			20,452		10,027			(3,711)				03

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AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	08/17/2022	08/15/2024	1,442	559,525	387.91	13,575			9,412		4,433			(1,687)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	08/17/2022	08/16/2024	554	214,749	387.9	5,216			3,619		1,706			(648)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	08/17/2022	07/18/2025	202	77,325	382.36	2,801			2,215		1,340			(238)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	08/17/2022	07/25/2025	166	63,815	385.54	2,074			1,643		958			(175)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	08/17/2022	07/28/2025	585	226,748	387.53	6,873			5,448		3,102			(578)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	08/17/2022	08/01/2025	21,209	8,222,339	387.69	248,274			197,002		112,084			(20,786)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	08/17/2022	08/04/2025	12,886	4,984,760	386.85	155,332			123,344		70,999			(12,968)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	08/17/2022	08/05/2025	18,034	6,984,361	387.29	214,348			170,247		97,493			(17,879)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	08/17/2022	08/08/2025	47,226	18,273,601	386.94	568,657			451,982		260,170			(47,300)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	08/17/2022	08/12/2025	11,524	4,461,131	387.13	138,144			109,904		63,205			(11,448)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	08/17/2022	08/15/2025	29,595	11,491,676	388.3	341,743			272,077		154,343			(28,243)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	08/17/2022	08/02/2024	2,937	1,134,922	386.38	29,168			20,061		9,691			(3,692)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/08/2025	47,685	14,400,327	301.99	393,270			312,870		147,327			(32,742)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/11/2025	9,084	2,716,209	299	86,747			69,061		35,533			(7,202)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/11/2025	30,643	9,274,146	302.65	244,835			194,919		90,077			(20,328)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/12/2025	18,376	5,517,355	300.25	165,327			131,652		65,380			(13,714)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/12/2025	17,623	5,351,166	303.65	133,921			106,643		47,798			(11,109)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/15/2025	32,669	9,822,168	300.66	288,549			229,937		112,899			(23,869)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/15/2025	64,787	19,703,759	304.13	481,231			383,481		169,458			(39,808)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/18/2025	7,898	2,373,217	300.5	70,381			56,124		27,717			(5,806)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/18/2025	14,884	4,522,181	303.83	112,420			89,647		40,050			(9,274)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/05/2024	6,458	1,932,238	299.19	51,500			35,537		15,552			(6,501)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/08/2024	7,477	2,247,676	300.6	54,920			37,968		15,530			(6,903)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/09/2024	6,786	2,040,817	300.75	49,422			34,189		13,890			(6,204)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/15/2024	12,643	3,824,987	302.53	82,900			57,560		21,448			(10,320)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/16/2024	12,140	3,678,180	302.97	77,498			53,842		19,621			(9,634)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/16/2024	3,440	1,043,872	303.49	21,248			14,762		5,232			(2,641)				03

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AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/05/2025	12,139	3,634,123	299.38	113,590			90,303		45,881			(9,483)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/05/2025	24,062	7,252,669	301.42	203,880			162,083		77,570			(17,022)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/08/2025	25,358	7,569,563	298.51	247,569			196,956		102,635			(20,612)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2022	08/02/2024	6,167	2,327,291	377.38	55,133			38,025		26,159			(6,999)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2022	08/09/2024	7,134	2,678,840	375.49	69,416			48,087		34,765			(8,726)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2022	08/16/2024	5,112	1,928,806	377.28	46,421			32,295		22,336			(5,778)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2022	08/19/2024	333	124,757	374.13	3,458			2,410		1,801			(429)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2022	08/01/2025	36,020	13,629,429	378.38	422,160			335,603		220,715			(35,410)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2022	08/04/2025	11,931	4,504,316	377.52	144,011			114,566		76,507			(12,046)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2022	08/05/2025	9,056	3,417,738	377.4	109,759			87,338		58,462			(9,172)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2022	08/08/2025	33,231	12,529,662	377.05	407,742			324,683		218,743			(33,978)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2022	08/11/2025	18,669	7,056,854	377.99	222,726			177,482		117,635			(18,509)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2022	08/12/2025	11,275	4,243,677	376.37	141,618			112,876		76,972			(11,758)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2022	08/15/2025	37,154	14,049,868	378.15	441,764			352,354		232,992			(36,577)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2022	08/18/2025	16,279	6,143,967	377.41	198,445			158,392		106,142			(16,385)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2022	08/19/2025	17,503	6,593,136	376.68	218,441			174,392		118,342			(18,020)				03
AUG 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/09/2024	22,176	2,220,283	100.12	48,189			33,382		57,073			(6,057)				03
AUG 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/16/2024	30,976	3,114,050	100.53	62,913			43,769		73,625			(7,831)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/05/2025	66,343	6,651,554	100.26	164,796			131,133		188,454			(13,771)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/05/2025	23,468	2,362,743	100.68	54,891			43,679		62,297			(4,587)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/08/2025	112,648	11,268,147	100.03	289,392			230,442		332,061			(24,116)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/08/2025	260,441	26,273,324	100.88	592,504			471,809		669,582			(49,375)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/12/2025	47,142	4,733,481	100.41	114,931			91,606		130,978			(9,542)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/12/2025	25,501	2,579,719	101.16	55,797			44,473		62,683			(4,633)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/15/2025	79,176	7,923,890	100.08	202,452			161,477		231,952			(16,762)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/15/2025	152,676	15,406,576	100.91	346,728			276,553		391,436			(28,708)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/18/2025	36,989	3,714,468	100.42	90,217			72,008		102,771			(7,449)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/18/2025	24,376	2,459,335	100.89	55,578			44,361		62,769			(4,589)				03
AUG 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	08/23/2022	08/02/2024	5,274	1,867,322	354.09	45,669			31,543		14,452			(5,805)				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 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	08/23/2022	08/22/2024	5,159	1,825,137	353.78	45,966			32,139		15,032			(5,683)				03
AUG 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	08/23/2022	08/17/2023	1,688	590,876	350.07	12,389			4,789		1,948			(3,123)				03
AUG 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	08/23/2022	08/17/2023			386.68													03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/18/2023	2,147	649,153	302.3	14,967			5,877		6,614			(3,805)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/18/2023			320.44	(1,976)			(776)		(166)			502				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/21/2023	4,707	1,422,876	302.31	32,900			13,086		14,656			(8,294)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/21/2023			320.23	(4,518)			(1,797)		(411)			1,139				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/22/2023	1,509	455,338	301.84	10,907			4,357		5,029			(2,742)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/22/2023			316.29	(2,323)			(928)		(357)			584				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/22/2023	1,674	505,744	302.13	11,851			4,734		5,364			(2,979)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/22/2023			320.26	(1,607)			(642)		(148)			404				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/23/2023	1,524	460,412	302.05	10,868			4,359		4,957			(2,725)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/23/2023			319.26	(1,661)			(666)		(178)			417				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/24/2023	1,820	550,068	302.25	12,812			5,160		5,780			(3,203)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/24/2023			320.01	(1,820)			(733)		(179)			455				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/24/2023	2,374	718,205	302.49	16,454			6,627		7,295			(4,114)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/24/2023			320.83	(2,137)			(861)		(189)			534				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/03/2023	1,724	518,641	300.85	13,016			4,761		6,134			(3,455)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/03/2023			317.73	(2,086)			(763)		(197)			554				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/03/2023	1,637	493,098	301.2	12,066			4,413		5,546			(3,203)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/03/2023			319.27	(1,637)			(599)		(122)			435				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/04/2023	2,347	707,025	301.24	17,274			6,351		7,937			(4,573)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/04/2023			318.76	(2,511)			(923)		(207)			665				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/07/2023	4,334	1,306,675	301.48	31,510			11,759		14,341			(8,268)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/07/2023			319.2	(4,421)			(1,650)		(363)			1,160				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/08/2023	1,574	474,505	301.56	11,392			4,272		5,168			(2,981)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/08/2023			319.6	(1,542)			(578)		(121)			403				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/09/2023	2,204	664,440	301.47	16,067			6,054		7,360			(4,191)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/09/2023			318.57	(2,468)			(930)		(230)			644				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 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/09/2023	2,187	659,871	301.69	15,704			5,918		7,082			(4,097)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/09/2023			319.84	(2,078)			(783)		(161)			542				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/10/2023	3,821	1,152,345	301.56	27,742			10,504		12,647			(7,216)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/10/2023			316.31	(5,617)			(2,127)		(731)			1,461				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/10/2023	1,569	473,367	301.7	11,281			4,271		5,092			(2,934)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/10/2023			319.8	(1,506)			(570)		(120)			392				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/22/2023	1,876	696,663	371.3	15,498			6,191		5,355			(3,896)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/22/2023			396.15	(1,539)			(615)		(59)			387				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/22/2023	14,374	5,339,553	371.48	117,433			46,908		40,115			(29,522)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/22/2023			401.12	(6,756)			(2,698)		(129)			1,698				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/22/2023	6,067	2,253,763	371.49	49,566			19,799		16,910			(12,461)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/22/2023			408.5	(1,153)			(460)		(7)			290				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/23/2023	1,735	642,954	370.54	14,975			6,007		5,459			(3,754)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/23/2023			393.35	(1,909)			(766)		(108)			479				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/18/2023	1,661	618,609	372.38	12,825			5,036		4,043			(3,261)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/18/2023			384.83	(4,037)			(1,585)		(553)			1,026				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/23/2023	15,255	5,661,618	371.14	127,224			51,031		44,624			(31,895)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/23/2023			400.51	(7,780)			(3,121)		(166)			1,950				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/23/2023	5,965	2,213,966	371.16	49,688			19,931		17,406			(12,457)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/23/2023			408.27	(1,193)			(479)		(7)			299				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/24/2023	1,809	669,837	370.18	15,942			6,421		5,967			(3,985)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/24/2023			387.67	(3,474)			(1,399)		(383)			869				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/18/2023	11,402	4,249,974	372.74	86,199			33,846		26,467			(21,915)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/18/2023			391.15	(15,279)			(5,999)		(1,032)			3,884				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/24/2023	2,936	1,087,577	370.48	25,422			10,240		9,342			(6,356)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/24/2023			391.81	(3,787)			(1,525)		(263)			947				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/18/2023	9,176	3,426,339	373.39	66,712			26,195		19,528			(16,961)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/18/2023			393.16	(10,002)			(3,927)		(526)			2,543				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/24/2023	2,629	973,906	370.46	22,793			9,180		8,386			(5,698)				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)
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/24/2023			405.42	(762)			(307)		(8)			191				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/18/2023	25,795	9,613,912	372.7	195,271			76,674		60,195			(49,645)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/18/2023			402.23	(10,318)			(4,051)		(147)			2,623				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/24/2023	7,688	2,848,951	370.56	66,349			26,724		24,234			(16,587)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/24/2023			407.62	(1,691)			(681)		(12)			423				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/18/2023	7,045	2,626,900	372.85	52,911			20,776		16,118			(13,452)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/18/2023			410.01	(1,057)			(415)		(4)			269				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/21/2023	2,520	938,981	372.65	19,226			7,647		6,026			(4,847)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/21/2023			390.9	(3,502)			(1,393)		(258)			883				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/21/2023	1,983	738,741	372.52	15,250			6,066		4,823			(3,845)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/21/2023			398.75	(1,210)			(481)		(32)			305				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/21/2023	13,838	5,157,651	372.72	105,168			41,831		32,794			(26,513)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/21/2023			402.54	(5,397)			(2,147)		(81)			1,361				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/21/2023	5,971	2,225,627	372.72	45,382			18,051		14,151			(11,441)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/21/2023			409.99	(955)			(380)		(4)			241				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/11/2023	2,005	605,739	302.06	14,078			5,355		6,209			(3,651)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/11/2023			314.48	(3,650)			(1,388)		(608)			947				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/14/2023	4,611	1,391,570	301.81	33,059			12,751		14,973			(8,501)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/14/2023			319.4	(4,749)			(1,832)		(430)			1,221				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/15/2023	1,579	477,071	302.07	11,134			4,314		4,965			(2,855)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/15/2023			314.47	(2,922)			(1,132)		(510)			749				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/15/2023	3,033	916,297	302.11	21,322			8,261		9,481			(5,467)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/15/2023			320.24	(2,821)			(1,093)		(231)			723				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/16/2023	1,579	477,269	302.31	10,956			4,264		4,817			(2,801)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/16/2023			315.38	(2,637)			(1,026)		(420)			674				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/16/2023	1,650	499,039	302.4	11,387			4,432		4,972			(2,911)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/16/2023			320.54	(1,485)			(578)		(118)			380				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/17/2023	6,644	2,008,934	302.38	45,975			17,973		20,151			(11,722)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/17/2023			320.02	(6,444)			(2,519)		(561)			1,643				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 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/18/2023	3,253	982,320	301.94	23,229			9,121		10,536			(5,906)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2022	08/18/2023			318.68	(3,741)			(1,469)		(399)			951				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2022	08/30/2023	15,429	5,685,877	368.51	126,212			52,647		62,996			(31,379)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2022	08/30/2023			397.63	(7,560)			(3,154)		(428)			1,880				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2022	08/30/2023	7,991	2,946,369	368.71	64,647			26,966		31,921			(16,073)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2022	08/30/2023			405.52	(1,518)			(633)		(30)			377				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2022	08/15/2023	349	130,959	374.94	1,883			738		586			(488)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2022	08/15/2023			412.43	(21)			(8)					5				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2022	08/21/2023	156	58,055	372.72	978			393		369			(249)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2022	08/21/2023			387.63	(215)			(86)		(32)			55				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2022	08/23/2023	131	48,670	371.16	909			369		383			(230)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2022	08/23/2023			408.28	(16)			(6)					4				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2022	08/25/2023	23,873	8,846,423	370.56	172,125			70,393		75,599			(43,393)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2022	08/25/2023			390.09	(26,260)			(10,740)		(3,153)			6,620				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2022	08/25/2023	37,187	13,776,329	370.46	269,606			110,259		119,169			(67,968)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2022	08/25/2023			402.94	(9,297)			(3,802)		(228)			2,344				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2022	08/28/2023	11,628	4,303,727	370.13	86,393			35,757		39,260			(21,598)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2022	08/28/2023			394.55	(8,023)			(3,321)		(624)			2,006				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2022	08/28/2023	7,055	2,613,985	370.5	51,292			21,229		22,814			(12,823)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2022	08/28/2023			407.55	(988)			(409)		(14)			247				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2022	08/29/2023	9,094	3,359,314	369.39	70,662			29,361		33,556			(17,617)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2022	08/29/2023			398.17	(4,183)			(1,738)		(215)			1,043				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2022	08/29/2023	9,302	3,436,973	369.48	71,906			29,878		33,977			(17,927)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2022	08/29/2023			406.42	(1,581)			(657)		(26)			394				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2022	08/22/2025	91,464	27,592,769	301.68	564,613			456,918		293,833			(47,051)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2022	08/25/2025	10,972	3,294,622	300.27	73,236			59,305		39,454			(6,086)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2022	08/26/2025	11,350	3,397,945	299.37	79,506			64,397		43,744			(6,601)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2022	08/26/2025	17,896	5,383,356	300.81	116,097			94,034		61,787			(9,639)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2022	08/29/2025	36,648	10,831,919	295.57	312,261			253,084		186,551			(25,854)				03

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AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2022	08/29/2025	88,700	26,508,897	298.86	639,095			517,978		356,010			(52,915)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2022	08/23/2024	12,785	3,839,100	300.29	66,521			47,383		28,294			(8,362)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2022	08/30/2024	17,273	5,127,523	296.86	113,049			80,838		55,042			(14,072)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2022	08/19/2025	14,135	4,268,154	301.95	85,834			69,416		44,322			(7,173)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2022	08/22/2025	40,534	12,080,679	298.04	303,709			245,779		171,894			(25,309)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	09/01/2022	08/16/2024	2,130	820,700	385.22	15,693			11,134		7,792			(1,992)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	09/01/2022	08/19/2024	469	179,414	382.22	3,963			2,816		2,076			(501)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	09/01/2022	08/23/2024	4,004	1,529,915	382.07	34,137			24,315		17,990			(4,291)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	09/01/2022	08/26/2024	437	164,951	377.86	4,458			3,181		2,514			(558)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	09/01/2022	08/29/2024	1,327	502,728	378.72	13,108			9,368		7,312			(1,634)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	09/01/2022	08/30/2024	1,510	570,780	378.07	15,325			10,959		8,638			(1,908)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	09/01/2022	07/18/2025	68	25,623	377.87	827			664		545			(71)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	09/01/2022	08/01/2025	1,190	462,165	388.25	10,122			8,153		6,131			(860)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	09/01/2022	08/08/2025	1,220	471,667	386.47	11,125			8,975		6,868			(939)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	09/01/2022	08/15/2025	10,612	4,102,678	386.61	96,635			78,083		59,761			(8,105)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	09/01/2022	08/18/2025	12,540	4,841,225	386.05	116,730			94,382		72,644			(9,764)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	09/01/2022	08/19/2025	8,721	3,361,743	385.49	82,868			67,018		51,844			(6,925)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	09/01/2022	08/22/2025	51,430	19,680,906	382.67	540,663			437,537		346,803			(45,055)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	09/01/2022	08/25/2025	7,006	2,688,126	383.71	71,132			57,601		45,286			(5,911)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	09/01/2022	08/26/2025	17,366	6,640,039	382.35	184,973			149,821		119,150			(15,358)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	09/01/2022	08/29/2025	27,615	10,512,293	380.67	312,027			252,894		203,918			(25,835)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	06/26/2025	24,810	9,375,462	377.89	229,245			183,261		151,063			(20,188)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	06/27/2025	34,107	12,873,331	377.44	320,264			256,086		212,667			(28,176)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	07/01/2025	37,860	14,306,241	377.87	350,964			280,908		231,806			(30,756)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	07/01/2025	16,177	6,310,503	390.1	95,604			76,520		50,621			(8,378)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	07/02/2025	21,753	8,229,828	378.33	198,605			159,000		130,185			(17,388)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	07/03/2025	18,803	7,178,179	381.75	152,119			121,814		94,215			(13,305)				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 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	06/21/2024	21,017	7,880,399	374.95	148,381			101,728		98,482			(20,482)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	06/28/2024	25,324	9,535,597	376.54	166,887			114,972		107,352			(22,792)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	07/03/2024	17,603	6,642,845	377.36	112,134			77,514		70,998			(15,199)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	06/17/2025	45,758	17,295,061	377.97	419,141			334,320		275,302			(37,239)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	06/18/2025	32,502	12,253,220	377	308,118			245,826		205,667			(27,348)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	06/20/2025	43,179	16,285,013	377.15	407,611			325,367		271,585			(36,107)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	06/20/2025	19,700	7,699,359	390.83	111,896			89,319		58,104			(9,912)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	06/24/2025	25,381	9,621,831	379.1	224,366			179,272		144,961			(19,797)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	06/25/2025	20,207	7,641,534	378.17	184,688			147,606		121,194			(16,280)				03
AUG 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/01/2022	08/29/2024	31,022	3,100,626	99.95	66,138			47,268		83,261			(8,244)				03
AUG 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/01/2022	08/30/2024	10,983	1,094,281	99.63	24,757			17,703		31,358			(3,082)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/01/2022	08/19/2025	35,631	3,570,222	100.2	85,372			69,043		102,544			(7,134)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/01/2022	08/19/2025	44,349	4,464,187	100.66	99,386			80,377		118,588			(8,305)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/01/2022	08/22/2025	100,498	10,027,734	99.78	255,769			206,983		308,990			(21,314)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/01/2022	08/22/2025	206,076	20,741,595	100.65	463,054			374,731		552,321			(38,588)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/01/2022	08/26/2025	26,233	2,640,353	100.65	59,024			47,808		70,399			(4,901)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/01/2022	08/26/2025	33,453	3,373,102	100.83	73,330			59,394		87,198			(6,088)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/01/2022	08/29/2025	49,156	4,897,886	99.64	127,854			103,624		154,628			(10,586)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/01/2022	08/29/2025	167,314	16,831,827	100.6	379,636			307,691		452,904			(31,433)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2022	08/31/2023	5,321	1,957,970	367.96	39,270			16,910		23,120			(10,012)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2022	08/31/2023			387.05	(6,279)			(2,704)		(1,426)			1,601				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2022	08/31/2023	11,320	4,166,364	368.04	83,092			35,779		48,769			(21,185)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2022	08/31/2023			404.52	(1,698)			(731)		(57)			433				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2022	09/01/2023	28,622	10,495,064	366.68	227,830			98,469		142,474			(57,923)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2022	09/01/2023			385.9	(38,067)			(16,453)		(9,628)			9,678				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2022	09/01/2023	22,671	8,316,461	366.84	178,871			77,308		111,031			(45,476)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2022	09/01/2023			396.93	(9,068)			(3,919)		(781)			2,305				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2022	09/05/2023	4,913	1,802,655	366.89	38,865			17,044		24,232			(9,770)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2022	09/05/2023			391.84	(3,587)			(1,573)		(562)			902				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 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2022	09/05/2023	3,999	1,467,969	367.04	31,356			13,751		19,429			(7,883)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2022	09/05/2023			403.74	(680)			(298)		(30)			171				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2022	09/06/2023	10,774	3,938,881	365.59	91,903			40,447		60,539			(23,040)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2022	09/06/2023			390.15	(9,481)			(4,173)		(1,760)			2,377				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2022	09/06/2023	3,517	1,285,959	365.67	29,857			13,140		19,609			(7,485)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2022	09/06/2023			402.24	(739)			(325)		(39)			185				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2022	09/07/2023	7,708	2,820,655	365.94	64,516			28,494		41,968			(16,129)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2022	09/07/2023			401.49	(1,850)			(817)		(106)			462				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/09/2022	06/14/2024	13,045	4,247,302	325.6	143,378			98,572		57,485			(20,162)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/09/2022	06/21/2024	16,045	5,236,050	326.34	171,371			118,397		67,420			(23,838)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/09/2022	06/28/2024	8,120	2,670,647	328.91	77,264			53,636		28,024			(10,633)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/09/2022	06/10/2025	18,724	6,146,455	328.27	232,186			185,795		103,834			(20,876)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/09/2022	06/11/2025	12,820	4,224,434	329.51	151,802			121,502		66,143			(13,635)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/09/2022	06/13/2025	21,528	7,041,466	327.09	279,339			223,693		128,115			(25,040)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/09/2022	06/17/2025	19,850	6,423,040	323.58	292,789			234,696		144,055			(26,142)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/09/2022	06/17/2025	10,668	3,590,486	336.56	95,952			76,914		35,665			(8,567)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/09/2022	06/20/2025	23,059	7,466,180	323.79	338,050			271,176		165,759			(30,093)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/09/2022	06/18/2025	18,280	5,938,911	324.89	257,510			206,467		123,589			(22,969)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/09/2022	06/24/2025	18,882	6,277,258	332.45	201,161			161,523		82,582			(17,837)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/09/2022	06/26/2025	11,419	3,771,727	330.29	132,405			106,367		57,017			(11,717)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/09/2022	06/27/2025	9,816	3,159,737	321.89	154,210			123,913		78,415			(13,633)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/09/2022	06/27/2025	14,538	4,811,986	330.99	164,216			131,953		69,679			(14,518)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/09/2022	06/30/2025	10,970	3,714,543	338.62	91,491			73,569		32,550			(8,065)				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	09/13/2023	1,434	5,657,097	3,945.39	606,547			276,465		509,790			(150,799)				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	09/13/2023			4,321	(331,133)			(150,931)		(183,308)			82,326				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	08/11/2023	1,507	6,356,360	4,217.19	390,242			156,571		225,006			(106,753)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	08/11/2023			4,507.12	(214,497)			(86,059)		(55,807)			58,677				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	08/16/2023	1,872	8,009,058	4,279.28	437,877			179,608		230,044			(117,991)				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)
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	08/16/2023			4,554.1	(243,400)			(99,838)		(58,410)			65,587				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	08/18/2023	2,358	9,979,352	4,231.39	604,979			250,274		350,560			(162,048)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	08/18/2023			4,542.9	(316,758)			(131,040)		(80,253)			84,846				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	08/23/2023	2,411	9,954,221	4,129.2	745,482			314,808		509,446			(196,755)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	08/23/2023			4,430.43	(422,618)			(178,466)		(162,115)			111,541				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	08/25/2023	1,950	7,952,605	4,078.97	656,334			279,372		477,632			(172,216)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	08/25/2023			4,422.71	(349,555)			(148,790)		(139,169)			91,720				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	08/30/2023	2,312	9,257,508	4,004.58	879,382			381,571		694,128			(227,426)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	08/30/2023			4,280.56	(555,786)			(241,160)		(312,402)			143,738				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	09/01/2023	2,860	11,202,318	3,917.36	1,233,915			539,397		1,043,579			(317,292)				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	09/01/2023			4,204.77	(789,638)			(345,185)		(503,932)			203,050				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	09/07/2023	1,560	6,105,495	3,914.13	682,111			304,651		581,702			(172,444)				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	09/07/2023			4,235.62	(413,800)			(184,815)		(257,374)			104,612				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	09/08/2023	1,816	7,313,633	4,027.22	677,423			303,607		532,106			(170,779)				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	09/08/2023			4,291.16	(437,160)			(195,926)		(250,101)			110,208				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/13/2023	2,839	1,040,091	366.41	21,006			9,654		15,003			(5,266)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/13/2023			388.44	(2,498)			(1,148)		(717)			626				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/13/2023	15,646	5,733,182	366.43	115,624			53,142		82,535			(28,987)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/13/2023			394.27	(7,197)			(3,308)		(1,274)			1,804				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/13/2023	7,899	2,895,141	366.5	58,140			26,722		41,389			(14,575)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/13/2023			403.14	(1,185)			(545)		(88)			297				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/14/2023	12,227	4,471,557	365.7	94,395			43,527		69,303			(23,599)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/14/2023			385.29	(15,040)			(6,935)		(5,437)			3,760				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/08/2023	15,992	5,864,796	366.74	115,140			52,041		80,720			(29,273)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/08/2023			384.91	(19,990)			(9,035)		(7,042)			5,082				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/14/2023	7,251	2,651,545	365.69	56,049			25,845		41,135			(14,012)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/14/2023			401.31	(1,378)			(635)		(128)			344				03

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SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/08/2023	33,147	12,172,952	367.24	231,698			104,722		159,142			(58,906)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/08/2023			391.2	(20,883)			(9,439)		(4,562)			5,309				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/08/2023	12,491	4,586,644	367.2	87,436			39,519		60,212			(22,229)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/08/2023			401.76	(2,123)			(960)		(166)			540				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/11/2023	9,401	3,452,399	367.23	65,996			30,133		45,589			(16,638)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/11/2023			387.02	(9,589)			(4,378)		(2,981)			2,417				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/11/2023	6,631	2,435,389	367.27	46,484			21,224		32,027			(11,719)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/11/2023			394.76	(2,851)			(1,302)		(468)			719				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/11/2023	9,030	3,316,913	367.33	63,028			28,777		43,351			(15,889)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/11/2023			404.06	(1,174)			(536)		(75)			296				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/12/2023	6,423	2,366,927	368.5	41,815			19,155		27,443			(10,512)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/12/2023			391.3	(4,111)			(1,883)		(931)			1,033				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/12/2023	4,135	1,524,007	368.56	26,836			12,294		17,557			(6,747)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/12/2023			396.02	(1,530)			(701)		(228)			385				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/12/2023	5,744	2,117,057	368.58	37,220			17,050		24,336			(9,357)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/15/2022	09/12/2023			405.44	(632)			(289)		(35)			159				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/16/2022	09/15/2023	93,463	34,078,519	364.62	713,124			331,732		587,215			(178,777)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/16/2022	09/13/2024	7,580	2,763,998	364.62	80,581			59,182		72,874			(10,031)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2022	09/15/2023	57,603	18,605,264	322.99	425,220			197,255		171,420			(106,305)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2022	09/13/2024	6,714	2,168,455	322.99	71,572			52,493		40,149			(8,897)				03
SEP 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/16/2022	09/15/2023	93,535,107	93,535,107	3,901.35	3,301,789			1,531,663		4,214,265			(825,447)				03
SEP 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/16/2022	09/15/2023	8,439,699	8,439,699	3,901.35	297,921			138,202		380,254			(74,480)				03
SEP 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/16/2022	09/15/2023	4,252,026	4,252,026	3,901.35	170,081			78,899		206,645			(42,520)				03
SEP 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/16/2022	09/15/2023	74,209,348	74,209,348	3,901.35	3,161,318			1,466,500		3,724,612			(790,330)				03
SEP 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/16/2022	09/15/2023	2,560,339	2,560,339	3,901.35	111,119			51,547		129,666			(27,780)				03
SEP 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/16/2022	09/15/2023	7,111,105	7,111,105	3,901.35	313,600			145,475		363,109			(78,400)				03
SEP 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/16/2022	09/15/2023	17,430,729	17,430,729	3,901.35	826,217			383,273		913,786			(206,554)				03
SEP 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/16/2022	09/15/2023	5,312,700	5,312,700	3,901.35	287,417			133,330		288,226			(71,854)				03

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SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/19/2022	09/15/2023	10,875	42,427,259	3,901.35	3,759,394			1,748,799		4,238,182			(942,466)				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/19/2022	09/15/2023			4,139.33	(2,388,707)			(1,111,181)		(2,467,429)			598,840				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/19/2022	09/15/2023	616	2,401,788	3,901.35	216,512			100,717		239,922			(54,279)				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/19/2022	09/15/2023			4,188.1	(124,974)			(58,136)		(122,080)			31,331				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/19/2022	09/15/2023	12,675	49,451,289	3,901.35	4,472,818			2,080,670		4,939,833			(1,121,319)				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/19/2022	09/15/2023			4,197.85	(2,532,336)			(1,177,995)		(2,443,685)			634,848				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/19/2022	09/15/2023	294	1,147,465	3,901.35	105,049			48,867		114,624			(26,335)				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/19/2022	09/15/2023			4,232.96	(55,469)			(25,803)		(51,038)			13,906				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/19/2022	09/15/2023	734	2,863,357	3,901.35	263,865			122,745		286,029			(66,150)				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/19/2022	09/15/2023			4,252.47	(134,002)			(62,335)		(119,800)			33,594				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/19/2022	09/15/2023	1,244	4,854,294	3,901.35	447,906			208,357		484,909			(112,288)				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/19/2022	09/15/2023			4,256.37	(225,706)			(104,994)		(200,583)			56,584				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/19/2022	09/15/2023	616	2,403,349	3,901.35	222,925			103,700		240,077			(55,886)				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/19/2022	09/15/2023			4,271.98	(108,873)			(50,646)		(94,395)			27,294				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/19/2022	09/15/2023	381	1,485,673	3,901.35	141,336			65,747		148,408			(35,432)				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/19/2022	09/15/2023			4,350.01	(58,974)			(27,434)		(44,311)			14,785				03
SEP 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/19/2022	09/15/2023	3,084	12,933,219	4,193.95	784,668			365,013		601,292			(196,713)				03
SEP 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/19/2022	09/15/2023	802	3,379,321	4,213.46	197,091			91,683		147,662			(49,410)				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/19/2022	09/15/2023	1,186	4,628,523	3,901.35	410,124			190,782		462,357			(102,817)				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/19/2022	09/15/2023			4,139.33	(260,591)			(121,222)		(269,180)			65,329				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2022	08/22/2025	1,683	645,708	383.77	13,885			11,406		10,817			(1,174)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2022	08/25/2025	240	92,411	384.26	1,952			1,605		1,518			(165)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2022	08/29/2025	21,960	8,332,078	379.42	213,355			175,505		170,845			(17,929)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2022	09/02/2025	13,739	5,200,195	378.49	138,264			113,827		111,424			(11,576)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2022	09/05/2025	25,774	9,779,584	379.44	251,147			206,882		201,428			(20,968)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2022	09/08/2025	9,758	3,706,016	379.8	94,017			77,492		75,316			(7,827)				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 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/20/2022	09/09/2025	10,371	3,928,177	378.76	103,743			85,525		83,610			(8,629)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/20/2022	09/12/2025	59,552	22,559,048	378.81	595,554			491,263		480,091			(49,401)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/20/2022	09/16/2025	6,432	2,418,273	375.98	71,118			58,710		58,265			(5,878)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/20/2022	09/19/2025	22,494	8,483,725	377.15	239,220			197,598		194,870			(19,716)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/20/2022	08/30/2024	1,292	489,680	379.15	9,933			7,264		6,953			(1,265)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/20/2022	09/06/2024	6,844	2,588,971	378.29	55,035			40,390		39,066			(6,937)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/20/2022	09/09/2024	1,165	440,731	378.19	9,436			6,936		6,718			(1,185)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/20/2022	09/12/2024	1,631	619,159	379.54	12,468			9,178		8,758			(1,559)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/20/2022	09/13/2024	1,416	533,968	377.2	12,012			8,846		8,661			(1,499)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/20/2022	09/19/2024	286	107,833	376.55	2,511			1,855		1,829			(311)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/20/2022	08/08/2025	198	77,002	388.72	1,339			1,097		1,006			(115)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/20/2022	08/15/2025	159	60,722	382.96	1,343			1,102		1,049			(114)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/20/2022	08/19/2025	1,791	691,929	386.38	13,360			10,968		10,232			(1,133)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/05/2025	117,175	11,742,139	100.21	283,916			233,875		338,046			(23,704)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/08/2025	40,322	4,026,184	99.85	102,903			84,816		123,111			(8,567)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/09/2025	39,197	3,929,132	100.24	94,701			78,071		112,678			(7,877)				03
SEP 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/06/2024	28,460	2,841,133	99.83	63,124			46,326		78,426			(7,957)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/12/2025	76,362	7,661,447	100.33	182,277			150,358		216,565			(15,120)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/12/2025	248,808	25,139,592	101.04	536,182			442,288		629,870			(44,476)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/16/2025	25,063	2,512,854	100.26	60,503			49,947		71,945			(5,000)				03
SEP 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/13/2024	31,241	3,140,943	100.54	61,451			45,257		75,151			(7,671)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/19/2025	43,609	4,377,520	100.38	103,573			85,552		122,924			(8,536)				03
SEP 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/19/2024	4,630	461,758	99.73	10,515			7,767		13,066			(1,302)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/19/2025	69,934	7,042,363	100.7	158,680			131,071		187,393			(13,078)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	08/22/2025	29,266	2,945,575	100.65	66,228			54,401		78,437			(5,602)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	08/29/2025	52,429	5,224,065	99.64	137,313			112,953		164,926			(11,539)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	08/29/2025	48,627	4,867,599	100.1	119,380			98,202		142,475			(10,032)				03

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SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/02/2025	32,996	3,290,351	99.72	85,525			70,409		102,640			(7,160)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/02/2025	53,727	5,379,716	100.13	131,471			108,234		156,864			(11,007)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/05/2025	33,070	3,294,399	99.62	87,072			71,726		104,497			(7,269)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	08/15/2025	361	134,949	373.55	3,251			2,680		2,826			(278)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	08/22/2025	54,868	20,524,872	374.08	486,676			401,657		420,671			(41,361)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	08/25/2025	8,816	3,307,527	375.18	75,375			62,245		64,328			(6,388)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	08/26/2025	8,475	3,173,370	374.45	74,408			61,459		64,046			(6,300)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	08/29/2025	43,620	16,173,815	370.79	434,890			359,417		390,335			(36,717)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	08/29/2025	19,412	7,259,416	373.97	173,541			143,424		150,297			(14,652)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	09/02/2025	11,586	4,280,449	369.46	121,186			100,234		110,215			(10,193)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	09/05/2025	23,723	8,766,749	369.54	247,672			204,970		225,229			(20,774)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	09/08/2025	10,203	3,764,213	368.92	108,972			90,236		99,688			(9,115)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	09/09/2025	12,938	4,803,136	371.25	127,825			105,868		114,183			(10,682)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	09/12/2025	28,513	10,541,074	369.69	297,394			246,451		269,964			(24,783)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	09/15/2025	12,561	4,644,049	369.72	131,137			108,736		118,983			(10,898)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	09/16/2025	6,599	2,422,911	367.14	75,035			62,230		69,836			(6,230)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	09/19/2025	34,815	12,774,836	366.94	398,626			330,783		371,988			(33,005)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	08/23/2024	3,951	1,476,590	373.77	24,019			17,626		21,938			(3,110)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	08/29/2024	1,943	719,008	370.1	14,124			10,396		13,591			(1,813)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	08/30/2024	3,849	1,417,945	368.35	30,334			22,340		29,833			(3,889)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	09/06/2024	6,604	2,438,413	369.24	50,321			37,191		48,965			(6,388)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	09/12/2024	4,609	1,706,350	370.19	33,833			25,079		32,542			(4,259)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	09/16/2024	2,905	1,068,290	367.69	23,941			17,781		23,731			(2,997)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	09/20/2024	2,064	751,625	364.17	19,855			14,775		20,410			(2,472)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	08/01/2025	136	51,581	378.83	1,004			825		816			(87)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	08/11/2025	1,588	599,006	377.26	12,480			10,277		10,371			(1,072)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	08/29/2025	1,466	435,279	296.93	10,405			8,583		6,776			(877)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/02/2025	11,470	3,378,927	294.59	92,049			75,992		62,664			(7,728)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/02/2025	25,943	7,727,797	297.88	175,401			144,804		112,319			(14,726)				03

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SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/05/2025	24,221	7,155,321	295.42	186,532			154,084		125,195			(15,617)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/05/2025	60,687	18,127,724	298.71	392,979			324,619		247,769			(32,901)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/08/2025	10,319	3,063,773	296.91	73,666			60,887		48,135			(6,150)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/08/2025	15,451	4,639,263	300.26	92,107			76,129		56,318			(7,690)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/09/2025	11,211	3,343,932	298.27	74,504			61,592		47,439			(6,214)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/09/2025	14,698	4,417,283	300.54	86,321			71,361		52,491			(7,200)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/12/2025	29,156	8,652,861	296.78	209,938			173,655		137,652			(17,462)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/12/2025	65,305	19,592,033	300.01	395,543			327,182		243,413			(32,901)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/15/2025	10,669	3,168,115	296.94	76,286			63,138		49,920			(6,328)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/16/2025	11,371	3,382,786	297.49	79,024			65,417		51,193			(6,549)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/16/2025	19,947	5,957,490	298.66	130,264			107,833		82,495			(10,795)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/19/2025	16,771	4,935,770	294.31	137,430			113,831		94,372			(11,358)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/19/2025	48,957	14,605,787	298.34	325,691			269,764		207,726			(26,917)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	08/30/2024	2,834	842,212	297.15	15,923			11,694		8,778			(2,036)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/06/2024	11,002	3,278,373	297.97	58,834			43,360		31,745			(7,447)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/09/2024	10,637	3,183,576	299.3	52,089			38,447		26,949			(6,566)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/13/2024	21,740	6,484,518	298.28	114,505			84,683		61,480			(14,353)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/19/2024	4,906	1,460,368	297.64	27,102			20,102		14,918			(3,369)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/20/2024	2,713	799,476	294.64	18,192			13,500		10,958			(2,258)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	08/11/2025	303	91,742	302.94	1,525			1,253		870			(131)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	08/15/2025	240	72,021	300.7	1,374			1,130		825			(117)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	08/22/2025	5,266	1,591,869	302.3	27,700			22,818		16,105			(2,350)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/10/2025	26,227	9,977,564	380.43	158,936			129,996		141,876			(14,079)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/11/2025	35,905	13,491,020	375.74	260,672			213,254		246,531			(23,068)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/15/2025	27,834	10,421,380	374.41	212,931			174,349		204,536			(18,770)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/15/2025	14,413	5,573,304	386.68	68,319			55,940		55,903			(6,022)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/16/2025	20,126	7,599,866	377.61	136,657			111,920		126,471			(12,034)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/17/2025	17,666	6,718,148	380.28	108,295			88,710		96,955			(9,527)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/18/2025	33,611	12,640,541	376.08	242,001			198,280		228,210			(21,270)				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 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/18/2025	14,599	5,662,619	387.87	65,989			54,067		53,139			(5,800)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/22/2025	32,878	12,492,853	379.98	204,828			167,967		184,135			(17,932)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/23/2025	24,654	9,404,780	381.47	144,966			118,903		127,923			(12,679)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/24/2025	16,670	6,380,975	382.79	93,183			76,447		80,744			(8,142)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/25/2025	39,339	14,928,478	379.48	250,198			205,303		226,625			(21,841)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/25/2025	14,165	5,516,150	389.42	60,485			49,632		47,621			(5,280)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/29/2025	30,844	11,808,857	382.86	172,725			141,852		149,631			(15,020)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/30/2025	19,054	7,396,751	388.19	86,126			70,746		69,146			(7,482)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/31/2025	18,242	7,007,530	384.15	97,228			79,883		82,766			(8,438)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/09/2024	15,264	5,726,788	375.19	70,213			50,229		72,417			(9,722)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/12/2024	16,408	6,162,002	375.55	74,328			53,270		76,295			(10,244)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/18/2024	14,878	5,598,900	376.32	65,166			46,872		66,247			(8,900)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/23/2024	15,833	5,945,370	375.5	72,991			52,655		75,171			(9,893)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/26/2024	24,215	9,145,419	377.67	99,767			72,096		99,489			(13,462)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/31/2024	11,149	4,279,509	383.84	32,779			23,755		29,418			(4,390)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/03/2025	24,498	9,220,911	376.39	172,468			140,846		161,835			(15,384)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/08/2025	17,061	6,414,390	375.97	122,497			100,148		115,567			(10,873)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/09/2025	19,024	7,170,051	376.9	132,025			107,961		123,146			(11,707)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	08/28/2023	615	228,028	370.5	2,148			964		1,990			(582)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	08/28/2023			389.02	(197)			(88)		(107)			53				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/15/2023	48,321	17,575,946	363.73	282,197			134,648		328,122			(72,565)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/15/2023			385.53	(27,060)			(12,911)		(20,889)			6,958				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/15/2023	11,871	4,317,668	363.73	69,324			33,077		80,606			(17,826)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/15/2023			397.71	(1,424)			(680)		(486)			366				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/18/2023	9,468	3,443,428	363.69	55,767			26,856		64,896			(14,218)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/18/2023			382.9	(7,290)			(3,511)		(6,485)			1,859				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/20/2023	4,260	1,546,313	362.98	26,370			12,776		31,132			(6,685)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/20/2023			399.14	(426)			(206)		(144)			108				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/18/2023	8,405	3,057,545	363.76	49,340			23,761		57,264			(12,580)				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 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/18/2023			389.47	(2,942)			(1,417)		(1,897)			750				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/21/2023	7,949	2,880,779	362.41	51,032			24,799		60,987			(12,901)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/21/2023			381.75	(7,075)			(3,438)		(6,678)			1,789				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/18/2023	10,448	3,804,854	364.18	59,657			28,730		68,612			(15,210)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/18/2023			400.85	(836)			(403)		(229)			213				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/21/2023	7,836	2,840,148	362.47	50,147			24,369		59,821			(12,678)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/21/2023			398.43	(862)			(419)		(316)			218				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/22/2023	3,251	1,169,067	359.59	24,838			12,106		31,113			(6,262)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/22/2023			373.23	(6,860)			(3,343)		(8,555)			1,729				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/19/2023	10,596	3,853,594	363.69	62,515			30,198		72,761			(15,894)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/19/2023			387.88	(4,556)			(2,201)		(3,222)			1,158				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/22/2023	34,418	12,360,239	359.12	270,527			131,853		340,918			(68,200)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/22/2023			381.25	(32,353)			(15,769)		(31,418)			8,156				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/22/2023	14,149	5,080,059	359.03	111,780			54,481		141,070			(28,180)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/22/2023			392.29	(3,679)			(1,793)		(2,014)			927				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/25/2023	7,017	2,518,722	358.96	55,923			27,496		70,537			(13,981)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/25/2023			377.39	(10,034)			(4,933)		(11,204)			2,508				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/25/2023	15,093	5,419,153	359.06	119,533			58,771		150,635			(29,883)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/25/2023			384.93	(9,659)			(4,749)		(8,078)			2,415				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/19/2023	3,640	1,324,228	363.75	21,406			10,340		24,870			(5,442)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/19/2023			400.13	(328)			(158)		(96)			83				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/25/2023	14,201	5,103,706	359.4	110,197			54,180		138,283			(27,549)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/25/2023			395.44	(2,414)			(1,187)		(1,155)			604				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/20/2023	16,399	5,951,405	362.91	102,003			49,421		120,547			(25,860)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/20/2023			388	(7,052)			(3,417)		(4,950)			1,788				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/26/2023	8,282	2,958,310	357.21	73,045			36,016		94,088			(18,211)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/26/2023			378.35	(10,766)			(5,309)		(11,722)			2,684				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/26/2023	7,533	2,691,308	357.27	66,215			32,649		85,237			(16,508)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/26/2023			382.47	(6,328)			(3,120)		(5,950)			1,578				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 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/26/2023	4,922	1,758,717	357.29	43,219			21,310		55,623			(10,775)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/26/2023			393	(1,181)			(583)		(655)			295				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/27/2023	12,928	4,610,340	356.61	118,035			58,365		152,949			(29,346)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/27/2023			379.74	(14,609)			(7,224)		(15,251)			3,632				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/27/2023	11,888	4,243,673	356.96	106,401			52,613		137,436			(26,453)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/27/2023			391.18	(3,685)			(1,822)		(2,252)			916				03
SEP 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/08/2023	3,811	729,630	191.43	9,643			4,498		7,034			(2,530)				03
SEP 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/08/2023			209.63	(152)			(71)		(11)			40				03
SEP 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/22/2023	1,700	320,841	188.68	6,139			2,992		5,553			(1,548)				03
SEP 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/22/2023			206.41	(187)			(91)		(32)			47				03
SEP 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/06/2024	7,245	1,406,046	194.06	22,533			22,533		20,990							03
SEP 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/23/2024	3,438	652,376	189.76	15,642			15,642		16,131							03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	08/25/2023	5,001	1,509,613	301.89	26,403			11,825		16,738			(7,289)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	08/25/2023			317.91	(3,450)			(1,545)		(846)			953				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	08/28/2023	5,578	1,687,661	302.53	28,171			12,758		17,320			(7,706)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	08/28/2023			319.58	(3,068)			(1,390)		(663)			839				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	08/29/2023	3,893	1,175,036	301.84	20,788			9,449		13,310			(5,670)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	08/29/2023			318.33	(2,569)			(1,168)		(639)			701				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	08/30/2023	4,913	1,483,096	301.87	26,236			11,969		16,790			(7,134)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	08/30/2023			319.1	(2,948)			(1,345)		(682)			802				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	08/31/2023	6,694	2,018,916	301.6	36,549			16,733		23,771			(9,908)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	08/31/2023			318.73	(4,284)			(1,961)		(1,033)			1,161				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	09/01/2023	3,495	1,053,633	301.51	19,220			8,831		12,596			(5,195)				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	09/01/2023			317.68	(2,586)			(1,188)		(702)			699				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	09/05/2023	5,514	1,663,772	301.76	29,994			13,973		19,508			(8,010)				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	09/05/2023			319.31	(3,308)			(1,541)		(809)			883				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	09/07/2023	4,353	1,310,890	301.12	24,901			11,679		16,803			(6,611)				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	09/07/2023			319.13	(2,743)			(1,286)		(689)			728				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	09/11/2023	3,694	1,113,697	301.48	20,724			9,848		13,803			(5,438)				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 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	09/11/2023			318.47	(2,586)			(1,229)		(725)			679				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	09/13/2023	5,177	1,565,202	302.35	27,282			13,048		17,438			(7,117)				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	09/13/2023			319.97	(3,003)			(1,436)		(744)			783				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	09/15/2023	4,996	1,504,495	301.17	28,824			13,872		19,618			(7,476)				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	09/15/2023			317.62	(3,996)			(1,923)		(1,253)			1,037				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	09/19/2023	4,348	1,308,839	301.05	25,477			12,412		17,523			(6,533)				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	09/19/2023			319.01	(2,956)			(1,440)		(853)			758				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	09/21/2023	5,242	1,576,021	300.66	31,713			15,542		22,238			(8,086)				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	09/21/2023			317.66	(4,298)			(2,107)		(1,413)			1,096				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	09/28/2023	4,929	1,475,575	299.38	32,973			16,487		24,558			(8,243)				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/29/2022	09/28/2023			316.83	(4,633)			(2,317)		(1,716)			1,158				03
SEP 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/29/2022	09/06/2024	7,809	2,723,834	348.79	44,904			33,423		33,752			(5,741)				03
SEP 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/29/2022	09/27/2024	3,668	1,244,686	339.38	32,788			24,647		29,568			(4,070)				03
SEP 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/29/2022	09/15/2023	1,894	649,206	342.71	9,188			4,422		7,036			(2,383)				03
SEP 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/29/2022	09/15/2023			377.99						(7)							03
SEP 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/29/2022	09/27/2023	889	300,724	338.17	5,834			2,909		5,432			(1,462)				03
SEP 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/29/2022	09/27/2023			372.67						(20)							03
JUN 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2022	06/14/2024	777	125,024	160.84	2,285			1,630		6,803			(333)				03
AUG 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2022	08/22/2024	4,318	685,929	158.87	16,925			12,558		49,220			(2,220)				03
SEP 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2022	09/30/2024	2,764	437,393	158.24	11,913			9,005		34,609			(1,479)				03
AUG 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2022	08/02/2023	2,808	442,001	157.4	8,424			3,454		15,035			(2,527)				03
AUG 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2022	08/02/2023			174.1	(225)			(92)		(42)			67				03
SEP 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2022	09/29/2023	2,222	346,752	156.08	8,842			4,470		17,333			(2,223)				03
SEP 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2022	09/29/2023			168.21	(978)			(494)		(1,694)			246				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/04/2023	2,625	948,854	361.53	19,789			10,281		22,012			(4,975)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/04/2023			381.79	(2,835)			(1,473)		(2,453)			713				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	09/28/2023	8,785	3,153,327	358.94	76,430			39,084		88,674			(19,542)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	09/28/2023			378.12	(13,529)			(6,918)		(12,993)			3,459				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/04/2023	11,156	4,035,230	361.7	83,337			43,298		92,344			(20,951)				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 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/04/2023			386.26	(7,475)			(3,884)		(5,329)			1,879				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	09/28/2023	8,514	3,056,776	359.01	73,735			37,706		85,513			(18,853)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	09/28/2023			394.66	(1,958)			(1,001)		(853)			501				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/04/2023	6,204	2,244,200	361.76	46,154			23,980		51,110			(11,603)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/04/2023			397.85	(993)			(516)		(371)			250				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	09/29/2023	3,884	1,387,649	357.24	37,173			19,061		44,128			(9,478)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	09/29/2023			374.01	(8,895)			(4,561)		(9,644)			2,268				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/05/2023	3,128	1,128,172	360.67	24,836			12,937		28,035			(6,226)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/05/2023			377.33	(5,318)			(2,770)		(5,354)			1,333				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	09/29/2023	38,479	13,749,698	357.33	366,705			188,027		434,511			(93,494)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	09/29/2023			379.96	(49,253)			(25,254)		(44,686)			12,557				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/05/2023	3,503	1,264,734	361.01	27,256			14,197		30,605			(6,833)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/05/2023			380.62	(4,309)			(2,245)		(3,886)			1,080				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	09/29/2023	5,505	1,967,869	357.45	52,080			26,704		61,667			(13,278)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	09/29/2023			386.12	(3,634)			(1,863)		(2,544)			926				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/05/2023	6,375	2,301,412	360.99	49,663			25,869		55,779			(12,450)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/05/2023			396.16	(1,275)			(664)		(542)			320				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	09/29/2023	16,623	5,942,056	357.45	157,258			80,634		186,207			(40,094)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	09/29/2023			393.19	(4,655)			(2,387)		(2,243)			1,187				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/02/2023	9,564	3,416,427	357.22	92,005			47,553		109,067			(23,260)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/02/2023			376.89	(16,833)			(8,700)		(17,003)			4,255				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/02/2023	9,435	3,372,045	357.38	89,920			46,475		106,460			(22,733)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/02/2023			382.88	(9,058)			(4,682)		(7,404)			2,290				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/02/2023	5,734	2,049,436	357.44	54,470			28,153		64,434			(13,770)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/02/2023			393.18	(1,663)			(859)		(814)			420				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	08/18/2023	73	27,300	373.71	214			96		149			(62)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	08/18/2023			396.13	(10)			(4)		(2)			3				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/03/2023	2,636	945,895	358.81	23,225			12,035		26,989			(5,855)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/03/2023			376.93	(4,640)			(2,404)		(4,691)			1,170				03

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OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/03/2023	17,384	6,240,225	358.96	151,938			78,735		176,107			(38,304)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/03/2023			382.67	(17,037)			(8,828)		(14,193)			4,295				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	09/26/2023	222	79,563	358.49	1,975			1,005		2,309			(508)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	09/26/2023			394.04	(55)			(28)		(24)			14				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/03/2023	5,514	1,979,588	359.01	48,082			24,917		55,661			(12,122)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2022	10/03/2023			394.66	(1,323)			(686)		(603)			334				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/05/2022	09/26/2024	5,114	1,903,531	372.24	47,812			36,327		41,124			(6,010)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/05/2022	10/04/2024	4,193	1,550,951	369.88	43,513			33,176		38,124			(5,409)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/05/2022	09/19/2025	17,609	6,593,926	374.47	185,191			155,533		169,524			(15,519)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/05/2022	09/22/2025	20,401	7,616,137	373.33	223,555			187,853		205,622			(18,682)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/05/2022	09/26/2025	39,332	14,601,393	371.23	463,950			390,130		430,062			(38,627)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/05/2022	09/29/2025	25,126	9,326,114	371.17	297,344			250,164		275,827			(24,687)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/05/2022	09/30/2025	7,100	2,627,393	370.06	87,247			73,416		81,247			(7,237)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/05/2022	10/02/2025	35,791	13,342,225	372.78	401,476			337,949		370,425			(33,241)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	09/29/2025	51,709	5,139,338	99.39	135,167			113,720		169,923			(11,222)				03
SEP 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	09/20/2024	21,382	2,135,235	99.86	44,946			34,057		58,898			(5,697)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	09/29/2025	43,254	4,313,709	99.73	107,832			90,722		135,081			(8,953)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	09/30/2025	44,542	4,408,776	98.98	123,203			103,673		155,481			(10,220)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	10/03/2025	95,310	9,490,003	99.57	243,231			204,779		305,088			(20,120)				03
SEP 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	09/30/2024	24,521	2,434,738	99.29	57,135			43,486		75,329			(7,142)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	10/03/2025	127,885	12,820,514	100.25	296,438			249,575		369,105			(24,522)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	10/04/2024	15,918	1,583,836	99.5	35,863			27,343		47,117			(4,458)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	09/19/2025	71,797	7,177,552	99.97	172,385			144,778		215,685			(14,446)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	09/19/2025	122,786	12,351,047	100.59	269,515			226,353		334,821			(22,585)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	09/22/2025	83,763	8,365,384	99.87	204,297			171,670		255,718			(17,072)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	09/22/2025	60,817	6,107,811	100.43	136,898			115,035		170,239			(11,440)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	09/26/2025	63,510	6,272,902	98.77	180,623			151,884		228,362			(15,038)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	09/26/2025	134,034	13,355,160	99.64	338,034			284,249		423,997			(28,143)				03

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JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/18/2025	26,168	8,567,456	327.4	227,936			189,158		157,314			(20,291)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/21/2025	14,700	4,965,395	337.79	80,901			67,178		47,313			(7,181)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/22/2025	21,836	7,153,605	327.6	189,136			157,085		130,231			(16,771)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/23/2025	12,548	4,139,826	329.92	98,555			81,871		65,607			(8,730)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/25/2025	24,720	8,158,829	330.05	193,365			160,694		128,482			(17,095)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/29/2025	15,327	5,099,083	332.68	107,234			89,186		68,464			(9,443)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/31/2025	27,886	9,357,826	335.57	171,668			142,834		104,561			(15,088)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/10/2024	16,848	5,516,315	327.41	104,136			76,062		67,061			(14,690)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/16/2024	14,514	4,756,409	327.71	88,874			65,137		56,964			(12,420)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/22/2024	13,979	4,602,505	329.24	79,143			58,201		49,033			(10,958)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/26/2024	13,463	4,422,756	328.52	79,770			58,791		50,361			(10,978)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/31/2024	8,939	2,948,327	329.82	49,550			36,617		30,394			(6,767)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/01/2025	15,555	5,103,219	328.08	130,052			107,548		88,769			(11,775)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/02/2025	12,909	4,251,853	329.36	102,227			84,556		68,453			(9,247)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/03/2025	17,915	5,865,419	327.41	154,330			127,679		106,368			(13,946)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/08/2025	17,598	5,786,418	328.81	143,338			118,708		96,863			(12,887)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/09/2025	23,422	7,811,387	333.5	155,302			128,643		97,533			(13,949)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/11/2025	33,891	11,162,580	329.37	270,065			223,799		181,027			(24,209)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/15/2025	20,336	6,704,218	329.68	160,374			133,009		107,069			(14,319)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/16/2025	20,843	6,956,053	333.74	137,535			114,090		86,147			(12,268)				03
JUN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	06/13/2024	20,358	6,444,402	316.56	64,534			46,519		31,845			(9,537)				03
JUN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	06/24/2024	18,970	5,948,882	313.6	74,551			54,109		41,168			(10,822)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	07/05/2024	21,785	6,767,887	310.67	104,567			76,395		63,629			(14,914)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	07/17/2024	18,097	5,598,541	309.36	95,372			70,157		60,641			(13,349)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	07/18/2024	5,911	1,838,937	311.12	28,017			20,621		17,004			(3,915)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	06/09/2025	14,045	4,485,852	319.4	66,993			55,252		35,433			(6,216)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	06/13/2025	49,840	15,702,578	315.06	293,059			241,909		171,636			(27,079)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	06/16/2025	18,343	5,771,290	314.64	110,239			91,057		65,230			(10,155)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	06/20/2025	24,472	7,500,099	306.48	210,946			174,391		146,639			(19,353)				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	10/11/2022	08/02/2024	12,600	4,799,355	380.89	41,707			30,948		41,446			(5,696)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/08/2024	15,286	5,827,547	381.23	50,139			37,321		49,627			(6,786)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/13/2024	13,387	5,068,567	378.62	51,138			38,163		52,833			(6,869)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/16/2024	14,182	5,383,242	379.58	51,623			38,583		52,600			(6,904)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/20/2024	12,209	4,621,821	378.57	47,369			35,475		48,923			(6,297)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/01/2025	28,113	10,698,318	380.55	166,990			139,240		152,793			(14,691)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/01/2025	12,353	4,806,506	389.1	51,882			43,260		42,262			(4,564)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/05/2025	16,934	6,382,921	376.94	116,164			96,935		110,726			(10,180)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/05/2025	13,258	5,142,506	387.89	58,864			49,120		48,807			(5,158)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	06/20/2025	42,838	13,556,662	316.46	237,325			196,198		135,098			(21,773)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	06/24/2025	22,938	7,136,614	311.12	162,404			134,375		103,651			(14,839)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	06/27/2025	21,738	6,632,570	305.11	198,905			164,681		141,839			(18,119)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	06/27/2025	27,473	8,700,096	316.68	151,650			125,556		86,059			(13,814)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	07/03/2025	45,609	14,089,991	308.93	357,119			296,042		238,122			(32,335)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	07/08/2025	23,554	7,249,704	307.79	194,085			161,058		132,324			(17,485)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	07/11/2025	37,484	11,526,754	307.51	312,993			259,890		214,580			(28,113)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	07/15/2025	24,653	7,564,847	306.85	212,018			176,190		147,203			(18,968)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	07/18/2025	22,190	6,833,694	307.96	182,625			151,856		124,323			(16,290)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/06/2025	30,505	11,600,144	380.27	184,250			153,781		168,982			(16,131)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/07/2025	23,240	8,927,354	384.13	120,386			100,497		105,301			(10,529)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/08/2025	33,251	12,625,884	379.72	205,488			171,573		189,718			(17,955)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/08/2025	13,056	5,101,581	390.75	51,571			43,059		41,012			(4,506)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/12/2025	23,755	9,059,513	381.37	138,018			115,326		125,050			(12,013)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/13/2025	20,002	7,679,206	383.92	105,211			87,930		92,232			(9,149)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/14/2025	18,305	7,016,329	383.31	98,662			82,472		87,244			(8,571)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/15/2025	32,359	12,309,798	380.41	195,774			163,680		179,378			(16,991)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/15/2025	11,904	4,665,973	391.98	44,996			37,619		35,154			(3,905)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/19/2025	24,112	9,162,518	380	148,770			124,475		136,968			(12,862)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/20/2025	19,797	7,656,735	386.77	93,440			78,195		78,889			(8,071)				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 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2022	10/10/2023	13,361	4,788,704	358.4	103,550			55,535		141,620			(26,032)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2022	10/10/2023			381.34	(11,357)			(6,091)		(13,944)			2,855				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2022	10/10/2023	12,208	4,381,541	358.9	91,928			49,302		125,011			(23,110)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2022	10/10/2023			394.65	(2,075)			(1,113)		(1,502)			522				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2022	10/11/2023	14,375	5,142,157	357.72	116,148			62,442		159,650			(29,118)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2022	10/11/2023			381.13	(12,506)			(6,723)		(15,555)			3,135				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2022	10/11/2023	7,570	2,709,043	357.86	60,637			32,599		83,293			(15,201)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2022	10/11/2023			393.57	(1,438)			(773)		(1,151)			361				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2022	10/12/2023	13,803	4,927,947	357.02	116,221			62,630		160,598			(29,055)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2022	10/12/2023			387.81	(5,659)			(3,050)		(5,627)			1,415				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2022	10/06/2023	11,547	4,149,093	359.31	84,296			44,767		114,412			(21,431)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2022	10/06/2023			376.12	(16,628)			(8,831)		(23,092)			4,228				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2022	10/06/2023	29,913	10,753,385	359.49	215,971			114,697		292,596			(54,908)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2022	10/06/2023			381	(25,725)			(13,662)		(31,725)			6,540				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2022	10/06/2023	14,684	5,280,427	359.61	105,283			55,913		142,399			(26,767)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2022	10/06/2023			394.79	(2,349)			(1,248)		(1,649)			597				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2022	10/09/2023	19,377	6,959,454	359.16	143,390			76,716		194,657			(36,149)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2022	10/09/2023			380.48	(17,827)			(9,538)		(22,569)			4,494				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2022	10/10/2025	33,996	9,867,912	290.27	307,056			260,251		250,846			(25,377)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2022	10/10/2025	62,925	18,468,449	293.5	483,428			409,737		378,319			(39,953)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2022	09/27/2024	26,924	7,894,875	293.23	172,085			131,908		124,140			(21,783)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2022	10/11/2024	41,359	12,107,894	292.75	275,022			212,051		201,472			(34,141)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2022	09/22/2025	28,445	8,414,683	295.82	191,908			162,163		144,682			(16,127)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2022	09/23/2025	38,622	11,358,370	294.09	285,718			241,474		221,138			(23,988)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2022	09/26/2025	103,089	30,267,829	293.61	782,893			662,000		610,402			(65,545)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2022	09/29/2025	32,237	9,441,347	292.87	254,624			215,415		200,749			(21,258)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2022	10/03/2025	56,289	16,447,731	292.2	460,827			390,127		366,755			(38,331)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2022	10/03/2025	103,689	30,618,351	295.29	723,433			612,444		550,843			(60,175)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2022	10/07/2025	54,596	16,001,095	293.08	428,077			362,643		336,852			(35,476)				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 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/18/2022	10/13/2023	114,344	40,874,643	357.47	942,197			513,208		1,292,766			(236,865)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/18/2022	10/15/2024	10,533	3,765,089	357.47	117,228			90,908		144,841			(14,532)				03
OCT 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/18/2022	10/13/2023	17,530,371	17,530,371	3,583.07	1,066,548			580,941		1,757,526			(268,127)				03
OCT 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/18/2022	10/13/2023	5,735,495	5,735,495	3,583.07	409,514			223,059		683,293			(102,951)				03
OCT 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/18/2022	10/13/2023	91,699,941	91,699,941	3,583.07	3,997,200			2,177,246		6,322,753			(1,004,883)				03
OCT 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/18/2022	10/13/2023	8,091,926	8,091,926	3,583.07	404,192			220,160		652,255			(101,612)				03
OCT 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/18/2022	10/13/2023	9,071,860	9,071,860	3,583.07	395,442			215,395		625,509			(99,413)				03
OCT 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/18/2022	10/13/2023	79,955,372	79,955,372	3,583.07	4,300,000			2,342,179		6,986,201			(1,081,006)				03
OCT 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/18/2022	10/13/2023	1,993,423	1,993,423	3,583.07	109,419			59,600		178,588			(27,508)				03
OCT 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/18/2022	10/13/2023	8,945,832	8,945,832	3,583.07	501,861			273,360		821,017			(126,166)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2022	10/13/2023	79,729	25,240,737	316.58	714,671			389,276		512,595			(179,666)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2022	10/15/2024	3,961	1,254,024	316.58	48,082			37,286		36,199			(5,961)				03
OCT 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/19/2022	10/13/2023	3,630	13,981,495	3,851.8	1,296,078			707,942		1,634,526			(326,742)				03
OCT 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/19/2022	10/13/2023	919	3,556,853	3,869.72	319,809			174,686		401,469			(80,624)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/19/2022	10/13/2023	1,386	4,965,490	3,583.07	568,731			310,652		921,843			(143,378)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/19/2022	10/13/2023			3,801.64	(394,368)			(215,411)		(677,335)			99,420				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/19/2022	10/13/2023	15,807	56,636,333	3,583.07	6,567,340			3,587,203		10,514,528			(1,655,632)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/19/2022	10/13/2023			3,855.38	(4,137,384)			(2,259,916)		(7,074,896)			1,043,038				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/19/2022	10/13/2023	288	1,030,312	3,583.07	120,387			65,757		191,277			(30,350)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/19/2022	10/13/2023			3,887.63	(71,523)			(39,067)		(121,748)			18,031				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/19/2022	10/13/2023	626	2,242,429	3,583.07	263,204			143,767		416,307			(66,354)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/19/2022	10/13/2023			3,905.55	(151,279)			(82,631)		(256,677)			38,137				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/19/2022	10/13/2023	1,507	5,398,504	3,583.07	634,230			346,428		1,002,232			(159,890)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/19/2022	10/13/2023			3,909.13	(362,111)			(197,792)		(613,964)			91,288				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/19/2022	10/13/2023	687	2,461,426	3,583.07	290,245			158,537		456,963			(73,171)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/19/2022	10/13/2023			3,923.46	(161,344)			(88,129)		(272,727)			40,675				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/19/2022	10/13/2023	474	1,700,023	3,583.07	204,230			111,554		315,609			(51,487)				03

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OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/19/2022	10/13/2023			3,995.12	(99,137)			(54,151)		(164,110)			24,993				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/19/2022	10/13/2023	9,905	35,490,810	3,583.07	4,065,005			2,220,381		6,588,864			(1,024,791)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/19/2022	10/13/2023			3,801.64	(2,818,740)			(1,539,648)		(4,841,249)			710,607				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/19/2022	10/13/2023	533	1,909,848	3,583.07	221,005			120,717		354,563			(55,716)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/19/2022	10/13/2023			3,846.43	(141,489)			(77,284)		(242,190)			35,670				03
OCT 23 IUL Mercury Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/19/2022	10/13/2023	6,556	1,918,930	292.68	42,879			23,356		35,365			(10,780)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2022	10/19/2023	6,567	2,343,463	356.88	52,138			29,111		77,466			(13,035)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2022	10/19/2023			374.72	(9,915)			(5,536)		(16,482)			2,479				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2022	10/13/2023	11,236	4,014,451	357.3	86,401			47,594		128,453			(21,966)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2022	10/13/2023			373.59	(18,539)			(10,212)		(31,167)			4,713				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2022	10/19/2023	10,452	3,733,483	357.2	81,526			45,519		120,795			(20,382)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2022	10/19/2023			392.69	(1,986)			(1,109)		(2,078)			496				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2022	10/13/2023	30,304	10,831,419	357.43	231,217			127,365		343,513			(58,784)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2022	10/13/2023			380.05	(25,455)			(14,022)		(38,432)			6,472				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2022	10/13/2023	7,962	2,845,541	357.41	60,826			33,506		90,369			(15,464)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2022	10/13/2023			392.18	(1,513)			(833)		(1,592)			385				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2022	10/16/2023	16,351	5,840,741	357.21	126,884			70,373		188,495			(31,988)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2022	10/16/2023			378.5	(16,515)			(9,159)		(25,805)			4,163				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2022	10/16/2023	10,328	3,691,911	357.46	79,011			43,821		117,139			(19,919)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2022	10/16/2023			393.05	(1,859)			(1,031)		(1,852)			469				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2022	10/17/2023	8,614	3,081,464	357.72	64,951			36,104		96,116			(16,328)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2022	10/17/2023			377.65	(9,562)			(5,315)		(15,190)			2,404				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2022	10/17/2023	10,184	3,643,553	357.78	76,480			42,513		113,180			(19,227)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2022	10/17/2023			381.89	(7,129)			(3,963)		(10,391)			1,792				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2022	10/18/2023	10,087	3,608,191	357.69	76,261			42,485		112,864			(19,118)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2022	10/18/2023			380.01	(8,675)			(4,833)		(13,300)			2,175				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2022	10/18/2023	11,080	3,967,065	358.04	82,102			45,740		121,129			(20,583)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2022	10/18/2023			393.53	(1,884)			(1,049)		(1,880)			472				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 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	09/15/2023	2,433	9,418,586	3,870.53	812,443			416,190		1,004,842			(224,294)				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	09/15/2023			4,095.85	(558,857)			(286,286)		(617,855)			154,286				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	09/15/2023	1,445	5,640,163	3,902.66	459,187			235,227		561,810			(126,769)				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	09/15/2023			4,222.35	(262,031)			(134,231)		(259,053)			72,340				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	09/20/2023	1,776	6,854,202	3,860	608,035			315,958		755,484			(165,327)				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	09/20/2023			4,119.22	(396,088)			(205,822)		(432,843)			107,698				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	09/22/2023	2,225	8,210,791	3,690.89	973,245			508,542		1,247,914			(263,039)				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	09/22/2023			4,021.16	(592,948)			(309,828)		(689,533)			160,256				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	09/27/2023	1,961	7,135,632	3,638.16	925,179			489,962		1,193,356			(246,349)				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	09/27/2023			3,912.75	(628,744)			(332,974)		(768,609)			167,417				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	09/29/2023	2,128	7,632,033	3,586.33	1,075,664			572,633		1,389,494			(284,735)				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	09/29/2023			3,883.97	(717,273)			(381,842)		(882,730)			189,866				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	10/04/2023	1,378	5,036,712	3,656.07	641,714			345,967		824,763			(167,404)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	10/04/2023			4,065.93	(350,442)			(188,934)		(399,932)			91,420				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	10/06/2023	1,439	5,226,931	3,631.15	694,372			376,201		893,079			(180,096)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	10/06/2023			4,025.54	(394,041)			(213,486)		(459,252)			102,201				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	10/10/2023	1,956	7,066,732	3,612.11	970,003			530,600		1,250,531			(248,719)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	10/10/2023			3,851.06	(704,871)			(385,571)		(877,754)			180,736				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	10/13/2023	2,825	10,065,591	3,562.94	1,494,383			823,177		1,926,872			(379,928)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	10/13/2023			3,859.67	(1,012,961)			(557,987)		(1,255,321)			257,532				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	10/16/2023	900	3,199,926	3,554.92	481,566			267,087		622,008			(121,403)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	10/16/2023			3,936.09	(289,035)			(160,305)		(351,428)			72,866				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	10/19/2023	2,814	10,323,950	3,669.12	1,319,138			736,518		1,684,019			(329,784)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	10/19/2023			4,007.3	(818,095)			(456,770)		(963,417)			204,524				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	07/26/2024	22,641	6,953,960	307.14	132,450			100,064		92,623			(18,684)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	08/08/2024	32,636	10,099,586	309.46	169,055			128,544		112,492			(23,372)				03

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) 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 MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	08/12/2024	15,397	4,788,812	311.02	72,982			55,600		46,811			(10,028)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	08/19/2024	12,035	3,736,806	310.49	59,333			45,352		38,750			(8,066)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	07/21/2025	21,713	6,671,216	307.24	179,787			151,684		127,260			(16,213)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	07/22/2025	18,601	5,752,297	309.24	141,557			119,452		96,810			(12,753)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	07/25/2025	21,559	6,501,686	301.57	225,081			190,038		174,123			(20,217)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	07/25/2025	20,635	6,443,200	312.24	138,051			116,558		89,372			(12,400)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	07/28/2025	26,111	8,124,285	311.14	183,824			155,290		121,531			(16,462)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	08/23/2024	587	219,924	374.62	2,712			2,077		3,072			(367)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	10/03/2024	9,097	3,284,371	361.05	84,054			65,507		105,369			(10,700)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	10/11/2024	10,251	3,694,905	360.43	97,798			76,460		122,814			(12,310)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	10/21/2024	5,154	1,851,202	359.2	52,155			40,933		65,705			(6,474)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	09/22/2025	15,997	5,825,653	364.18	173,723			148,181		189,662			(14,736)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	09/23/2025	18,922	6,833,001	361.12	227,250			193,868		253,118			(19,258)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	09/26/2025	39,070	14,107,327	361.08	470,401			401,497		523,866			(39,752)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	09/29/2025	15,256	5,511,299	361.25	182,922			156,203		203,466			(15,415)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	09/30/2025	9,727	3,494,882	359.3	124,310			106,169		139,712			(10,466)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	08/01/2025	22,204	6,692,618	301.42	234,026			197,844		181,414			(20,874)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	08/01/2025	36,127	11,228,645	310.81	258,670			218,677		172,193			(23,073)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	08/01/2025	17,517	5,529,429	315.66	101,073			85,447		61,207			(9,015)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	08/05/2025	21,529	6,626,577	307.8	175,675			148,622		123,434			(15,608)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	08/08/2025	44,351	13,665,073	308.11	357,915			302,959		250,196			(31,705)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	08/11/2025	18,466	5,755,937	311.71	127,967			108,377		83,988			(11,302)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	08/12/2025	18,760	5,860,392	312.38	126,258			106,948		81,907			(11,140)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	08/15/2025	35,963	11,092,757	308.45	286,984			243,221		199,887			(25,248)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	08/19/2025	28,819	9,013,622	312.77	191,644			162,534		123,573			(16,795)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	10/03/2025	40,843	14,864,303	363.94	449,270			383,891		490,911			(37,719)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	10/06/2025	11,333	4,126,360	364.1	124,210			106,185		135,532			(10,399)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	10/10/2025	40,986	14,802,363	361.16	495,106			423,525		550,361			(41,297)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	10/14/2025	15,953	5,750,676	360.48	197,337			168,911		220,130			(16,399)				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 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	10/17/2025	35,132	12,685,933	361.09	426,858			365,541		474,081			(35,375)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	10/21/2025	24,696	8,874,572	359.35	317,593			272,139		356,206			(26,223)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2022	10/07/2025	123,660	12,349,907	99.87	305,192			260,703		378,701			(25,504)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2022	10/10/2025	301,776	30,120,280	99.81	752,328			642,962		933,032			(62,694)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2022	10/14/2025	88,845	8,862,307	99.75	223,623			191,235		277,446			(18,567)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2022	10/17/2025	262,378	26,208,942	99.89	648,074			554,470		802,615			(53,658)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2022	10/20/2025	84,438	8,428,633	99.82	210,758			180,401		261,233			(17,402)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2022	10/07/2024	16,381	1,627,946	99.38	38,119			29,713		49,614			(4,818)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2022	10/11/2024	31,142	3,099,553	99.53	70,817			55,288		91,885			(8,902)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2022	10/18/2024	15,820	1,577,286	99.7	35,058			27,445		45,354			(4,364)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2022	09/22/2025	188	18,916	100.42	428			365		528			(36)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2022	10/03/2025	90,009	9,004,532	100.04	216,652			184,952		268,329			(18,172)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/21/2022	10/07/2024	2,303	851,121	369.58	22,743			17,728		21,299			(2,875)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/21/2022	10/11/2024	21,457	7,943,659	370.21	206,875			161,513		193,225			(26,004)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/21/2022	10/18/2024	2,374	876,510	369.2	23,990			18,780		22,556			(2,986)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/21/2022	09/22/2025	39	14,478	375.18	374			319		362			(32)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/21/2022	09/26/2025	689	256,498	372.53	7,350			6,267		7,170			(621)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/21/2022	10/02/2025	16,078	6,002,722	373.36	167,141			142,662		162,777			(14,032)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/21/2022	10/07/2025	24,121	8,964,462	371.64	266,881			227,976		261,309			(22,302)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/21/2022	10/10/2025	47,122	17,454,928	370.42	544,353			465,220		534,757			(45,363)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/21/2022	10/17/2025	55,038	20,443,263	371.44	615,786			526,845		603,743			(50,985)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/21/2022	10/20/2025	17,316	6,414,293	370.42	200,853			171,923		197,528			(16,584)				03
OCT 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2022	10/13/2023	1,583	293,199	185.2	7,251			4,040		8,957			(1,865)				03
OCT 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2022	10/13/2023			194.72	(1,488)			(829)		(1,644)			383				03
OCT 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2022	10/24/2023	959	177,017	184.66	4,688			2,675		5,857			(1,169)				03
OCT 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2022	10/24/2023			201.6	(240)			(137)		(171)			60				03
OCT 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2022	10/03/2024	6,138	1,154,269	188.06	28,663			22,370		34,177			(3,654)				03
OCT 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2022	10/11/2024	10,209	1,911,471	187.24	51,248			40,122		61,592			(6,460)				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 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2022	10/17/2024	9,492	1,776,417	187.15	48,124			37,764		57,937			(6,016)				03
OCT 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2022	10/21/2024	8,338	1,556,067	186.62	44,109			34,666		53,463			(5,483)				03
OCT 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2022	10/25/2024	7,491	1,401,283	187.05	38,431			30,249		46,349			(4,751)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/24/2023	7,769	2,776,183	357.33	144,424			43,722		89,381			(19,102)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/24/2023			381.95	75,983			(4,962)		(8,274)			2,168				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/24/2023	11,413	4,078,396	357.36	(8,624)			64,094		131,042			(28,002)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/24/2023			393.1	111,387			(2,036)		(2,263)			889				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	09/14/2023	1,273	465,702	365.77	(3,538)			3,675		7,169			(1,993)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	09/14/2023			402.35	7,041			(40)		(18)			22				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/25/2023	2,509	899,240	358.46	(76)			13,308		26,820			(5,786)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/25/2023			376.28	23,079			(2,835)		(5,424)			1,233				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/25/2023	11,455	4,108,662	358.67	(4,917)			60,107		120,759			(26,133)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/25/2023			381.84	104,243			(7,464)		(12,467)			3,245				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/10/2023	130	46,458	358.53	(12,944)			652		1,361			(306)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/10/2023			394.38	1,169			(17)		(17)			8				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/25/2023	5,346	1,917,264	358.65	(31)			28,081		56,430			(12,209)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/25/2023			393.3	48,700			(956)		(1,038)			415				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/26/2023	3,431	1,233,854	359.61	(1,657)			17,128		33,943			(7,411)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/26/2023			373.62	29,645			(4,976)		(10,000)			2,153				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/20/2023	10,394	3,704,193	356.39	(8,612)			60,732		126,558			(27,059)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/20/2023			371.6	106,431			(17,496)		(36,603)			7,795				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/26/2023	2,567	923,341	359.74	(30,661)			12,709		25,164			(5,499)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/26/2023			381.84	21,997			(1,676)		(2,812)			725				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/20/2023	39,675	14,144,559	356.51	(2,900)			230,470		479,474			(102,684)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/20/2023			379.94	403,892			(30,337)		(53,459)			13,516				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/26/2023	10,785	3,879,756	359.75	(53,165)			53,401		105,658			(23,106)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/26/2023			395.59	92,424			(1,433)		(1,432)			620				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/20/2023	12,535	4,469,375	356.54	(2,480)			72,674		151,205			(32,380)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/20/2023			391.82	127,360			(2,504)		(2,925)			1,115				03

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OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/23/2023	4,333	1,544,490	356.43	(4,387)			25,505		52,744			(11,197)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/23/2023			373.37	44,416			(6,320)		(12,824)			2,775				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/23/2023	13,736	4,897,187	356.52	(11,006)			80,454		166,258			(35,321)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/23/2023			378.32	140,108			(12,620)		(23,084)			5,541				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/23/2023	8,111	2,891,877	356.55	(21,978)			47,459		97,986			(20,836)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/23/2023			391.89	82,648			(1,677)		(1,943)			736				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/24/2023	9,172	3,276,904	357.28	(2,920)			51,774		105,857			(22,620)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/24/2023			378.11	89,975			(8,655)		(15,900)			3,781				03
OCT 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	10/26/2022	10/11/2024	5,849	1,973,465	337.42	(15,042)			47,210		53,112			(7,601)				03
OCT 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	10/26/2022	10/18/2024	6,180	2,089,561	338.12	60,300			48,853		54,191			(7,768)				03
OCT 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	10/26/2022	10/25/2024	4,990	1,691,152	338.93	62,232			38,370		41,984			(6,027)				03
OCT 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	10/26/2022	10/11/2023	1,461	488,968	334.63	48,749			7,034		12,328			(3,280)				03
OCT 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	10/26/2022	10/11/2023			367.47	12,683					(133)							03
OCT 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	10/26/2022	10/24/2023	1,002	332,054	331.51				5,927		10,751			(2,590)				03
OCT 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	10/26/2022	10/24/2023			364.61	10,387					(190)							03
OCT 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	10/26/2022	10/04/2024	5,089	1,720,923	338.14				39,617		44,230			(6,459)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2022	10/27/2025	28,881	8,525,553	295.2	50,741			211,188		156,742			(20,220)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2022	10/18/2024	20,778	6,074,627	292.36	245,113			138,100		105,263			(21,959)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2022	10/25/2024	18,753	5,512,738	293.96	174,943			114,160		83,564			(17,931)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2022	09/22/2025	37	11,001	296.53	144,244			249		180			(25)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2022	10/10/2025	37,637	11,027,241	292.99	290			303,955		233,926			(29,638)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2022	10/14/2025	30,603	8,937,971	292.06	353,682			258,823		202,358			(25,128)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2022	10/17/2025	89,013	26,148,474	293.76	300,983			695,083		528,228			(67,266)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2022	10/20/2025	35,142	10,275,609	292.4	807,941			293,327		228,104			(28,295)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2022	10/21/2025	15,878	4,642,448	292.38	340,800			132,717		103,248			(12,789)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2022	10/24/2025	76,643	22,589,100	294.73	154,173			572,746		428,366			(55,013)				03
OCT 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/05/2023	3,963	1,186,240	299.34	665,046			15,330		20,120			(7,378)				03
OCT 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/05/2023			315.84	27,463			(2,367)		(1,804)			1,139				03
OCT 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/13/2023	4,957	1,487,458	300.1	(4,240)			18,682		23,586			(8,623)				03

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OCT 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/13/2023			314.09	32,862			(3,860)		(3,334)			1,782				03
OCT 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/24/2023	4,052	1,214,317	299.65	(6,790)			16,366		20,683			(7,150)				03
OCT 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/24/2023			314.5	28,124			(3,207)		(2,780)			1,401				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	11/01/2023	4,219	1,266,441	300.18	(5,511)			16,860		20,706			(7,091)				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	11/01/2023			314.72	28,520			(3,417)		(2,968)			1,437				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/31/2023	5,178	1,863,007	359.79	(5,780)			24,900		50,851			(10,521)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/31/2023			395.68	42,201			(611)		(728)			258				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	11/01/2023	2,400	862,879	359.53	(1,036)			11,762		24,017			(4,947)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	11/01/2023			377.52	19,896			(2,284)		(4,653)			961				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/27/2023	3,589	1,289,933	359.39	(3,864)			17,440		36,085			(7,510)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/27/2023			372.91	29,791			(5,148)		(11,317)			2,217				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	11/01/2023	17,062	6,141,634	359.96	(8,794)			81,599		165,758			(34,317)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	11/01/2023			384	138,032			(8,372)		(14,635)			3,521				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	11/01/2023	4,283	1,541,995	360	(14,161)			20,434		41,497			(8,594)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	11/01/2023			388.58	34,566			(1,241)		(1,911)			522				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/27/2023	25,071	9,023,705	359.92	(2,099)			118,155		242,972			(50,880)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/27/2023			379.1	201,825			(19,815)		(39,172)			8,533				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	11/01/2023	3,937	1,417,269	360.01	(33,846)			18,758		38,113			(7,889)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	11/01/2023			396.01	31,730			(465)		(530)			196				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/27/2023	19,439	6,990,358	359.6	(787)			93,319		192,628			(40,185)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/27/2023			384.06	159,402			(9,104)		(15,904)			3,921				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/27/2023	11,862	4,266,240	359.65	(15,551)			56,806		117,139			(24,462)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/27/2023			395.6	97,033			(1,389)		(1,595)			598				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/30/2023	8,428	3,029,837	359.5	(2,372)			41,095		84,354			(17,446)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/30/2023			375.13	69,783			(9,976)		(21,209)			4,235				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/30/2023	13,080	4,703,334	359.57	(16,940)			63,549		130,293			(26,978)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/30/2023			382.56	107,914			(7,318)		(13,408)			3,107				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/30/2023	15,211	5,469,580	359.59	(12,426)			73,809		151,303			(31,334)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/30/2023			395.17	125,335			(1,881)		(2,301)			799				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 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/31/2023	5,591	2,010,861	359.69	(3,194)			27,048		55,282			(11,429)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/31/2023			380.15	45,842			(4,057)		(7,857)			1,714				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/31/2023	11,592	4,170,605	359.77	(6,876)			55,813		114,000			(23,583)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2022	10/31/2023			384.5	94,594			(5,335)		(9,215)			2,254				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2022	10/25/2024	42,474	4,253,777	100.15	(9,042)			78,751		112,276			(12,369)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2022	10/31/2024	34,278	3,425,393	99.93	99,092			66,229		94,626			(10,295)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2022	10/21/2025	56,757	5,676,288	100.01	83,158			132,136		170,661			(12,733)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2022	10/24/2025	217,837	21,833,804	100.23	153,074			492,694		633,720			(47,324)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2022	10/27/2025	72,744	7,304,224	100.41	570,515			160,641		206,019			(15,381)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2022	10/28/2025	50,902	5,129,853	100.78	185,934			106,793		136,120			(10,214)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2022	10/31/2025	109,366	10,997,865	100.56	123,589			236,926		302,876			(22,588)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/01/2022	10/31/2024	6,384	2,362,260	370.03	274,072			52,902		58,982			(8,223)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/01/2022	10/24/2025	42,075	15,627,404	371.42	66,424			427,538		463,562			(41,066)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/01/2022	10/27/2025	15,645	5,842,246	373.42	495,068			148,764		160,316			(14,243)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/01/2022	10/28/2025	9,448	3,526,677	373.27	172,187			90,353		97,413			(8,642)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/01/2022	10/31/2025	19,693	7,341,922	372.82	104,564			191,572		206,786			(18,264)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	10/02/2024	243	926,409	3,818.51	221,607			109,012		164,743			(17,838)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/04/2025	342	1,462,824	4,282.02	137,752			142,016		178,753			(14,410)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/09/2025	337	1,465,195	4,350.73	165,231			132,329		164,321			(13,352)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/11/2025	344	1,547,469	4,497.28	153,840			118,416		141,936			(11,921)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/12/2025	232	1,022,246	4,401.3	137,622			87,335		107,324			(8,782)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/17/2025	394	1,691,978	4,294.47	101,484			163,862		205,496			(16,386)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/19/2025	264	1,120,816	4,238.45	190,262			115,549		146,294			(11,529)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/23/2025	279	1,171,218	4,203.64	134,124			125,915		160,092			(12,508)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/26/2025	262	1,035,931	3,957.71	146,067			144,395		188,784			(14,297)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	10/02/2025	551	2,113,100	3,834.61	167,428			335,244		441,062			(32,975)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/04/2024	229	976,004	4,258.12	388,371			62,176		87,793			(10,720)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/06/2024	277	1,209,840	4,362.93	79,446			66,367		90,030			(11,399)				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 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/11/2024	310	1,366,667	4,409.03	84,732			70,713		93,753			(12,031)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/13/2024	324	1,384,457	4,271.96	90,096			87,660		122,885			(14,858)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/17/2024	302	1,227,255	4,060.8	111,597			104,438		154,199			(17,569)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/19/2024	250	1,045,888	4,180.04	132,744			76,114		109,221			(12,757)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/23/2024	398	1,566,419	3,934.44	96,666			158,122		237,202			(26,305)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/25/2024	255	1,012,849	3,978.04	200,502			97,043		144,531			(16,084)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/27/2024	360	1,398,456	3,879.32	122,956			151,869		228,775			(25,079)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	11/04/2025	21,010	7,597,259	361.6	192,275			231,855		279,730			(22,012)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	08/26/2024	8,401	2,598,896	309.35	266,829			34,032		30,078			(5,970)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	09/06/2024	11,763	3,635,364	309.04	43,518			49,349		43,903			(8,476)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	09/11/2024	8,607	2,648,002	307.65	49,214			39,434		36,110			(6,709)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	09/17/2024	7,160	2,215,803	309.49	62,817			29,716		26,201			(4,999)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	09/19/2024	3,342	1,036,778	310.2	36,335			13,356		11,585			(2,238)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	08/22/2025	18,380	5,707,217	310.51	50,094			114,045		90,820			(11,744)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	08/22/2025	8,362	2,662,888	318.45	53,680			36,291		24,819			(3,737)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	08/26/2025	14,689	4,566,773	310.9	37,659			89,810		71,132			(9,206)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	08/29/2025	12,209	3,730,298	305.54	68,551			93,695		80,960			(9,572)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	10/25/2024	6,435	2,327,594	361.7	16,912			50,418		73,095			(7,919)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	10/31/2024	2,684	971,425	361.94	93,403			20,942		30,234			(3,255)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	11/01/2024	8,351	3,012,543	360.74	132,705			68,601		99,626			(10,645)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	11/04/2024	2,475	896,079	362.08	81,146			19,277		27,757			(2,976)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	10/24/2025	33,567	12,104,311	360.6	42,228			380,050		462,433			(36,504)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	10/27/2025	8,824	3,211,183	363.92	76,130			90,067		107,121			(8,623)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	10/28/2025	11,305	4,104,897	363.12	104,438			118,446		141,646			(11,329)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	10/31/2025	47,910	17,354,331	362.23	108,903			517,174		621,813			(49,307)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	11/03/2025	12,945	4,678,241	361.39	64,187			143,734		173,673			(13,660)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	08/29/2025	18,830	5,885,841	312.58	90,812			107,246		82,432			(10,956)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	08/29/2025	10,383	3,308,830	318.67	112,451			44,934		30,613			(4,590)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	09/05/2025	23,858	7,406,673	310.45	105,769			150,006		119,667			(15,203)				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 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	09/08/2025	12,608	3,977,679	315.49	63,000			63,665		46,371			(6,431)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	09/12/2025	13,720	4,285,027	312.32	26,115			79,970		61,801			(8,042)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	09/15/2025	12,333	3,889,581	315.37	85,514			63,090		46,035			(6,323)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	09/16/2025	8,292	2,592,954	312.69	24,006			47,720		36,649			(4,777)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	09/19/2025	16,881	5,290,199	313.38	438,051			94,566		71,675			(9,436)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/24/2025	617	2,454,432	3,975.69	103,769			386,929		444,201			(37,165)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/10/2024	186	730,402	3,923.73	136,446			88,156		113,593			(14,219)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/27/2025	455	1,869,698	4,112.39	595,518			258,070		290,675			(24,709)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/31/2025	560	2,222,128	3,969.22	165,439			354,282		406,312			(33,777)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/18/2024	251	967,752	3,863.28	124,654			126,399		163,997			(20,099)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	11/04/2025	373	1,531,874	4,103.27	52,228			214,665		241,711			(20,380)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/28/2024	315	1,277,087	4,048.59	174,162			136,068		169,264			(21,261)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	11/07/2025	108	435,605	4,041.24	73,883			64,992		73,810			(6,151)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	11/07/2024	162	645,016	3,986.75	92,747			74,791		93,954			(11,487)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/03/2025	600	2,293,740	3,823.41	73,137			413,070		484,646			(40,585)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/06/2025	510	2,063,651	4,042.57	55,310			300,598		343,703			(29,438)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/07/2025	381	1,419,431	3,729.75	109,558			280,020		331,078			(27,393)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/10/2025	622	2,340,810	3,760.76	12,242			449,369		529,277			(43,817)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/17/2025	976	3,762,732	3,855.89	(136)			662,684		772,453			(64,131)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/06/2023	9,449	3,397,721	359.57	24,995			49,504		94,744			(20,344)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/06/2023			384.47	(1,310)			(4,811)		(7,900)			1,977				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/06/2023	6,481	2,330,546	359.6	28,432			33,913		64,849			(13,937)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/06/2023			395.56	(547)			(875)		(1,010)			359				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/01/2023	324	116,442	359.49	445,567			1,680		3,250			(706)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/01/2023			395.82	110,590			(41)		(45)			17				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/07/2023	3,589	1,289,915	359.4	297,055			19,056		36,435			(7,796)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/07/2023			381.03	407,575			(2,669)		(4,717)			1,092				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/07/2023	15,753	5,662,889	359.47	158,111			83,256		159,172			(34,059)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/07/2023			384.21	246,820			(8,326)		(13,741)			3,406				03

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NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/07/2023	9,539	3,429,078	359.49	169,612			50,353		96,248			(20,599)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/07/2023			395.35	74,696			(1,348)		(1,560)			552				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/02/2023	2,922	1,050,137	359.38	92,914			15,288		29,561			(6,400)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/02/2023			379.38	477,104			(2,492)		(4,566)			1,043				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/08/2023	2,344	843,269	359.77	347,045			12,221		23,227			(4,977)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/08/2023			377.78	323,241			(2,410)		(4,566)			981				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/02/2023	2,675	962,263	359.73	518,503			13,718		26,422			(5,742)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/02/2023			388.06	763,868			(880)		(1,302)			368				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/08/2023	12,724	4,583,841	360.24	80,698			64,545		122,092			(26,285)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/08/2023			384.43	(7,843)			(6,658)		(10,858)			2,711				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/02/2023	4,274	1,537,895	359.83	55,282			21,814		41,926			(9,131)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/02/2023			395.81	(1,426)			(547)		(604)			229				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/08/2023	2,826	1,017,957	360.27	2,763			14,315		27,055			(5,830)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/08/2023			389.36	(68)			(835)		(1,202)			340				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/03/2023	6,913	2,482,123	359.04	31,010			36,994		71,626			(15,414)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/03/2023			373.58	(4,343)			(10,293)		(20,857)			4,289				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/08/2023	5,118	1,843,801	360.28	135,480			25,897		48,969			(10,546)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/08/2023			396.31	(13,548)			(662)		(722)			269				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/03/2023	26,178	9,410,027	359.46	81,938			136,890		263,641			(57,037)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/03/2023			382.74	(2,194)			(15,813)		(26,945)			6,589				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/03/2023	6,817	2,450,937	359.54	25,101			35,480		68,280			(14,783)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/03/2023			387.3	(4,091)			(2,496)		(3,742)			1,040				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/03/2023	5,763	2,072,022	359.52	19,853			30,032		57,806			(12,513)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/03/2023			395.39	(3,914)			(774)		(887)			322				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/06/2023	4,445	1,597,671	359.44	22,523			23,477		44,961			(9,648)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2022	11/06/2023			376.99	(1,444)			(4,881)		(9,382)			2,006				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/08/2022	11/01/2024	55,711	5,590,079	100.34	104,849			101,663		142,477			(15,775)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/08/2022	11/07/2024	4,270	429,203	100.51	(10,816)			7,607		10,600			(1,168)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/08/2022	10/10/2025	9,371	937,488	100.04	35,816			21,824		27,979			(2,128)				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 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/08/2022	10/31/2025	298,486	30,009,824	100.54	(898)			654,428		829,191			(62,392)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/08/2022	11/04/2025	133,170	13,395,537	100.59	23,254			290,386		367,502			(27,568)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/08/2022	11/07/2025	125,383	12,613,485	100.6	(1,356)			273,297		345,682			(25,864)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/11/2022	11/01/2024	3,093	1,145,238	370.3	60,629			29,447		28,239			(4,569)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/11/2022	11/08/2024	5,172	1,918,395	370.91	(16,868)			48,366		46,170			(7,416)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/11/2022	10/28/2025	2,476	925,861	373.91	42,067			26,416		24,924			(2,527)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/11/2022	10/31/2025	38,883	14,446,423	371.54	(1,075)			449,196		428,048			(42,826)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/11/2022	11/04/2025	14,236	5,285,509	371.28	224,347			166,187		158,565			(15,777)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/11/2022	11/07/2025	45,281	16,800,710	371.03	(25,916)			533,682		509,657			(50,506)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/11/2022	11/10/2025	12,847	4,818,729	375.09	58,148			132,688		124,601			(12,518)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	11/07/2025	129,623	38,342,386	295.8	(4,090)			958,012		680,291			(90,664)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	11/10/2025	72,098	21,453,528	297.56	49,219			488,639		336,227			(46,098)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	10/28/2024	7,491	2,214,539	295.61	(1,268)			43,160		28,989			(6,744)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	11/01/2024	19,279	5,688,016	295.03	38,271			115,490		78,877			(17,921)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	11/07/2024	10,447	3,091,798	295.94	(7,956)			59,541		39,710			(9,144)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	11/08/2024	15,461	4,590,184	296.89	125,852			83,161		54,012			(12,750)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	10/27/2025	1,836	542,335	295.38	9,399			13,772		9,845			(1,319)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	10/28/2025	18,180	5,391,365	296.55	25,087			128,748		90,094			(12,314)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	10/31/2025	125,351	37,078,713	295.8	750,096			922,992		654,943			(87,997)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	11/03/2025	39,783	11,729,708	294.84	332,658			307,544		222,099			(29,228)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	11/04/2025	92,198	27,194,625	294.96	312,955			708,899		510,941			(67,301)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/11/2025	18,326	6,842,783	373.4	36,399			163,035		145,408			(16,413)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/12/2025	11,880	4,362,225	367.19	68,728			129,862		123,894			(13,059)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/12/2025	32,289	12,149,329	376.27	52,181			260,367		224,292			(26,182)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/15/2025	22,169	8,515,293	384.1	39,111			135,291		104,651			(13,559)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/23/2024	19,348	7,304,780	377.54	51,556			88,274		83,557			(15,578)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/27/2024	11,605	4,378,937	377.33	32,474			53,860		51,157			(9,431)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/30/2024	15,128	5,663,391	374.37	27,296			81,449		81,186			(14,179)				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 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/06/2024	15,883	5,884,799	370.51	35,083			103,434		108,805			(17,765)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/13/2024	20,121	7,492,189	372.36	13,687			121,440		124,385			(20,583)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/21/2025	11,694	4,472,200	382.44	(495)			74,135		58,728			(7,643)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/22/2025	19,747	7,407,935	375.14	60,935			163,011		142,584			(16,786)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/22/2025	13,355	5,102,766	382.09	9,032			85,835		68,360			(8,839)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/26/2025	27,285	10,286,552	377.01	(125)			211,653		180,691			(21,696)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/26/2025	12,936	5,002,882	386.75	7,683			69,962		51,951			(7,171)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/27/2025	13,842	5,235,977	378.26	(183)			102,835		86,317			(10,529)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/28/2025	12,635	4,765,121	377.15	36,352			97,601		83,210			(9,982)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/29/2025	25,247	9,477,362	375.38	59,572			207,761		181,110			(21,224)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/29/2025	18,225	7,015,687	384.95	30,234			105,882		80,861			(10,817)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/03/2025	24,956	9,314,227	373.23	513,911			222,191		198,594			(22,570)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/04/2025	16,835	6,293,862	373.86	190,028			146,695		130,198			(14,884)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/05/2025	31,864	11,851,019	371.92	610,002			296,786		269,416			(30,080)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/05/2025	17,189	6,646,111	386.65	151,603			94,298		70,161			(9,557)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/09/2025	27,061	10,098,146	373.16	1,095,015			242,326		216,857			(24,450)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/09/2025	10,328	3,971,633	384.54	558,298			61,628		47,366			(6,218)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/10/2025	18,051	6,734,480	373.09	53,350			162,289		145,203			(16,356)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/14/2022	11/08/2024	20,367	2,051,170	100.71	142,570			41,993		48,672			(6,438)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/14/2022	11/07/2025	172,495	17,337,505	100.51	73,359			444,094		482,239			(42,028)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/14/2022	11/10/2025	240,712	24,381,758	101.29	102,428			558,389		595,875			(52,678)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/16/2022	11/15/2023	59,727	19,382,019	324.51	15,765			296,435		183,984			(117,014)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/16/2022	11/15/2024	4,736	1,536,776	324.51	147,356			43,151		27,318			(6,538)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/16/2022	11/15/2023	109,946	40,055,388	364.32	1,055,965			558,827		789,113			(220,590)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/16/2022	11/15/2024	12,407	4,520,089	364.32	351,711			111,760		125,555			(16,933)				03
NOV 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/16/2022	11/15/2023	9,417,078	9,417,078	3,991.73	810,597			274,614		415,761			(108,400)				03
NOV 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/16/2022	11/15/2023	17,080,398	17,080,398	3,991.73	187,654			519,603		785,672			(205,106)				03
NOV 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/16/2022	11/15/2023	6,052,787	6,052,787	3,991.73	149,451			208,149		297,631			(82,164)				03
NOV 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/16/2022	11/15/2023	11,022,491	11,022,491	3,991.73	299,641			252,701		414,446			(99,750)				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 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/16/2022	11/15/2023	95,394,436	95,394,436	3,991.73	155,630			2,187,010		3,586,834			(863,293)				03
NOV 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/16/2022	11/15/2023	5,217,969	5,217,969	3,991.73	111,640			135,731		215,246			(53,578)				03
NOV 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/16/2022	11/15/2023	82,432,713	82,432,713	3,991.73	68,006			2,279,242		3,550,726			(899,701)				03
NOV 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/16/2022	11/15/2023	1,967,566	1,967,566	3,991.73	102,718			55,766		85,836			(22,013)				03
NOV 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023	3,597	15,435,509	4,291.11	130,082			583,074		688,491			(230,161)				03
NOV 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023	951	4,100,560	4,311.07	152,315			148,817		172,251			(58,743)				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023	1,351	5,394,504	3,991.73	85,599			304,862		506,552			(120,340)				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023			4,235.23	188,190			(194,435)		(299,517)			76,751				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023	13,938	55,638,130	3,991.73	99,093			3,213,379		5,224,500			(1,268,439)				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023			4,295.1	244,197			(1,830,309)		(2,638,815)			722,491				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023	375	1,497,577	3,991.73	80,719			87,588		140,625			(34,574)				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023			4,331.03	118,628			(46,601)		(64,173)			18,395				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023	823	3,285,353	3,991.73	112,574			193,464		308,499			(76,367)				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023			4,350.99	239,598			(99,099)		(132,741)			39,118				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023	1,268	5,061,154	3,991.73	122,107			298,445		475,250			(117,807)				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023			4,354.98	256,046			(151,713)		(202,056)			59,887				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023	1,577	6,296,395	3,991.73	169,021			373,257		591,240			(147,338)				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023			4,370.94	341,905			(184,072)		(239,433)			72,660				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023	372	1,483,966	3,991.73	108,634			90,229		139,346			(35,617)				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023			4,450.78	279,001			(38,210)		(43,382)			15,083				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023	8,438	33,680,262	3,991.73	70,955			1,903,386		3,162,624			(751,337)				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023			4,235.23	186,823			(1,213,943)		(1,870,016)			479,188				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023	424	1,693,611	3,991.73	51,651			97,466		159,033			(38,473)				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023			4,285.12	507,136			(56,575)		(82,542)			22,332				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/16/2023	6,673	2,428,031	363.86	637,406			34,606		49,680			(13,601)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/16/2023			387.3	470,656			(3,831)		(4,099)			1,506				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/16/2023	14,834	5,402,746	364.21	52,885			75,416		107,513			(29,639)				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 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/16/2023			400.62	887,261			(1,798)		(1,114)			707				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/09/2023	8,968	3,225,521	359.67	136,972			57,578		89,535			(23,342)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/09/2023			379.92	436,011			(10,464)		(13,656)			4,242				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/17/2023	8,167	2,966,915	363.3	824,983			43,879		63,517			(17,170)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/17/2023			388.6	330,482			(4,122)		(4,216)			1,613				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/10/2023	32,618	11,863,644	363.72	401,219			167,728		243,308			(67,693)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/10/2023			386.24	3,472,357			(20,193)		(22,091)			8,150				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/10/2023	17,071	6,198,854	363.12	215,502			90,804		133,295			(36,647)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/10/2023			392.47	3,618,796			(5,284)		(4,613)			2,133				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/13/2023	19,953	7,260,219	363.86	88,540			102,603		147,939			(40,859)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/13/2023			387.65	918,085			(10,894)		(11,384)			4,338				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/13/2023	13,246	4,821,689	364.02	234,321			67,522		97,005			(26,889)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/13/2023			399.94	480,024			(1,682)		(1,071)			670				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/14/2023	12,002	4,363,440	363.57	(306,150)			62,958		91,107			(24,961)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/14/2023			386.84	5,059,662			(7,173)		(7,732)			2,844				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/14/2023	9,665	3,513,337	363.52	(2,881,934)			50,822		73,646			(20,150)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/14/2023			396.11	137,913			(2,028)		(1,526)			804				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/15/2023	23,595	8,594,733	364.26	(73,376)			119,315		170,138			(47,098)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/15/2023			388.02	304,620			(12,472)		(12,999)			4,923				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/15/2023	7,759	2,826,653	364.32	(156,037)			39,086		55,687			(15,429)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/15/2023			400.75	469,920			(889)		(561)			351				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	10/20/2023	1,929	7,138,759	3,699.97	(238,882)			179,578		1,108,140			(80,010)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	10/20/2023			3,936.99	587,717					(757,969)							03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	10/23/2023	1,161	4,319,400	3,721.92	(289,832)			137,014		648,884			(60,153)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	10/23/2023			4,031.04	142,070			(7)		(382,489)			3				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	10/25/2023	1,573	5,978,531	3,799.68	(60,164)			169,644		786,066			(73,758)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	10/25/2023			4,092.74	2,996,998			(10)		(456,898)			4				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	10/27/2023	2,146	8,209,185	3,825.2	(1,911,428)			240,090		1,033,017			(103,388)				03

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) 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 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	10/27/2023			4,135.02	153,466			(13)		(569,448)			6				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	10/31/2023	2,254	8,683,773	3,852.52	(89,081)			265,644		1,045,611			(112,244)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	10/31/2023			4,185.29	234,022			(14)		(537,629)			6				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	11/01/2023	937	3,581,320	3,820.89	54,251			127,795		457,945			(53,746)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	11/01/2023			4,204.03	(6,006)			(6)		(214,128)			2				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	11/03/2023	1,226	4,600,154	3,752.93	118,228			75,725		664,854			(31,552)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	11/03/2023			3,906.87	(2,818)			(8)		(521,872)			3				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	11/03/2023	1,539	5,735,138	3,727.48	91,294			229,660		865,371			(95,692)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	11/03/2023			4,123.06	(16,591)			(10)		(428,262)			4				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	11/07/2023	1,336	5,033,829	3,768.09	68,681			124,521		712,926			(50,941)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	11/07/2023			4,007.08	(6,452)			(8)		(478,223)			3				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	11/08/2023	1,482	5,629,609	3,799.4	265,507			227,709		755,987			(92,732)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	11/08/2023			4,226.85	(31,965)			(9)		(327,384)			4				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	11/10/2023	1,734	6,561,797	3,783.52	143,739			252,002		908,276			(101,705)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	11/10/2023			4,177.69	(8,365)			(11)		(434,895)			4				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	11/13/2023	1,192	4,699,460	3,943.89	161,622			159,884		484,866			(63,671)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	11/13/2023			4,353.02	(17,160)			(8)		(189,318)			3				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	11/15/2023	1,420	5,595,686	3,941.79	106,363			193,584		581,950			(76,415)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	11/15/2023			4,356.81	(2,649)			(9)		(224,982)			4				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	11/16/2023	1,107	4,371,654	3,947.46	99,014			161,334		450,215			(63,407)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	11/16/2023			4,399.75	(11,282)			(7)		(154,175)			3				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	11/17/2023	1,142	4,492,280	3,934.35	79,928			165,543		475,730			(64,778)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/18/2022	11/17/2023			4,376.91	(3,189)			(7)		(171,661)			3				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2022	11/21/2025	12,416	4,539,479	365.63	187,345			146,361		142,203			(13,650)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2022	11/08/2024	8,249	2,985,116	361.87	(19,584)			81,518		93,634			(12,498)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2022	11/15/2024	9,552	3,493,148	365.7	61,371			81,449		90,216			(12,341)				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)
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2022	11/21/2024	7,885	2,875,625	364.71	(1,397)			70,409		78,558			(10,561)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2022	11/07/2025	44,637	16,154,842	361.92	295,149			585,155		587,582			(55,377)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2022	11/10/2025	16,949	6,172,458	364.18				207,912		204,726			(19,614)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2022	11/11/2025	13,076	4,792,772	366.53	223,901			149,229		143,910			(14,063)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2022	11/14/2025	45,008	16,491,762	366.42	(12)			516,218		498,071			(48,496)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2022	11/17/2025	17,273	6,320,679	365.92	276,184			201,546		195,296			(18,875)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2022	11/18/2025	7,405	2,715,062	366.65	(16)			84,516		81,340			(7,907)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/15/2024	18,186	5,391,713	296.47	389,428			110,283		66,557			(16,710)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/18/2024	9,510	2,819,819	296.5	(21)			57,728		34,842			(8,703)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/21/2024	10,452	3,111,596	297.7	427,774			59,111		34,476			(8,867)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/22/2024	12,844	3,830,323	298.23	(23)			70,346		40,398			(10,534)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/25/2024	1,957	582,675	297.71	205,428			11,102		6,484			(1,654)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/04/2025	10,590	3,114,337	294.09	(9)			91,186		62,144			(8,657)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/14/2025	128,373	38,081,809	296.65	121,300			981,460		638,955			(92,204)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/17/2025	50,555	15,029,909	297.3	(12)			374,839		241,204			(35,105)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/18/2025	28,325	8,430,850	297.65	367,882			206,493		132,010			(19,318)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/21/2025	148,578	44,302,922	298.18	(15)			1,056,759		668,763			(98,558)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/25/2025	20,578	6,159,380	299.32	198,102			138,449		85,747			(12,859)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/14/2024	9,039	2,673,483	295.77	(13)			57,124		35,162			(8,670)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/17/2023	4,133	1,502,471	363.57	361,656			22,476		31,496			(8,795)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/17/2023			375.65	(15)			(7,555)		(10,587)			2,956				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/22/2023	7,214	2,622,713	363.58	398,909			39,761		55,313			(15,228)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/22/2023			382.54	(17)			(7,095)		(8,615)			2,717				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/22/2023	14,032	5,110,491	364.2	251,852			74,658		102,678			(28,592)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/22/2023			390.05	(12)			(6,206)		(6,160)			2,377				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/24/2023	34,081	12,422,557	364.5	303,960			179,143		244,492			(68,029)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/24/2023			387.94	(14)			(19,403)		(20,468)			7,368				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/24/2023	11,451	4,176,356	364.71	252,922			59,433		80,834			(22,570)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/24/2023			391.97	(11)			(4,169)		(3,873)			1,583				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 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/24/2023	8,426	3,072,390	364.62	259,111			44,013		59,895			(16,714)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/24/2023			401.17	(11)			(1,004)		(649)			381				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/27/2023	34,401	12,543,793	364.63	144,910			180,908		245,519			(67,840)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/27/2023			389.62	165,623			(16,696)		(16,791)			6,261				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/27/2023	4,173	1,521,820	364.72	99,155			21,831		29,575			(8,187)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/27/2023			393.1	98,863			(1,359)		(1,230)			510				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/17/2023	25,520	9,279,021	363.6	85,312			138,629		194,058			(54,246)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/17/2023			386.77	663,298			(15,719)		(17,002)			6,151				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/27/2023	4,900	1,787,055	364.72	235,590			25,636		34,729			(9,614)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/27/2023			401.19	169,074			(586)		(393)			220				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/17/2023	9,663	3,513,980	363.67	584,651			52,299		73,088			(20,465)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/17/2023			391.21	228,181			(3,609)		(3,411)			1,412				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/28/2023	7,164	2,608,089	364.03	95,673			39,112		53,585			(14,606)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/28/2023			389.06	132,934			(3,720)		(3,813)			1,389				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/17/2023	4,736	1,722,250	363.68	69,525			25,601		35,793			(10,018)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/17/2023			400.05	71,130			(590)		(399)			231				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/28/2023	8,196	2,984,517	364.14	84,626			44,470		60,797			(16,607)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/28/2023			400.5	13,344			(1,091)		(751)			408				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/20/2023	17,016	6,183,961	363.43	102,921			94,076		131,636			(36,338)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/20/2023			386.15	1,106,448			(11,423)		(12,622)			4,413				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/20/2023	9,547	3,470,586	363.54	422,426			52,467		73,249			(20,266)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/20/2023			396.93	232,680			(1,822)		(1,423)			704				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/21/2023	15,836	5,755,399	363.44	1,190,359			87,786		122,569			(33,764)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/21/2023			386.3	155,880			(10,543)		(11,599)			4,055				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/21/2023	9,337	3,394,065	363.5	68,876			51,576		71,946			(19,837)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/21/2023			389.87	34,300			(4,185)		(4,169)			1,610				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/21/2023	9,313	3,385,398	363.51	(11,530)			51,381		71,707			(19,762)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/21/2023			399.82	60,233			(1,289)		(867)			496				03
NOV 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/08/2024	13,494	2,522,486	186.94	(10,748)			82,311		84,957							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 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/27/2024	27,961	5,301,349	189.6	113,099			140,363		140,096							03
NOV 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/21/2023	3,975	740,251	186.25	(9,402)			15,850		20,320			(6,096)				03
NOV 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/21/2023			205.53	270,604			(2,620)		(292)			1,008				03
NOV 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/28/2023	1,370	258,284	188.48	(29,310)			4,589		5,194			(1,714)				03
NOV 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/28/2023			207.06	89,777			(912)		(68)			341				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2022	11/15/2024	6,819	2,551,449	374.15	(6,298)			61,073		52,463			(9,254)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2022	11/22/2024	8,363	3,130,303	374.29	66,483			74,946		64,347			(11,223)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2022	11/25/2024	1,924	720,510	374.53	(1,517)			17,118		14,676			(2,551)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2022	11/11/2025	13,007	4,878,672	375.09	272,115			143,720		126,225			(13,544)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2022	11/14/2025	38,821	14,552,026	374.85	(25,113)			433,050		380,773			(40,683)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2022	11/17/2025	13,513	5,071,857	375.34	32,838			148,548		130,357			(13,912)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2022	11/18/2025	8,086	3,032,801	375.07	(2,045)			89,734		78,850			(8,395)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2022	11/21/2025	42,011	15,784,966	375.73	211,560			456,882		400,221			(42,611)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2022	11/25/2025	10,862	4,092,330	376.75	(23,989)			114,432		99,788			(10,628)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/28/2022	11/15/2024	29,972	3,031,031	101.13	38,561			57,219		66,204			(8,670)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/28/2022	11/18/2024	18,471	1,861,889	100.8	(882)			37,336		43,591			(5,629)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/28/2022	11/22/2024	45,247	4,577,184	101.16	79,813			86,401		99,720			(12,939)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/28/2022	11/25/2024	6,273	634,029	101.07	(5,508)			12,188		14,096			(1,816)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/28/2022	11/14/2025	341,637	34,655,682	101.44	58,749			767,414		826,483			(72,095)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/28/2022	11/17/2025	72,210	7,298,253	101.07	(5,588)			170,855		185,487			(16,001)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/28/2022	11/18/2025	84,736	8,579,505	101.25	39,069			195,698		211,602			(18,309)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/28/2022	11/21/2025	373,087	37,767,590	101.23	(900)			864,931		935,315			(80,667)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/28/2022	11/25/2025	57,323	5,819,966	101.53	66,798			127,704		137,158			(11,861)				03
OCT 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/30/2022	10/31/2024	3,678	1,249,167	339.61	(1,639)			34,855		29,891			(5,418)				03
NOV 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/30/2022	11/07/2024	5,441	1,838,117	337.85	142,931			55,681		48,943			(8,552)				03
NOV 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/30/2022	11/08/2024	3,288	1,115,829	339.39	(17,356)			31,692		27,180			(4,859)				03
NOV 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/30/2022	11/15/2024	4,242	1,453,452	342.62	79,714			36,033		29,257			(5,460)				03
NOV 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/30/2022	11/27/2024	8,424	2,887,706	342.8	(2,769)			71,792		57,983			(10,662)				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 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/30/2022	11/08/2023	1,061	355,660	335.31	133,180			7,417		8,716			(3,021)				03
NOV 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/30/2022	11/08/2023			369.26	(15,994)					(104)							03
NOV 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/30/2022	11/21/2023	1,683	573,417	340.79	78,246			9,065		8,892			(3,486)				03
NOV 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/30/2022	11/21/2023			375	(6,349)					(67)							03
NOV 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/30/2022	11/29/2023	789	266,233	337.32	77,950			5,171		5,664			(1,923)				03
NOV 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/30/2022	11/29/2023			369.78	(1,956)					(94)							03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/20/2024	19,553	7,196,585	368.05	82,311			147,726		156,222			(24,713)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/26/2024	14,878	5,391,736	362.4	140,363			143,817		160,684			(23,793)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	10/01/2024	19,453	7,018,394	360.78	24,046			201,535		228,083			(33,039)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	10/04/2024	18,813	6,813,406	362.17	(3,975)			184,806		206,462			(30,131)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	10/07/2024	9,180	3,395,084	369.82	6,893			65,400		67,470			(10,605)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/16/2025	34,805	12,895,004	370.49	(1,370)			348,695		315,634			(34,908)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/17/2025	15,243	5,633,984	369.61	73,514			157,461		143,722			(15,746)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/17/2025	15,156	5,777,485	381.21	90,034			104,417		83,071			(10,442)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/19/2025	49,584	18,365,947	370.4	20,548			499,142		452,093			(49,803)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/19/2025	12,707	4,828,503	379.99	161,929			91,738		74,123			(9,153)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/23/2025	21,557	7,880,647	365.57	487,746			254,608		241,677			(25,292)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/23/2025	16,224	6,118,210	377.11	167,252			130,289		109,174			(12,943)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/24/2025	21,235	7,769,813	365.9	101,021			248,382		234,962			(24,647)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/25/2025	15,968	5,814,639	364.14	514,170			197,431		189,817			(19,569)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/26/2025	37,384	13,615,111	364.2	128,721			461,607		443,492			(45,704)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/26/2025	20,925	7,908,281	377.94	68,875			163,458		135,611			(16,184)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/30/2025	27,963	10,146,160	362.84	44,903			361,101		350,719			(35,596)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	10/01/2025	26,928	9,928,059	368.69	103,797			289,175		266,007			(28,475)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	10/03/2025	24,720	9,047,641	366	14,629			289,692		273,410			(28,463)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	10/03/2025	16,580	6,187,157	373.16	864,342			153,645		134,820			(15,096)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	10/07/2025	54,267	20,026,561	369.04	192,367			577,879		529,714			(56,532)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/08/2024	300	1,168,102	3,890.95	220,313			170,529		189,666			(27,604)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/11/2024	356	1,386,824	3,898.2	973,384			201,292		223,375			(32,408)				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 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/16/2024	382	1,455,592	3,810.45	143,650			234,350		263,806			(37,396)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/22/2024	275	1,101,833	4,008.27	42,079			142,487		153,915			(22,498)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/25/2024	321	1,312,615	4,093.35	67,083			153,864		162,474			(24,167)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/30/2024	384	1,591,107	4,146.64	38,171			175,827		182,651			(27,378)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	11/01/2024	355	1,434,134	4,034.36	43,313			181,784		194,533			(28,208)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	11/04/2024	49	198,272	4,029.92	86,008			25,351		27,142			(3,914)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/07/2025	250	999,418	3,993.2	77,439			171,318		176,058			(16,759)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/08/2025	263	1,007,584	3,837.83	179,435			201,972		210,161			(19,737)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/10/2025	277	1,080,322	3,903.32	56,563			203,833		210,227			(19,875)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/17/2025	447	1,771,589	3,960.54	79,580			317,819		324,952			(30,757)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/23/2025	350	1,423,466	4,062.52	105,405			232,584		233,713			(22,364)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/27/2025	313	1,308,819	4,180.06	15,888			191,068		187,991			(18,294)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/28/2025	318	1,357,682	4,270.38	(3,192)			181,127		174,953			(17,323)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	11/04/2025	430	1,817,026	4,228.69	227,041			254,141		247,475			(24,127)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2022	11/27/2024	9,941	2,955,496	297.31	28,927			59,384		34,229			(8,819)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2022	11/29/2024	10,809	3,227,985	298.65	(6,058)			59,553		33,008			(8,815)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2022	12/05/2024	5,212	1,554,397	298.22	51,783			29,656		16,693			(4,347)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2022	11/28/2025	145,163	43,316,773	298.4	11,445			1,047,770		646,709			(97,016)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2022	12/01/2025	40,005	11,963,791	299.06				279,821		170,573			(25,830)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2022	12/02/2025	50,829	15,232,486	299.68	13,713			344,690		207,585			(31,785)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2022	12/05/2025	60,775	18,103,782	297.88				451,869		282,074			(41,541)				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	11/07/2023	4,391	1,315,677	299.64	7,735			20,161		23,025			(8,248)				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	11/07/2023			314.84				(3,655)		(3,168)			1,495				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	11/10/2023	3,559	1,068,947	300.31	179,304			15,710		17,538			(6,340)				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	11/10/2023			314.99	174,220			(2,977)		(2,561)			1,201				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	11/16/2023	4,086	1,229,487	300.87	243,751			17,621		19,240			(6,925)				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	11/16/2023			319.69	223,307			(1,943)		(1,388)			764				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	11/21/2023	4,065	1,223,392	300.93	78,951			17,710		19,216			(6,812)				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	11/21/2023			319.06	393,300			(2,166)		(1,616)			833				03

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NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	11/24/2023	3,601	1,083,862	300.98	177,582			15,752		17,033			(5,982)				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	11/24/2023			319.26	117,759			(1,902)		(1,420)			722				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	11/29/2023	3,891	1,169,631	300.63	562,779			17,690		19,243			(6,579)				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	11/29/2023			319.21	103,434			(2,122)		(1,616)			789				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/06/2023	7,193	2,161,068	300.42	286,926			33,795		36,774			(12,215)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/06/2023			322.18	146,827			(2,771)		(1,902)			1,002				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/04/2023	8,846	3,235,504	365.74	279,875			47,040		58,594			(17,140)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/04/2023			402.5	222,436			(1,032)		(629)			376				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/05/2023	5,541	2,019,859	364.55	520,006			31,631		40,256			(11,479)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/05/2023			383.8	184,137			(5,519)		(6,138)			2,003				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/05/2023	14,601	5,323,386	364.6	406,585			83,051		105,683			(30,140)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/05/2023			389.53	325,559			(8,024)		(7,719)			2,912				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/06/2023	6,649	2,422,720	364.35	326,061			38,465		49,110			(13,903)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/06/2023			383.51	172,934			(6,861)		(7,676)			2,480				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	11/29/2023	7,188	2,614,411	363.73	650,114			42,335		55,052			(15,744)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	11/29/2023			386.74	205,800			(5,145)		(5,273)			1,913				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/06/2023	19,831	7,226,728	364.41	242,703			114,311		145,812			(41,317)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/06/2023			389.76	282,134			(10,640)		(10,244)			3,846				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	11/29/2023	5,867	2,134,635	363.84	171,234			34,315		44,570			(12,762)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	11/29/2023			390.23	184,744			(2,880)		(2,675)			1,071				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/06/2023	8,015	2,920,848	364.43	210,810			46,144		58,842			(16,678)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/06/2023			400.78	217,827			(1,158)		(782)			418				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	11/29/2023	5,832	2,121,973	363.85	30,352			34,111		44,271			(12,686)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	11/29/2023			400.24	192,733			(875)		(566)			325				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	11/30/2023	4,564	1,663,332	364.47	227,192			25,824		33,107			(9,565)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	11/30/2023			388.28	229,229			(2,772)		(2,746)			1,027				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/01/2023	4,866	1,778,320	365.45	357,119			26,108		32,797			(9,630)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/01/2023			381.77	261,160			(5,787)		(6,716)			2,135				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/01/2023	35,628	13,027,239	365.65	214,443			188,717		236,417			(69,609)				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 MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/01/2023			389.22	203,262			(19,724)		(19,011)			7,275				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/01/2023	8,448	3,087,564	365.48	284,970			45,210		56,806			(16,676)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/01/2023			400.59	70,556			(1,213)		(795)			447				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/04/2023	5,062	1,851,097	365.69	70,719			26,986		33,658			(9,833)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/04/2023			386.19	35,162			(3,925)		(4,133)			1,430				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/04/2023	11,944	4,368,453	365.74	1,170,657			63,511		79,112			(23,142)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2022	12/04/2023			391.28	312,538			(5,409)		(4,908)			1,971				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/06/2022	11/29/2024	34,675	3,518,445	101.47	384,951			65,410		72,134			(9,682)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/06/2022	12/05/2024	9,264	941,309	101.61	504,487			17,142		18,803			(2,513)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/06/2022	11/28/2025	408,389	41,459,607	101.52	30,516			942,079		979,572			(87,230)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/06/2022	12/01/2025	66,426	6,761,547	101.79	(5,532)			147,806		152,713			(13,644)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/06/2022	12/02/2025	82,077	8,369,428	101.97	23,671			178,164		183,308			(16,429)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/06/2022	12/05/2025	139,700	14,220,023	101.79	(4,485)			311,230		321,539			(28,612)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/08/2022	11/22/2024	4,627	1,696,039	366.54	26,317			39,856		42,076			(5,968)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/08/2022	11/29/2024	8,427	3,086,601	366.29	(2,901)			73,783		77,980			(10,922)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/08/2022	12/05/2024	3,520	1,293,666	367.48	26,262			29,527		30,790			(4,328)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/08/2022	12/06/2024	4,631	1,690,433	365.02	(3,212)			42,977		45,865			(6,289)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/08/2022	11/18/2025	3,563	1,307,433	366.94	23,263			41,631		38,683			(3,895)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/08/2022	11/21/2025	33,469	12,254,321	366.14	(2,809)			401,391		375,633			(37,435)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/08/2022	11/25/2025	9,200	3,383,330	367.77	25,950			105,089		96,849			(9,761)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/08/2022	11/28/2025	52,879	19,382,768	366.55	(3,112)			628,465		585,487			(58,191)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/08/2022	12/01/2025	15,691	5,767,384	367.56	49,132			181,047		167,050			(16,712)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/08/2022	12/02/2025	12,178	4,476,426	367.59	(4,028)			140,415		129,545			(12,948)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/08/2022	12/05/2025	29,654	10,876,472	366.78	68,560			351,094		326,260			(32,276)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/07/2024	13,788	4,554,829	330.35	(1,504)			84,794		40,704			(15,448)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/16/2024	16,344	5,428,523	332.14	46,043			92,459		42,149			(16,543)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/23/2024	14,427	4,810,912	333.47	(8,034)			76,680		33,631			(13,532)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/30/2024	17,626	5,821,822	330.3	120,893			112,099		54,242			(19,514)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/01/2025	20,301	6,772,497	333.6	(11,681)			156,074		74,278			(16,467)				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 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/05/2025	13,612	4,542,162	333.68	55,922			104,627		49,749			(10,988)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/06/2025	20,653	6,984,326	338.17	(9,974)			130,742		56,491			(13,714)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/08/2025	37,471	12,479,249	333.04	62,102			296,639		142,916			(31,044)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/12/2025	17,492	5,856,987	334.83	(7,547)			128,785		59,847			(13,415)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/12/2025	13,419	4,623,110	344.52	166,186			63,828		23,849			(6,649)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/14/2025	12,533	4,227,943	337.35	(15,468)			82,875		36,510			(8,613)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/15/2025	17,486	5,842,314	334.11	50,339			133,056		62,782			(13,812)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/19/2025	13,415	4,494,307	335.03	(4,224)			98,507		45,628			(10,179)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/19/2025	12,167	4,206,434	345.72	67,084			55,096		20,045			(5,693)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/21/2025	21,555	7,267,969	337.19	(1,683)			144,445		63,935			(14,891)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/22/2025	15,483	5,122,043	330.82	50,039			135,726		68,431			(13,976)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/26/2025	16,143	5,342,364	330.94	(1,283)			141,258		71,075			(14,480)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/26/2025	13,915	4,768,008	342.66	37,833			73,317		28,752			(7,515)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/28/2025	20,208	6,716,129	332.35	(4,062)			167,188		81,837			(17,099)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/29/2025	19,984	6,657,386	333.14	38,199			160,150		77,180			(16,360)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	09/23/2024	5,990	1,863,614	311.11	(8,467)			24,418		19,405			(4,062)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	09/27/2024	8,246	2,551,937	309.49	276,114			37,231		30,616			(6,148)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	10/04/2024	9,488	2,934,500	309.29	(28,858)			43,803		36,146			(7,142)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	10/11/2024	5,603	1,733,951	309.47	66,148			25,827		21,256			(4,158)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	10/17/2024	6,289	1,951,188	310.23	(1,774)			27,985		22,676			(4,458)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	10/18/2024	4,695	1,457,273	310.41	39,331			20,698		16,712			(3,291)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	09/19/2025	10,133	3,160,489	311.9	(5,720)			64,432		47,110			(6,429)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	09/22/2025	6,975	2,169,617	311.05	92,567			46,175		34,223			(4,592)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	09/23/2025	6,533	2,039,182	312.15	(7,883)			41,267		30,021			(4,099)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	09/26/2025	12,069	3,720,115	308.25	77,567			90,178		69,948			(8,929)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	09/26/2025	10,551	3,307,309	313.47	20,297			62,994		44,831			(6,237)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	09/29/2025	5,443	1,715,298	315.11	1,051,601			30,322		20,943			(2,992)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	09/30/2025	6,329	1,962,268	310.02	164,937			44,035		33,214			(4,341)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	10/03/2025	12,579	3,914,346	311.18	198,791			83,492		61,773			(8,203)				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 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	10/06/2025	8,459	2,646,843	312.91	347,154			52,228		37,534			(5,115)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	10/07/2025	5,660	1,791,747	316.59	47,151			29,731		19,979			(2,908)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	10/10/2025	13,019	4,075,478	313.03	87,132			80,191		57,539			(7,819)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	10/13/2025	4,958	1,557,826	314.19	34,816			29,129		20,469			(2,831)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	10/17/2025	26,839	8,373,649	312	50,664			173,854		126,944			(16,825)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	10/20/2025	5,460	1,710,052	313.17	46,391			33,719		24,139			(3,253)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2022	12/01/2025	454	1,973,317	4,346.13	447,145			244,502		237,138			(22,569)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2022	12/05/2025	282	1,112,508	3,938.78	117,019			207,682		213,425			(19,092)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2022	11/15/2024	306	1,261,028	4,127.75	699,588			144,822		151,111			(21,943)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2022	12/05/2025	318	1,374,099	4,314.96	201,472			176,545		172,010			(16,230)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2022	12/09/2025	403	1,689,495	4,192.4	156,241			246,508		245,365			(22,569)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2022	12/12/2025	243	1,041,921	4,295.34	390,542			137,270		134,208			(12,530)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2022	12/02/2024	266	1,111,859	4,178.98	103,503			121,795		125,334			(17,940)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2022	12/12/2024	58	236,980	4,119.96	112,495			28,211		29,415			(4,089)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2022	11/10/2025	423	1,752,880	4,147.65	93,068			263,058		263,673			(24,817)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2022	11/14/2025	587	2,425,185	4,129.24	135,733			371,905		373,332			(34,939)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2022	11/18/2025	246	1,039,459	4,232.84	176,018			143,697		142,126			(13,444)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2022	11/21/2025	502	2,094,382	4,172.99	117,935			308,476		307,732			(28,770)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2022	11/25/2025	293	1,274,146	4,355.16	147,351			155,865		150,709			(14,477)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2022	11/28/2025	338	1,415,399	4,183.61	334,236			207,216		206,256			(19,187)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2022	12/06/2024	18,428	5,484,357	297.61	145,033			116,029		62,458			(16,980)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2022	12/12/2024	2,933	876,837	298.97	71,880			17,089		8,849			(2,477)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2022	12/05/2025	72,927	21,749,856	298.24	93,307			561,558		330,173			(51,624)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2022	12/08/2025	41,468	12,374,048	298.4	149,784			317,352		186,099			(29,085)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2022	12/09/2025	39,147	11,656,536	297.76	110,834			309,295		183,728			(28,318)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2022	12/12/2025	48,349	14,466,618	299.21	61,991			356,149		205,642			(32,509)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/13/2022	12/09/2025	14,909	5,621,374	377.05	162,480			162,743		136,573			(14,900)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/13/2022	12/12/2025	17,189	6,485,051	377.28	152,653			186,501		156,349			(17,023)				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 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	12/13/2022	12/12/2024	8,736	3,285,835	376.14	158,794			77,146		62,663			(11,181)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	12/13/2022	11/26/2025	52,758	19,870,057	376.63	82,419			580,472		487,112			(53,876)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	12/13/2022	12/01/2025	11,479	4,340,388	378.13	187,896			120,319		100,393			(11,106)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	12/13/2022	12/05/2025	61,750	23,313,208	377.54	179,964			661,696		553,755			(60,830)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	12/13/2022	12/08/2025	12,384	4,674,337	377.45	29,292			133,319		111,661			(12,219)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/12/2023	3,868	1,408,147	364.04	44,609			21,766		29,472			(7,682)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/12/2023			382.33	52,373			(3,995)		(5,308)			1,410				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/12/2023	19,064	6,941,166	364.1	30,816			106,867		144,615			(37,718)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/12/2023			389.39	33,334			(9,370)		(10,862)			3,307				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/12/2023	5,079	1,849,318	364.11	24,647			28,472		38,500			(10,049)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/12/2023			400.52	72,147			(651)		(560)			230				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/07/2023	2,531	922,707	364.63	51,686			13,585		18,324			(4,890)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/07/2023			382.3	46,186			(2,563)		(3,391)			923				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/13/2023	2,583	942,748	365.02	100,893			13,758		18,327			(4,837)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/13/2023			383.14	70,478			(2,486)		(3,243)			874				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/13/2023	10,840	3,958,887	365.21	33,913			57,124		75,830			(20,083)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/13/2023			389.77	49,243			(5,179)		(5,917)			1,821				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/13/2023	2,689	982,193	365.22	93,336			14,153		18,799			(4,976)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/13/2023			395.05	58,366			(690)		(698)			243				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/07/2023	3,575	1,303,967	364.74	33,221			19,065		25,674			(6,864)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/07/2023			394.57	89,574			(937)		(937)			337				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/13/2023	5,622	2,053,486	365.27	32,526			29,505		39,149			(10,373)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/13/2023			401.8	194,043			(601)		(510)			211				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/08/2023	2,623	955,316	364.26	37,623			14,430		19,549			(5,174)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/08/2023			378.71	271,334			(3,775)		(5,288)			1,354				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/14/2023	2,701	984,656	364.59	230,380			14,788		19,811			(5,179)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/14/2023			389.35	170,909			(1,350)		(1,571)			473				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/08/2023	43,147	15,714,605	364.21	195,840			238,014		322,811			(85,344)				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 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/08/2023			387.35	273,340			(26,004)		(31,197)			9,324				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/14/2023	3,694	1,348,684	365.13	152,167			19,592		26,026			(6,861)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/14/2023			391.46	143,124			(1,450)		(1,615)			508				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/08/2023	5,816	2,119,539	364.45	33,072			31,628		42,743			(11,341)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/08/2023			390.98	292,563			(2,309)		(2,581)			828				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/14/2023	3,536	1,291,256	365.14	413,444			18,757		24,899			(6,569)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/14/2023			401.47	159,679			(404)		(343)			141				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/08/2023	8,973	3,270,537	364.48	342,680			48,735		65,802			(17,475)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/08/2023			400.97	173,076			(1,018)		(872)			365				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/11/2023	3,803	1,385,484	364.3	230,027			21,025		28,390			(7,450)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/11/2023			382.59	136,216			(3,815)		(5,036)			1,352				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/11/2023	13,136	4,786,006	364.33	20,034			72,528		97,846			(25,699)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/11/2023			389.8	622,934			(6,169)		(7,029)			2,186				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/11/2023	4,442	1,618,374	364.3	351,931			24,559		33,162			(8,702)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/11/2023			399.91	342,962			(601)		(534)			213				03
JUL 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/15/2022	07/03/2023	3,833	2,369,819	618.24	394,798			56,581		82,694			(54,755)				03
JUL 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/15/2022	07/03/2023			673.96	180,292												03
AUG 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/15/2022	08/04/2023	4,666	2,896,286	620.76	206,551			72,324		93,001			(52,073)				03
AUG 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/15/2022	08/04/2023			672.25	90,315												03
SEP 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/15/2022	09/08/2023	6,231	3,869,009	620.97	643,905			106,044		118,273			(59,650)				03
SEP 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/15/2022	09/08/2023			668.84	133,400												03
OCT 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/15/2022	10/13/2023	6,462	4,019,602	622.06	733,340			117,646		121,771			(54,298)				03
OCT 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/15/2022	10/13/2023			671.48	147,710												03
NOV 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/15/2022	11/17/2023	5,250	3,273,451	623.53	30,558			99,034		96,901			(38,753)				03
NOV 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/15/2022	11/17/2023			673.41	(5,609)												03
DEC 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/15/2022	12/14/2023	2,955	1,851,839	626.61	150,033			48,173		49,666			(16,870)				03
DEC 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/15/2022	12/14/2023			672.86	(13,154)												03
DEC 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2022	12/15/2023	78,962	25,604,361	324.26	39,972			390,878		253,609			(136,353)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2022	12/13/2024	3,826	1,240,476	324.26	(914)			32,541		20,683			(4,708)				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 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2022	12/15/2023	105,125	38,224,410	363.61	19,181			580,113		829,316			(202,365)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2022	12/13/2024	8,434	3,066,578	363.61	(3,619)			77,455		89,802			(11,207)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	12,394,647	12,394,647	3,895.75	19,293			311,787		638,325			(108,763)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	103,709,674	103,709,674	3,895.75	(3,487)			2,608,817		5,341,056			(910,052)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	6,348,097	6,348,097	3,895.75	80,108			180,614		369,618			(63,005)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	91,515,828	91,515,828	3,895.75	(7,263)			2,774,302		5,662,459			(967,780)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	1,637,940	1,637,940	3,895.75	19,847			50,711		103,234			(17,690)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	8,860,717	8,860,717	3,895.75	(968)			279,408		568,398			(97,468)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	18,596,075	18,596,075	3,895.75	26,920			626,378		1,270,591			(218,504)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	7,506,427	7,506,427	3,895.75	(1,323)			287,809		575,956			(100,398)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023	12,253	47,734,859	3,895.75	41,377			1,101,784		5,693,579			(384,343)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023			4,133.39	(843)					(3,726,634)							03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023	14,729	57,381,554	3,895.75	20,352			1,611,307		6,844,189			(562,084)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023			4,191.83	(5,324)					(3,958,322)							03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023	196	764,775	3,895.75	20,715			23,662		91,219			(8,254)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023			4,226.89	(1,891)					(48,756)							03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023	732	2,851,533	3,895.75	335,684			92,629		340,117			(32,312)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023			4,246.37	(36,675)					(173,722)							03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023	1,329	5,178,504	3,895.75	27,444			169,795		617,666			(59,231)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023			4,250.26	(2,032)					(312,593)							03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023	876	3,414,274	3,895.75	44,607			116,067		407,238			(40,489)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023			4,265.85	(3,257)					(198,530)							03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023	197	767,658	3,895.75	26,275			29,413		91,562			(10,260)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023			4,324.28	(566)					(38,511)							03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023	385	1,498,033	3,895.75	68,734			59,462		178,678			(20,743)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023			4,343.76	(1,436)					(71,345)							03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023	550	2,143,325	3,895.75	29,550			58,442		255,645			(20,387)				03

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DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023			4,182.09	(5,362)					(151,030)							03
DEC 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023	3,488	14,608,505	4,187.93	101,939			597,061		945,473			(208,277)				03
DEC 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023	850	3,578,318	4,207.41	(8,670)			140,273		220,787			(48,932)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2022	12/13/2024	21,126	6,304,165	298.41	34,518			108,987		67,190			(15,770)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2022	12/19/2024	20,646	6,122,931	296.57	(844)			120,337		77,905			(17,246)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2022	12/12/2025	73,310	21,893,385	298.64	118,637			487,575		324,451			(44,505)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2022	12/15/2025	33,890	10,094,862	297.87				234,879		158,512			(21,374)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2022	12/16/2025	26,035	7,725,111	296.72	131,340			191,361		131,704			(17,396)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2022	12/19/2025	34,901	10,356,221	296.73				256,843		176,749			(23,279)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	11/21/2023	1,524	6,019,131	3,949.95	173,647			379,809		622,734			(146,080)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	11/21/2023			4,139.96				(270,789)		(429,983)			104,150				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	11/22/2023	1,839	7,287,696	3,963.72	179,185			451,518		734,632			(172,922)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	11/22/2023			4,375.3				(198,627)		(284,150)			76,070				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	11/15/2024	62	246,828	3,949.88	142,954			30,244		38,020			(4,582)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	11/24/2023	1,696	6,769,846	3,991.89				403,946		647,043			(153,397)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	11/24/2023			4,435.46	67,293			(162,933)		(218,647)			61,873				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	12/12/2024	78	315,185	4,040.32				35,453		43,789			(5,138)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	11/28/2023	1,718	6,791,900	3,953.79	545,411			434,753		706,489			(162,356)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	11/28/2023			4,348.87	37,877			(201,418)		(294,618)			75,219				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	11/29/2023	1,156	4,538,862	3,927.54	809,461			303,223		497,683			(112,769)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	11/29/2023			4,335.59	90,156			(138,015)		(206,601)			51,328				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	12/01/2023	1,815	7,315,991	4,031.36	435,052			419,322		653,067			(154,668)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	12/01/2023			4,434.46	3,640,210			(186,624)		(242,874)			68,837				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	12/04/2023	1,484	6,000,298	4,043.9	252,019			340,331		524,978			(124,007)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	12/04/2023			4,436.49	3,871,120			(155,325)		(200,162)			56,596				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	12/06/2023	2,373	9,319,636	3,927.53	70,759			634,625		1,033,792			(229,382)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	12/06/2023			4,362.11	389,872			(274,663)		(404,482)			99,276				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 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	12/08/2023	1,887	7,362,715	3,901.21	874,016			524,254		860,297			(187,980)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	12/08/2023			4,319.92	401,594			(239,135)		(363,987)			85,746				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	12/12/2023	1,206	4,732,213	3,922.46	127,452			329,883		535,093			(116,429)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	12/12/2023			4,345.64	1,533,103			(148,339)		(220,336)			52,355				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	12/13/2023	1,525	6,084,756	3,989.69				384,577		605,608			(135,203)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	12/13/2023			4,436.96	2,242,089			(159,271)		(214,068)			55,994				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	12/15/2023	1,414	5,412,442	3,828.89				436,171		726,251			(152,153)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	12/15/2023			4,124.57	32,924			(266,946)		(437,689)			93,121				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	12/15/2023	1,915	7,498,986	3,916.84				531,227		860,587			(185,312)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	12/15/2023			4,358.33	128,891			(230,828)		(341,344)			80,521				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	12/20/2023	2,039	7,727,150	3,790.42				665,908		1,113,293			(227,877)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	12/20/2023			4,194.45	236,264			(335,523)		(552,191)			114,818				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	11/17/2023	971	3,815,483	3,930.57				250,824		407,075			(98,148)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	11/17/2023			4,300.72	161,505			(125,313)		(182,308)			49,036				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/19/2023	11,691	4,235,468	362.3				65,500		101,619			(22,500)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/19/2023			398.53	40,928			(1,442)		(1,919)			495				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/15/2023	3,571	1,295,528	362.76				19,280		29,924			(6,725)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/15/2023			374.49	82,740			(6,323)		(11,354)			2,206				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/20/2023	3,141	1,133,076	360.72				19,329		30,388			(6,615)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/20/2023			379.71	81,320			(3,469)		(5,995)			1,187				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/20/2023	16,424	5,924,776	360.74				100,947		158,681			(34,545)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/20/2023			385.89	830,794			(9,546)		(15,462)			3,267				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/15/2023	9,828	3,566,308	362.87	195,186			52,702		81,717			(18,384)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/15/2023			381.85	126,509			(8,523)		(14,468)			2,973				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/20/2023	6,501	2,345,059	360.75	139,498			39,907		62,764			(13,656)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/20/2023			396.82	537,024			(1,039)		(1,396)			356				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/15/2023	28,917	10,495,801	362.96	258,628			154,229		238,918			(53,801)				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 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/15/2023			387.95	210,690			(12,957)		(20,342)			4,520				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/15/2023	6,601	2,395,800	362.94	282,708			35,254		54,616			(12,298)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/15/2023			399.23	540,497			(716)		(927)			250				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/18/2023	4,113	1,491,313	362.61	(385,354)			22,572		34,953			(7,783)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/18/2023			377.23	641,732			(5,725)		(10,083)			1,974				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/18/2023	25,160	9,129,123	362.84	(282,304)			136,261		210,434			(46,987)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/18/2023			387.3	35,285			(12,404)		(19,635)			4,277				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/18/2023	3,660	1,327,874	362.82	572,683			19,821		30,653			(6,835)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/18/2023			397.13	(230,993)			(557)		(735)			192				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/19/2023	16,700	6,048,050	362.16	41,105			94,295		146,563			(32,391)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/19/2023			383.97	613,345			(11,878)		(19,666)			4,080				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/19/2023	7,078	2,564,261	362.28	(284,159)			39,709		61,611			(13,641)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/19/2023			389.31	427,269			(2,774)		(4,299)			953				03
DEC 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/20/2024	21,092	4,026,634	190.91	(194,475)			88,931		95,018			(12,725)				03
DEC 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/15/2023	3,599	678,001	188.41	589,457			12,223		14,110			(4,264)				03
DEC 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/15/2023			207.8	(262,345)			(520)		(177)			181				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2022	12/13/2024	43,552	4,427,496	101.66	476,739			81,306		87,922			(11,764)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2022	12/19/2024	24,516	2,479,805	101.15	(217,581)			50,064		54,882			(7,175)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2022	12/05/2025	162,122	16,461,883	101.54	886,945			376,329		388,462			(34,596)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2022	12/08/2025	88,700	8,995,954	101.42	(383,867)			209,580		216,866			(19,208)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2022	12/09/2025	121,602	12,364,533	101.68	731,031			277,295		285,302			(25,388)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2022	12/12/2025	278,819	28,419,991	101.93	(333,455)			614,695		628,798			(56,108)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2022	12/15/2025	92,349	9,415,870	101.96	457,955			202,981		207,494			(18,471)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2022	12/16/2025	93,798	9,513,014	101.42	(205,930)			222,302		229,872			(20,209)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2022	12/19/2025	93,945	9,501,633	101.14	533,301			231,596		240,753			(20,991)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2022	12/20/2024	23,291	6,905,495	296.49	(220,865)			148,017		88,597			(21,179)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2022	12/23/2024	2,238	666,711	297.87	603,538			13,105		7,569			(1,866)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2022	12/19/2025	86,004	25,493,184	296.42	(369,379)			684,573		444,631			(62,046)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2022	12/19/2025	29,091	8,681,321	298.42	735,070			209,628		131,373			(18,999)				03

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DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2022	12/23/2025	38,618	11,471,554	297.05	(319,402)			298,636		191,936			(26,958)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/26/2023	9,211	3,322,057	360.66	916,573			53,262		89,957			(17,820)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/26/2023			396.73	(461,823)			(1,235)		(2,132)			413				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/21/2023	2,386	860,519	360.59	358,787			13,698		23,297			(4,670)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/21/2023			383.65	(179,253)			(1,469)		(2,949)			501				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/27/2023	5,717	2,057,220	359.84	90,251			34,752		58,893			(11,584)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/27/2023			378.76	(1,987)			(6,098)		(12,409)			2,033				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/27/2023	19,004	6,839,139	359.87	26,678			115,381		195,402			(38,460)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/27/2023			385.15	(8,750)			(10,347)		(20,383)			3,449				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/27/2023	6,362	2,289,456	359.88	26,606			38,576		65,369			(12,859)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/27/2023			395.87	(4,775)			(949)		(1,684)			316				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/21/2023	4,024	1,453,836	361.32	138,947			22,110		37,436			(7,538)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/21/2023			388.03	(13,139)			(1,522)		(2,922)			519				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/21/2023	3,886	1,404,062	361.34	72,924			21,323		36,104			(7,269)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/21/2023			397.47	(11,794)			(432)		(765)			147				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/22/2023	2,423	872,819	360.2	54,929			14,264		24,282			(4,844)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/22/2023			373.4	(1,430)			(4,227)		(8,712)			1,436				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/22/2023	47,366	17,078,650	360.57	213,409			272,837		463,419			(92,662)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/22/2023			383.84	(17,929)			(28,831)		(57,561)			9,792				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/22/2023	3,994	1,440,745	360.72	48,782			22,799		38,697			(7,743)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/22/2023			388.72	(990)			(1,393)		(2,675)			473				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/22/2023	4,503	1,623,926	360.66	31,133			25,803		43,796			(8,763)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/22/2023			396.73	(7,896)			(568)		(1,000)			193				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/26/2023	6,520	2,351,304	360.63	187,947			37,750		63,800			(12,630)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/26/2023			379.45	(17,109)			(6,462)		(13,121)			2,162				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/26/2023	15,236	5,494,736	360.64	27,339			88,214		148,992			(29,514)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2022	12/26/2023			385.47	(769)			(7,947)		(15,643)			2,659				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/27/2022	12/19/2024	9,563	3,568,082	373.1	129,926			62,598		79,855			(8,971)				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 24 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	12/27/2022	12/23/2024	5,864	2,163,481	368.97	(16,366)			46,310		59,226			(6,595)				03
DEC 25 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	12/27/2022	12/12/2025	13,374	5,031,152	376.2	54,714			104,136		126,713			(9,505)				03
DEC 25 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	12/27/2022	12/12/2025	13,891	5,256,452	378.41	(3,822)			99,502		121,009			(9,082)				03
DEC 25 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	12/27/2022	12/15/2025	7,774	2,915,851	375.1	102,928			63,181		76,886			(5,750)				03
DEC 25 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	12/27/2022	12/16/2025	7,206	2,685,535	372.67	16,913			64,042		77,953			(5,822)				03
DEC 25 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	12/27/2022	12/19/2025	20,467	7,567,126	369.72	(720)			202,340		246,222			(18,339)				03
DEC 25 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	12/27/2022	12/19/2025	39,428	14,702,578	372.9	94,247			348,136		423,552			(31,553)				03
DEC 25 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	12/27/2022	12/22/2025	8,132	2,997,740	368.65	57,956			83,573		101,683			(7,552)				03
DEC 25 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	12/27/2022	12/23/2025	8,618	3,193,829	370.62	414,384			82,728		100,634			(7,468)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/19/2024	9,053	3,300,535	364.58	230,709			72,972		92,327			(10,225)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/20/2024	9,417	3,415,437	362.7	305,222			82,279		105,071			(11,511)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/27/2024	4,312	1,561,180	362.08	676,414			38,861		49,690			(5,377)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/08/2025	20,380	7,449,465	365.53	223,299			219,021		235,940			(19,627)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/09/2025	13,150	4,823,145	366.79	244,532			135,778		144,880			(12,155)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/12/2025	41,758	15,338,607	367.32	254,686			424,387		450,904			(37,876)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/15/2025	12,470	4,566,312	366.18	162,493			131,803		141,101			(11,728)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/16/2025	14,105	5,147,504	364.94	169,902			155,185		167,605			(13,794)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/19/2025	55,270	20,104,524	363.75	15,033			632,605		688,163			(56,062)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/22/2025	13,377	4,861,235	363.4	748,687			155,114		168,992			(13,705)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/26/2025	45,544	16,504,072	362.38	229,260			546,271		598,552			(48,072)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/13/2024	9,479	3,471,147	366.21	326,493			70,748		88,895			(10,009)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/13/2024	14,784	4,870,599	329.45	71,478			94,303		49,739			(15,628)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/20/2024	13,393	4,375,751	326.72	(1,658)			99,219		56,010			(16,229)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/27/2024	13,548	4,395,958	324.48	18,471			112,958		67,132			(18,239)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/30/2024	425	140,235	329.88	(1,981)			2,708		1,418			(435)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/03/2025	16,084	5,304,943	329.83	46,594			140,799		76,087			(13,985)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/05/2025	13,410	4,483,677	334.35	(8,175)			97,186		48,370			(9,631)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/09/2025	12,319	4,065,857	330.06	154,696			107,292		57,753			(10,585)				03

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SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/10/2025	14,460	4,865,107	336.45	(13,873)			96,035		45,935			(9,464)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/12/2025	24,712	8,135,754	329.22	51,721			223,186		121,902			(21,945)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/16/2025	16,886	5,560,341	329.28	(1,272)			152,538		83,258			(14,931)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/16/2025	12,238	4,181,432	341.68	29,815			64,482		27,780			(6,312)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/18/2025	25,179	8,328,073	330.75	(2,052)			214,508		114,122			(20,951)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/19/2025	22,658	7,466,152	329.52	28,754			203,154		110,396			(19,820)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/22/2025	10,767	3,683,181	342.07	(583)			56,062		23,985			(5,451)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/23/2025	12,755	4,210,814	330.14	19,216			111,817		60,137			(10,861)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/25/2025	20,692	6,741,828	325.82	(5,694)			215,551		124,580			(20,890)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/26/2025	16,892	5,474,164	324.06	367,558			188,298		111,888			(18,229)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/30/2025	24,460	8,048,635	329.05	(38,840)			225,169		123,396			(21,703)				03
DEC 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	12/28/2022	12/22/2023	2,784	948,481	340.69	30,714			13,577		15,616			(4,611)				03
DEC 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	12/28/2022	12/22/2023			375.96	(1,877)			(207)		(148)			70				03
DEC 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	12/28/2022	12/06/2024	10,475	3,603,333	343.99	34,760			72,805		67,667			(10,654)				03
DEC 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	12/28/2022	12/13/2024	8,269	2,834,681	342.79	(765)			60,945		57,610			(8,818)				03
DEC 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	12/28/2022	12/27/2024	10,141	3,460,788	341.27	50,660			80,975		77,733			(11,459)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	10/23/2024	11,296	3,458,896	306.21	(8,672)			51,952		55,560			(7,916)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	10/28/2024	8,537	2,634,256	308.57	118,384			34,340		35,499			(5,187)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/01/2024	8,026	2,478,457	308.81	(10,665)			31,964		32,938			(4,795)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/08/2024	7,244	2,229,461	307.75	71,768			31,042		32,443			(4,601)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/15/2024	7,843	2,419,850	308.55	53,051			32,357		33,396			(4,739)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/22/2024	7,669	2,360,472	307.8	113,852			33,428		34,782			(4,839)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/25/2024	3,160	975,887	308.87	108,787			12,980		13,305			(1,870)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	10/24/2025	26,887	8,255,788	307.05	69,058			184,277		169,823			(17,110)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	10/27/2025	11,822	3,676,533	310.98	69,994			68,388		59,868			(6,330)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	10/28/2025	10,614	3,247,143	305.94	221,086			76,558		71,418			(7,078)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	10/31/2025	32,420	9,972,022	307.59	380,390			218,178		199,623			(20,108)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/04/2025	16,156	4,992,056	309	91,293			102,695		92,192			(9,425)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/07/2025	25,594	7,851,779	306.78	90,362			179,150		165,491			(16,389)				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 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/10/2025	13,841	4,301,607	310.79	83,197			81,686		71,618			(7,449)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/14/2025	33,050	10,163,814	307.53	93,790			225,419		205,993			(20,471)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/17/2025	11,033	3,385,442	306.85	44,238			77,597		71,510			(7,025)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/18/2025	14,214	4,378,650	308.05	238,649			95,027		86,326			(8,594)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/21/2025	41,898	12,908,863	308.1	147,933			280,179		254,201			(25,260)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/25/2025	18,598	5,683,366	305.59	462,263			138,574		129,556			(12,442)				03
OCT 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/03/2023	10/31/2024	5,342	839,585	157.18	143,531			21,719		73,977			(3,226)				03
DEC 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/03/2023	12/06/2024	16,903	2,685,096	158.85	168,979			60,357		219,187			(8,440)				03
DEC 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/03/2023	12/30/2024	12,482	1,977,736	158.45	688,666			47,305		170,197			(6,367)				03
NOV 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/03/2023	11/02/2023	2,358	363,785	154.29	168,819			7,191		23,890			(2,877)				03
NOV 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/03/2023	11/02/2023			166.4	594,343					(4,001)							03
DEC 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/03/2023	12/01/2023	3,706	582,844	157.28	80,757			8,686		29,888			(3,061)				03
DEC 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/03/2023	12/01/2023			172.26	109,931					(2,016)							03
DEC 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/03/2023	12/29/2023	5,081	791,208	155.73	115,449			15,016		50,661			(4,748)				03
DEC 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/03/2023	12/29/2023			169.62	131,197					(6,830)							03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/04/2023	12/27/2024	41,321	12,267,905	296.89	3,143			267,866		153,022			(35,800)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/04/2023	01/03/2025	13,022	3,853,195	295.91	154,783			89,981		52,841			(11,895)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/04/2023	12/19/2025	12,730	3,798,215	298.36	106,817			95,133		57,727			(8,143)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/04/2023	12/23/2025	28,734	8,540,811	297.24	117,877			227,520		140,999			(19,397)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/04/2023	12/26/2025	103,060	30,627,510	297.18	105,498			819,547		508,721			(69,661)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/04/2023	12/29/2025	51,269	15,245,755	297.37	245,130			404,437		250,387			(34,274)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/04/2023	12/30/2025	44,001	13,082,951	297.33	167,470			348,051		215,598			(29,466)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/04/2023	01/02/2026	38,293	11,393,565	297.54	70,794			300,177		185,347			(25,338)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/02/2024	3,427	1,231,496	359.35	235,459			22,510		36,577			(6,688)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/02/2024			380.24	222,973			(3,355)		(6,537)			997				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/02/2024	4,721	1,696,852	359.46	61,513			30,825		50,041			(9,158)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/02/2024			395.41	122,678			(801)		(1,410)			238				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/02/2024	14,407	5,178,268	359.43	236,442			94,187		153,008			(27,983)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/02/2024			385.03	206,527			(8,441)		(16,207)			2,508				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 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/03/2024	2,997	1,078,997	359.98	246,872			19,034		30,785			(5,635)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/03/2024			379.28	18,291			(3,238)		(6,340)			958				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/03/2024	11,396	4,104,494	360.17	(278)			71,575		115,652			(21,188)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/03/2024			384.49	83,696			(7,122)		(13,715)			2,108				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/03/2024	10,752	3,871,960	360.12	69,959			67,695		109,460			(20,040)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/03/2024			392.04	92,688			(2,821)		(5,117)			835				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/04/2024	4,723	1,701,659	360.26	82,540			29,581		47,692			(8,725)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/04/2024			384.77	179,951			(2,882)		(5,533)			850				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/04/2024	5,208	1,878,348	360.67	124,334			31,852		51,231			(9,395)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/04/2024			392.7	13,921			(1,247)		(2,289)			368				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/29/2023	5,012	1,490,249	297.36	(254)			26,339		34,843			(7,940)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/29/2023			320.93	70,158			(1,617)		(1,999)			488				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/04/2024	4,722	1,404,835	297.54	23,615			24,793		32,560			(7,313)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/04/2024			322.32	(478)			(1,313)		(1,577)			387				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/08/2023	4,815	1,447,717	300.69	121,755			18,835		24,055			(6,153)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/08/2023			322.75	59,868			(1,016)		(1,172)			332				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/13/2023	3,378	1,015,874	300.71	39,526			13,382		16,999			(4,286)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/13/2023			322.33	36,758			(793)		(930)			254				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/14/2023	3,765	1,132,313	300.72	35,642			14,929		18,956			(4,763)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/14/2023			321.77	37,096			(971)		(1,152)			310				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/15/2023	5,607	1,685,545	300.63	38,268			22,421		28,521			(7,126)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/15/2023			323.57	14,850			(1,106)		(1,264)			352				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/19/2023	5,515	1,654,934	300.1	201,387			23,226		29,698			(7,269)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/19/2023			324.35	74,718			(1,008)		(1,126)			315				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/20/2023	3,591	1,070,869	298.23	83,636			17,409		22,932			(5,428)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/20/2023			322.01	238,286			(931)		(1,112)			290				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/22/2023	7,186	2,140,754	297.89	112,119			35,838		47,372			(11,089)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/22/2023			321.82	195,539			(1,976)		(2,338)			611				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/27/2023	6,148	1,830,847	297.81	89,135			31,170		41,068			(9,466)				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 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/27/2023			320.43	245,891			(2,122)		(2,618)			644				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/28/2023	3,535	1,052,196	297.65	84,622			18,156		23,957			(5,494)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/28/2023			321.66	103,621			(1,031)		(1,242)			312				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/28/2023	2,346	841,120	358.52	305,439			15,994		26,238			(4,839)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/28/2023			374.33	151,016			(3,980)		(7,876)			1,204				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/28/2023	2,606	936,993	359.49		24,945		16,808		27,459			(5,086)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/28/2023			389.18		68,797		(920)		(1,717)			279				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/28/2023	6,038	2,171,419	359.6		53,672		38,708		63,179			(11,713)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/28/2023			395.51		10,068		(974)		(1,698)			295				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/29/2023	2,527	907,893	359.28				16,523		26,993			(4,981)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/29/2023			374.76		11,747		(4,136)		(8,175)			1,247				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/29/2023	26,445	9,502,435	359.33				172,510		281,611			(52,007)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/29/2023			382.38		19,764		(20,116)		(39,321)			6,064				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/29/2023	6,078	2,186,756	359.8				38,573		62,848			(11,629)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/29/2023			385.91		303,665		(3,129)		(6,025)			943				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/29/2023	9,200	3,307,190	359.46		101,875		59,523		97,186			(17,945)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	12/29/2023			395.41		103,276		(1,485)		(2,648)			448				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/04/2023	12/23/2024	40,053	4,044,169	100.97		246,918		88,917		92,994			(11,537)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/04/2023	12/30/2024	35,399	3,583,414	101.23		889,208		75,608		78,462			(9,702)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/04/2023	12/09/2025	16,627	1,691,652	101.74		438,711		39,073		38,636			(3,259)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/04/2023	12/19/2025	418,069	42,358,708	101.32		377,517		1,044,613		1,041,599			(86,262)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/04/2023	12/22/2025	94,356	9,551,681	101.23		325,515		239,132		238,661			(19,688)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/04/2023	12/23/2025	333,380	33,758,080	101.26		29,198		841,578		839,462			(69,217)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/04/2023	12/29/2025	114,337	11,604,100	101.49		(4,352)		280,306		278,180			(22,916)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/04/2023	12/30/2025	294,016	29,795,546	101.34		39,983		736,077		732,555			(60,118)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	11/21/2025	543	2,376,252	4,378.09		(1,039)		234,073		272,185			(19,162)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	12/02/2025	491	2,150,508	4,380.21		122,170		212,950		247,836			(17,237)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	12/11/2025	604	2,608,485	4,322.19		(10,949)		278,607		325,018			(22,345)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	11/08/2024	370	1,518,042	4,098.94		24,668		148,805		188,673			(20,027)				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 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	11/14/2024	314	1,351,191	4,301.1		(4,196)		99,533		122,863			(13,260)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	11/20/2024	317	1,335,471	4,209.92		92,763		113,205		141,841			(14,930)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	11/22/2024	336	1,434,849	4,266.7		(9,231)		112,370		139,377			(14,771)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	11/27/2024	488	2,098,898	4,299.61		87,735		157,729		194,151			(20,562)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	12/05/2024	355	1,535,479	4,327		(3,656)		111,703		136,958			(14,372)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	12/10/2024	262	1,101,581	4,202.1		38,307		96,663		120,781			(12,337)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	12/11/2024	155	656,171	4,222.19		(3,732)		56,038		69,815			(7,140)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	11/14/2025	523	2,210,901	4,227.99		41,247		258,044		303,175			(21,279)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2023	01/09/2026	37,610	13,729,823	365.06		(1,614)		469,719		448,665			(36,132)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2023	12/30/2024	10,116	3,650,666	360.87		34,279		110,804		123,367			(13,525)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2023	01/09/2025	7,825	2,840,077	362.97		(2,105)		79,490		87,119			(9,553)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2023	01/10/2025	3,284	1,192,390	363.04		32,106		33,284		36,470			(3,994)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2023	12/23/2025	6,878	2,517,246	365.99		(1,700)		82,798		78,646			(6,478)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2023	12/29/2025	23,545	8,532,487	362.39		24,988		317,643		309,671			(24,702)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2023	12/30/2025	21,071	7,615,722	361.44		(1,348)		292,491		287,121			(22,723)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2023	01/02/2026	38,310	13,904,943	362.96		17,668		508,803		493,775			(39,411)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2023	01/05/2026	21,771	7,909,498	363.31		(1,047)		286,374		277,255			(22,116)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2023	01/06/2026	14,573	5,316,325	364.8		19,693		183,324		175,438			(14,144)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/05/2024	3,366	1,215,431	361.11		(1,280)		25,512		32,216			(6,767)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/05/2024			376.41		29,547		(7,050)		(9,524)			1,870				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/05/2024	25,120	9,096,381	362.11		(1,458)		180,278		225,178			(47,816)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/05/2024			385.66		30,496		(21,641)		(26,702)			5,740				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/05/2024	8,361	3,022,080	361.45		(1,324)		62,184		78,278			(16,493)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/05/2024			396.89		22,837		(1,982)		(2,085)			526				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/08/2024	4,081	1,477,597	362.04		(1,221)		29,581		36,877			(7,763)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/08/2024			381.61		46,927		(5,334)		(6,912)			1,400				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/08/2024	11,714	4,243,112	362.23		(2,587)		83,975		104,517			(22,036)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/08/2024			388.69		40,636		(7,423)		(8,836)			1,948				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/09/2024	15,153	5,498,706	362.88		(2,766)		104,985		129,583			(27,452)				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)
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/09/2024			386.78		23,649		(11,772)		(14,460)			3,078				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/09/2024	10,804	3,918,913	362.73		(1,343)		75,453		93,330			(19,730)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/09/2024			396.28		20,833		(2,826)		(3,047)			739				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/10/2024	4,007	1,453,521	362.77		(5,185)		27,971		34,557			(7,288)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/10/2024			382.14		21,894		(5,022)		(6,470)			1,309				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/11/2024	3,552	1,290,644	363.31		(1,199)		24,113		29,562			(6,261)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/11/2024			392.45		50,421		(1,495)		(1,703)			388				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/10/2024	4,328	1,570,494	362.89		(1,268)		30,006		37,025			(7,818)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/10/2024			389.6		21,505		(2,506)		(2,957)			653				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/11/2024	5,326	1,934,402	363.18		(5,382)		36,406		44,716			(9,453)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/11/2024			399.52		224,517		(973)		(965)			253				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	01/12/2023	12/20/2024	307	1,240,729	4,036.86		(26,180)		149,489		174,238			(17,587)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	01/12/2023	01/06/2025	214	862,830	4,024.02		50,202		107,386		124,879			(12,301)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	01/12/2023	01/10/2025	139	564,602	4,068.03		(4,072)		66,787		77,162			(7,603)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	01/12/2023	12/12/2025	191	763,149	3,987.61		77,468		125,675		139,395			(9,432)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	01/12/2023	12/12/2025	217	938,862	4,320.18		(1,932)		107,935		117,351			(8,101)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	01/12/2023	12/16/2025	235	978,413	4,168.96		100,453		133,211		146,563			(9,957)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	01/12/2023	12/19/2025	163	616,393	3,784.34		85,311		124,940		139,395			(9,311)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	01/12/2023	12/19/2025	402	1,664,910	4,143.32		42,333		233,711		257,092			(17,417)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	01/12/2023	12/26/2025	415	1,662,386	4,002.76		1,130,875		271,529		300,623			(20,093)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	01/12/2023	12/29/2025	338	1,380,053	4,087.23		258,819		206,562		228,105			(15,240)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	01/12/2023	01/02/2026	265	1,046,062	3,953.52		910,795		180,264		199,906			(13,247)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	01/12/2023	01/06/2026	299	1,226,790	4,098.59		303,223		182,242		201,054			(13,339)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/11/2023	01/05/2026	14,042	5,194,339	369.92		796,194		177,872		169,052			(13,032)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/11/2023	01/05/2026	8,360	3,104,571	371.37		253,236		101,007		95,660			(7,401)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/11/2023	01/06/2026	6,707	2,484,512	370.45		230,187		83,546		79,301			(6,115)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/11/2023	01/06/2026	6,168	2,299,831	372.88		300,952		70,926		66,919			(5,191)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/11/2023	01/09/2026	21,453	7,933,697	369.82		168,831		273,115		259,590			(19,931)				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 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/11/2023	01/09/2026	15,606	5,818,091	372.82		112,792		180,081		169,909			(13,142)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/11/2023	12/27/2024	6,894	2,532,614	367.35		128,135		78,076		74,904			(9,084)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/11/2023	01/10/2025	5,532	2,043,303	369.33		127,141		58,561		55,714			(6,667)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/11/2023	11/28/2025	1,269	477,944	376.77		178,291		12,500		11,665			(952)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/11/2023	12/19/2025	6,864	2,580,370	375.95		126,075		70,439		65,910			(5,249)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/11/2023	12/23/2025	17,230	6,315,103	366.52		108,999		241,903		231,781			(17,955)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/11/2023	12/23/2025	25,165	9,287,410	369.06		63,179		325,864		310,352			(24,187)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/11/2023	12/29/2025	16,438	6,046,488	367.84		279,323		221,904		211,964			(16,372)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/11/2023	12/30/2025	42,036	15,409,845	366.59		505,851		590,536		565,677			(43,526)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/11/2023	12/30/2025	24,996	9,250,064	370.06		124,329		314,349		298,645			(23,169)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2023	01/09/2026	265	1,018,726	3,844.83		89,043		195,840		218,340			(14,292)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2023	01/09/2026	306	1,297,413	4,235.76		37,279		166,279		182,475			(12,135)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/12/2023	01/10/2025	59,822	6,107,275	102.09		89,275		140,856		112,648			(15,819)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/12/2023	12/30/2025	278,157	28,207,878	101.41		342,345		836,252		685,474			(60,803)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/12/2023	01/05/2026	153,198	15,564,902	101.6		315,215		450,188		367,065			(32,538)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/12/2023	01/06/2026	178,020	18,218,572	102.34		548,214		475,016		378,851			(34,299)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/12/2023	01/09/2026	362,399	37,098,826	102.37		308,490		964,152		768,170			(69,411)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2023	01/12/2026	16,789	5,023,599	299.22		197,468		129,939		72,997			(9,327)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2023	01/03/2025	15,517	4,616,973	297.55		32,278		104,894		54,685			(11,909)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2023	01/09/2025	20,836	6,222,574	298.64		(8,919)		132,501		67,170			(14,904)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2023	01/10/2025	8,840	2,641,885	298.85		228,094		55,541		28,003			(6,238)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2023	12/19/2025	12,609	3,731,794	295.97		(27,381)		113,037		67,155			(8,310)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2023	12/29/2025	11,674	3,472,404	297.44		78,677		97,941		56,748			(7,128)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2023	01/02/2026	57,501	17,129,482	297.9		(2,508)		472,507		271,646			(34,253)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2023	01/05/2026	32,401	9,629,295	297.19		37,344		276,023		160,885			(19,950)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2023	01/06/2026	41,908	12,526,586	298.91		(6,734)		328,370		185,345			(23,710)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2023	01/09/2026	134,976	40,332,050	298.81		106,010		1,064,271		602,244			(76,619)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/09/2025	14,216	5,300,140	372.82		(9,371)		140,174		117,794			(10,946)				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)
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/10/2025	25,301	9,256,946	365.87		132,437		314,268		282,158			(24,515)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/14/2025	24,470	8,923,508	364.67		(14,850)		316,528		286,943			(24,585)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/15/2025	29,418	10,925,071	371.38		95,183		305,754		260,682			(23,722)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/16/2025	14,447	5,337,159	369.42		(3,565)		160,362		139,361			(12,429)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/17/2025	19,536	7,139,108	365.44		35,259		246,956		222,332			(19,119)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/21/2025	27,900	10,118,703	362.68		(6,331)		385,178		354,735			(29,693)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/21/2025	13,384	5,068,564	378.71		30,374		108,354		85,203			(8,353)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/23/2025	21,620	7,885,452	364.73		(1,883)		280,257		253,759			(21,558)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/24/2025	22,637	8,261,767	364.97		37,824		291,358		263,266			(22,388)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/28/2025	26,520	9,709,204	366.11		(3,159)		330,109		295,141			(25,258)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/28/2025	15,494	5,846,695	377.35		45,859		132,270		105,703			(10,121)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/29/2025	15,085	5,540,128	367.26		(1,225)		181,060		160,263			(13,839)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/30/2025	20,088	7,427,989	369.78		167,075		222,272		192,161			(16,971)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/14/2024	16,160	5,846,870	361.82		119,687		174,472		181,449			(22,352)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/18/2024	19,659	7,086,644	360.48		74,390		224,632		235,778			(28,575)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/24/2024	19,152	6,952,823	363.03		135,107		198,348		203,831			(24,967)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/29/2024	17,143	6,224,368	363.09		116,036		177,862		182,477			(22,194)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/30/2024	4,091	1,500,302	366.71		143,168		36,490		36,282			(4,545)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/08/2025	17,172	6,296,581	366.68		134,251		207,685		185,123			(16,236)				03
JAN 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	01/18/2023	01/12/2024	10,153,207	10,153,207	3,999.09		251,128		281,434		452,269			(69,867)				03
JAN 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	01/18/2023	01/12/2024	92,166,325	92,166,325	3,999.09		291,622		2,554,737		4,105,496			(634,218)				03
JAN 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	01/18/2023	01/12/2024	6,082,003	6,082,003	3,999.09		221,802		186,614		305,477			(46,327)				03
JAN 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	01/18/2023	01/12/2024	99,774,937	99,774,937	3,999.09		193,511		3,213,256		5,318,984			(797,696)				03
JAN 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	01/18/2023	01/12/2024	3,112,728	3,112,728	3,999.09		195,582		101,742		168,975			(25,258)				03
JAN 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	01/18/2023	01/12/2024	9,764,679	9,764,679	3,999.09		190,904		323,859		539,349			(80,399)				03
JAN 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	01/18/2023	01/12/2024	19,498,436	19,498,436	3,999.09		108,408		677,934		1,146,126			(168,298)				03
JAN 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	01/18/2023	01/12/2024	8,161,508	8,161,508	3,999.09		89,661		309,264		538,641			(76,775)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	9,436	37,733,734	3,999.09		76,117		2,095,946		3,878,789			(498,337)				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)
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024			4,243.03		293,046		(1,093,967)		(2,436,654)			260,104				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	17,678	70,694,593	3,999.09		193,223		3,893,943		7,266,956			(925,833)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024			4,303.02		87,160		(1,622,111)		(3,979,284)			385,677				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	487	1,945,557	3,999.09		65,228		110,336		199,991			(26,234)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024			4,339.01		13,451		(41,646)		(100,307)			9,902				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	1,075	4,299,942	3,999.09		75,688		232,087		442,007			(55,182)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024			4,359.01		259,858		(72,987)		(210,735)			17,354				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	1,263	5,051,451	3,999.09		350,051		263,786		519,257			(62,718)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024			4,363.01		238,276		(75,185)		(245,027)			17,876				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	1,401	5,601,725	3,999.09		634,061		283,057		575,822			(67,300)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024			4,379		337,518		(66,555)		(260,600)			15,824				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	168	673,007	3,999.09		210,132		34,020		69,181			(8,089)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024			4,438.99		178,414		(4,878)		(26,533)			1,160				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	522	2,087,325	3,999.09		156,675		106,646		214,564			(25,356)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024			4,458.99		897,056		(13,237)		(77,616)			3,147				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	487	1,947,157	3,999.09		482,726		100,570		200,155			(23,912)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024			4,293.02		509,315		(39,759)		(112,225)			9,453				03
JAN 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	4,392	19,320,492	4,399		1,033,563		492,228		774,458			(117,033)				03
JAN 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/15/2025	181	795,823	4,399		139,266		51,834		65,959			(5,381)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/20/2023	01/12/2024	93,479	30,488,283	326.15		116,802		478,455		264,309			(112,086)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/20/2023	01/15/2025	4,894	1,596,084	326.15		147,405		41,773		24,069			(4,273)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/19/2025	41,431	12,656,241	305.48		61,778		379,939		294,083			(25,253)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/22/2025	17,660	5,341,526	302.47		121,347		182,184		146,389			(12,072)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/23/2025	13,044	3,926,433	301.02		105,070		142,158		116,166			(9,411)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/02/2024	10,525	3,234,098	307.29		506,761		61,361		50,076			(6,628)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/09/2024	7,929	2,428,850	306.34		295,973		49,070		40,616			(5,241)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/13/2024	12,682	3,910,687	308.37		352,080		70,511		56,550			(7,482)				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 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/20/2024	9,529	2,908,805	305.27		1,140,890		63,126		53,056			(6,624)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/23/2024	3,767	1,142,206	303.18		151,120		27,904		24,127			(2,914)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	11/28/2025	12,620	3,790,814	300.38		338,783		139,212		114,762			(9,453)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	11/28/2025	33,300	10,241,174	307.54		341,113		277,840		209,247			(18,866)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/02/2025	17,738	5,413,356	305.19		329,476		162,985		126,692			(11,022)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/05/2025	11,960	3,591,124	300.27		172,791		132,883		109,650			(8,958)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	01/12/2024	167,925	61,238,732	364.68		266,076		1,226,584		1,272,360			(283,058)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	01/15/2025	14,131	5,153,176	364.68		414,870		154,559		145,720			(15,574)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/05/2025	61,252	18,819,031	307.24		116,706		519,319		392,861			(35,010)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/09/2025	21,119	6,460,036	305.89		301,815		189,589		145,941			(12,729)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/12/2025	16,591	4,985,556	300.49		313,747		183,496		150,924			(12,283)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/12/2025	40,878	12,567,923	307.45		355,367		345,203		260,320			(23,107)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/15/2025	13,657	4,154,316	304.2		142,391		131,350		103,380			(8,766)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/16/2025	20,075	6,115,965	304.65		194,899		189,901		148,566			(12,660)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/19/2025	20,838	6,228,678	298.91		239,243		245,023		204,988			(16,285)				03
JAN 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/18/2024	4,033	756,435	187.54		196,824		21,147		18,495			(4,707)				03
JAN 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/18/2024			204.05		253,207		(3,299)		(816)			734				03
DEC 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	12/27/2024	25,064	4,765,179	190.12		223,315		130,073		122,281			(13,294)				03
JAN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/06/2025	17,429	3,313,280	190.1		200,056		91,056		85,815			(9,162)				03
JAN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/23/2025	20,932	4,012,021	191.67		41,035		98,174		90,137			(9,625)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/22/2024	16,154	5,906,684	365.64		223,921		114,973		115,915			(25,247)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/22/2024			388.79		351,301		(14,040)		(13,133)			3,083				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/22/2024	7,776	2,844,207	365.75		3,188,955		54,963		55,364			(12,070)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/22/2024			393.86		232,941		(3,953)		(3,378)			868				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/22/2024	9,576	3,502,098	365.72		4,010,952		67,839		68,321			(14,897)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/22/2024			402.33		126,999		(1,727)		(1,291)			379				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/23/2024	10,562	3,869,452	366.34		404,258		72,360		72,180			(15,836)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/23/2024			388.9		846,232		(9,186)		(8,527)			2,010				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/23/2024	7,596	2,783,090	366.4		386,039		51,849		51,682			(11,347)				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)
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/23/2024			397.44		236,148		(2,555)		(2,069)			559				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/12/2024	4,789	1,744,499	364.26		2,594,283		36,135		37,372			(8,213)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/12/2024			381.44		(1,354,071)		(8,195)		(8,400)			1,862				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/12/2024	29,297	10,681,841	364.61		4,819,775		216,752		223,077			(49,262)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/12/2024			388.62		(2,007,788)		(24,587)		(22,852)			5,588				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/12/2024	18,155	6,619,937	364.64		136,569		134,022		137,946			(30,460)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/12/2024			400.28		(51,548)		(3,994)		(2,975)			908				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/16/2024	13,332	4,860,679	364.58		287,269		99,545		102,286			(22,312)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/16/2024			389.04		(90,340)		(11,000)		(10,140)			2,466				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/17/2024	15,779	5,755,430	364.75		326,505		116,857		119,779			(26,102)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/17/2024			388.6		(93,061)		(13,672)		(12,730)			3,054				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/17/2024	9,584	3,495,850	364.77		350,357		70,897		72,648			(15,836)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/17/2024			396		(82,380)		(3,682)		(3,013)			822				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/18/2024	5,652	2,066,377	365.57		42,109		40,084		40,532			(8,923)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/18/2024			395.59		(6,038)		(2,265)		(1,894)			504				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/19/2024	4,795	1,750,906	365.17		132,002		34,808		35,420			(7,722)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/19/2024			383.59		(16,384)		(6,907)		(6,903)			1,532				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/19/2024	21,625	7,904,534	365.52		124,481		153,982		155,833			(34,160)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/19/2024			391.07		(49,212)		(14,513)		(13,083)			3,220				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/03/2024	1,381	5,262,630	3,809.69		609,261		423,515		746,790			(97,852)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/03/2024			4,232		57,215		(131,248)		(357,327)			30,324				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/05/2024	2,080	7,950,594	3,822.75		212,269		627,966		1,106,408			(144,050)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/05/2024			4,239.62		590,540		(195,794)		(531,496)			44,913				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/09/2024	1,335	5,162,048	3,865.4		46,046		384,166		672,342			(86,879)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/09/2024			4,268.34		405,192		(121,411)		(323,451)			27,457				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/11/2024	1,152	4,494,093	3,901.8		194,257		317,753		550,828			(71,355)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/11/2024			4,338.04		151,568		(81,921)		(237,315)			18,396				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/12/2024	1,900	7,534,456	3,964.71		67,989		495,052		825,998			(110,781)				03

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JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/12/2024			4,368.38		54,311		(147,439)		(363,539)			32,993				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/17/2024	1,084	4,292,278	3,958.79		77,993		290,184		479,610			(63,820)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/17/2024			4,357.59		69,750		(91,783)		(216,877)			20,186				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/19/2024	1,913	7,473,353	3,906.9		30,818		551,343		918,046			(120,430)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/19/2024			4,345.8		148,664		(156,457)		(396,375)			34,175				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/24/2024	1,821	7,215,669	3,963.39		296,706		489,097		807,944			(105,041)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/24/2024			4,371.26		174,006		(149,055)		(359,665)			32,012				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/23/2025	49	193,684	3,921.53		141,841		27,587		32,373			(2,663)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	12/22/2023	2,230	8,496,758	3,809.71		1,509,642		712,237		1,187,708			(172,012)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	12/22/2023			4,225.36		170,133		(250,858)		(566,691)			60,585				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	12/27/2023	1,410	5,357,986	3,799.37		554,330		457,999		766,894			(108,563)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	12/27/2023			4,136.88		202,318		(212,191)		(438,081)			50,297				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	12/28/2023	1,874	7,083,507	3,779.14		195,779		638,125		1,048,471			(150,701)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	12/28/2023			4,218.76		368,310		(221,754)		(491,159)			52,370				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	12/29/2023	1,878	7,215,193	3,841.69		140,116		569,780		964,053			(134,066)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	12/29/2023			3,988.95		202,561		(422,363)		(767,198)			99,380				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/02/2024	1,570	5,950,340	3,790.46		261,308		504,107		870,269			(116,894)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/02/2024			4,236.75		25,854		(152,037)		(400,750)			35,255				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/26/2023	01/24/2025	63,317	6,522,968	103.02		(4,033)		137,568		99,466			(12,431)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/26/2023	12/30/2025	14,651	1,484,727	101.34		143,366		46,617		36,504			(2,786)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/26/2023	01/09/2026	137,618	14,138,897	102.74		100,218		365,883		274,472			(21,650)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/26/2023	01/13/2026	109,311	11,265,590	103.06		107,799		279,125		207,035			(16,451)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/26/2023	01/16/2026	411,370	42,350,519	102.95		140,220		1,066,923		794,397			(62,699)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/26/2023	01/20/2026	107,360	11,059,170	103.01		(17,124)		276,581		205,631			(16,190)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/26/2023	01/23/2026	454,669	46,917,286	103.19		67,032		1,144,442		845,897			(66,796)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2023	01/09/2026	25,745	9,398,585	365.07		(4,821)		357,880		307,002			(20,823)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2023	01/12/2026	9,702	3,561,789	367.13		82,736		126,909		106,918			(7,362)				03

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JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2023	01/13/2026	10,991	4,036,980	367.3		(2,107)		143,055		120,365			(8,291)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2023	01/16/2026	43,281	15,927,496	368		88,197		551,968		461,467			(31,896)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2023	01/20/2026	11,709	4,312,488	368.29		(11,196)		148,367		123,653			(8,540)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2023	01/23/2026	39,955	14,742,840	368.99		63,197		495,751		410,736			(28,453)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2023	01/26/2026	10,290	3,809,028	370.16		(3,114)		123,320		101,056			(7,057)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2023	01/27/2026	12,552	4,630,337	368.88		44,348		156,613		129,855			(8,954)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2023	01/17/2025	15,113	5,535,789	366.3		(10,057)		155,592		144,313			(13,973)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2023	01/27/2025	1,688	618,835	366.68		266,013		17,242		15,925			(1,525)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2023	12/30/2025	2,108	768,298	364.53		(30,176)		29,661		25,571			(1,743)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2023	01/13/2026	51,762	15,494,443	299.34		164,482		350,725		223,364			(20,327)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2023	01/16/2026	128,303	38,263,908	298.23		(4,902)		922,482		598,307			(53,307)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2023	01/20/2026	38,058	11,318,045	297.39		121,857		286,127		188,265			(16,470)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2023	01/23/2026	126,715	37,677,298	297.34		(13,466)		956,676		630,015			(54,906)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2023	01/26/2026	32,647	9,730,696	298.06		142,959		237,970		155,046			(13,618)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2023	01/27/2026	50,760	15,067,655	296.84		(16,726)		393,667		261,504			(22,506)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2023	01/13/2025	11,374	3,400,587	298.99		86,733		61,071		35,719			(5,518)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2023	01/17/2025	32,901	9,790,578	297.58		(4,504)		194,080		117,519			(17,429)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2023	01/24/2025	21,527	6,391,864	296.93		49,007		133,028		81,931			(11,820)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2023	01/27/2025	5,067	1,500,201	296.05		(2,770)		33,141		20,831			(2,931)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2023	12/30/2025	10,443	3,098,972	296.74		42,530		80,323		53,225			(4,720)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2023	01/09/2026	17,120	5,105,778	298.23		(8,439)		122,640		79,466			(7,136)				03
DEC 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/31/2023	12/22/2023	1,750	1,090,988	623.6		188,141		34,770		26,976			(7,610)				03
DEC 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/31/2023	12/22/2023			662.02		(17,733)											03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/31/2023	01/09/2024	1,275	797,489	625.3		521,367		28,986		22,143			(5,941)				03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/31/2023	01/09/2024			671.91		(161,572)											03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/31/2023	01/16/2024	1,354	860,169	635.36		772,016		22,472		16,456			(4,494)				03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/31/2023	01/16/2024			670.32		(240,708)											03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/31/2023	01/24/2024	1,386	880,794	635.64		471,045		26,025		19,273			(5,065)				03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/31/2023	01/24/2024			677.43		(148,867)											03

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JAN 24 Morgan Stanley 3D Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/31/2023	01/30/2024	1,383	883,403	638.68		389,108		22,478		15,910			(4,289)				03
JAN 24 Morgan Stanley 3D Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/31/2023	01/30/2024			672.97		(100,317)											03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/26/2023	01/23/2026	50,396	18,840,410	373.85		605,833		568,207		532,541			(33,164)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/26/2023	01/24/2025	10,402	3,875,607	372.58		(180,433)		98,560		91,692			(8,906)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/26/2023	01/09/2026	32,631	12,160,817	372.68		354,004		380,039		357,054			(22,487)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/26/2023	01/13/2026	17,127	6,404,150	373.92		(111,969)		191,701		179,640			(11,299)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/26/2023	01/16/2026	52,871	19,727,790	373.13		671,773		608,611		571,234			(35,766)				03
DEC 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	01/31/2023	12/30/2024	8,431	2,869,989	340.42		(190,631)		90,895		67,859			(8,250)				03
JAN 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	01/31/2023	01/10/2025	8,991	3,085,596	343.17		594,138		87,419		62,491			(7,800)				03
JAN 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	01/31/2023	01/30/2025	9,977	3,440,520	344.86		(181,067)		91,542		63,834			(7,925)				03
JAN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	01/31/2023	01/05/2024	1,023	347,138	339.38		30,250		323,984		6,516			(67,352)				03
JAN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	01/31/2023	01/05/2024			373.28		884,249		(316,101)		(103)			65,713				03
JAN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	01/31/2023	01/30/2024	2,078	712,669	342.88		(311,443)		672,841		10,317			(128,371)				03
JAN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse InternationI E58DKGMJYYYJLN8C3868	01/31/2023	01/30/2024			377.57		566,561		(659,035)		(138)			125,737				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/30/2024	2,801	1,025,843	366.2		(262,488)		21,694		19,527			(3,854)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/30/2024			384.92		788,826		(4,282)		(3,680)			761				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/30/2024	22,830	8,360,450	366.21		(274,124)		176,607		159,026			(31,371)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/30/2024			392.19		703,846		(16,866)		(12,960)			2,996				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/30/2024	2,715	994,432	366.23		(521,743)		20,982		18,887			(3,727)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/30/2024			402.82		621,001		(576)		(371)			102				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/31/2024	2,359	864,191	366.31		(187,291)		18,179		16,339			(3,219)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/31/2024			384.21		199,553		(3,888)		(3,360)			688				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/31/2024	20,811	7,630,177	366.65		134,395		157,354		140,664			(27,859)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/31/2024			391		100,923		(17,503)		(13,743)			3,099				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/31/2024	5,962	2,186,442	366.71		121,084		44,931		40,127			(7,955)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/31/2024			394.75		188,974		(3,343)		(2,472)			592				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/31/2024	12,747	4,674,770	366.73		149,999		95,952		85,667			(16,988)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/31/2024			403.4		49,403		(2,599)		(1,617)			460				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 MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	02/01/2024	1,877	686,123	365.48		387,533		15,159		13,801			(2,675)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	02/01/2024			392.07		295,577		(1,420)		(1,096)			251				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	02/01/2024	8,415	3,088,378	367.01		1,129,621		62,515		55,486			(11,032)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	02/01/2024			401.22		292,771		(2,217)		(1,474)			391				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	02/01/2024	6,982	2,098,946	300.61		1,211,238		41,901		38,369			(7,394)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	02/01/2024			324.09		24,289		(2,849)		(2,191)			503				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/05/2024	6,098	1,817,546	298.04				41,591		40,373			(8,050)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/05/2024			322.68		8,799		(2,555)		(1,936)			494				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/11/2024	5,273	1,575,751	298.81				34,492		32,932			(6,535)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/11/2024			322.29		378,703		(2,394)		(1,872)			454				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/12/2024	7,954	2,372,455	298.26		134,272		54,063		52,119			(10,208)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/12/2024			322.16		151,346		(3,747)		(2,905)			707				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/17/2024	4,319	1,288,546	298.32		583,864		29,474		28,338			(5,469)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/17/2024			322.47		156,907		(2,004)		(1,561)			372				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/18/2024	6,243	1,872,245	299.91		524,204		38,354		35,766			(7,093)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/18/2024			323.29		130,377		(2,582)		(1,994)			477				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/23/2024	7,041	2,115,918	300.51		165,566		41,884		38,539			(7,615)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/23/2024			323.92		169,565		(2,741)		(2,116)			498				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/24/2024	4,507	1,652,662	366.67		18,767		33,655		30,116			(6,099)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/24/2024			385.65		31,404		(6,296)		(5,308)			1,141				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/25/2024	5,727	1,724,228	301.06		371,052		32,890		29,924			(5,940)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/25/2024			323.9		975,789		(2,280)		(1,754)			412				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/26/2024	6,655	2,002,598	300.91		302,597		38,690		35,298			(6,964)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/26/2024			323.51		1,011,582		(2,820)		(2,186)			508				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/30/2024	12,129	3,649,854	300.93		251,588		70,961		64,616			(12,605)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/30/2024			324.84		416,173		(4,429)		(3,326)			787				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/24/2024	11,327	4,153,567	366.69		66,589		84,483		75,574			(15,309)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/24/2024			392.56		211,509		(7,767)		(5,892)			1,408				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/25/2024	2,389	874,748	366.21		144,849		18,331		16,519			(3,311)				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 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/25/2024			393.38		36,072		(1,517)		(1,128)			274				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/25/2024	7,647	2,804,309	366.7		85,043		57,067		51,047			(10,306)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/25/2024			401.39		129,775		(1,878)		(1,219)			339				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/26/2024	2,385	873,765	366.3		42,380		18,234		16,413			(3,282)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/26/2024			383.32				(4,185)		(3,649)			753				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/26/2024	35,805	13,123,603	366.53		34,926		270,358		242,318			(48,664)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/26/2024			390.48				(30,950)		(24,379)			5,571				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/26/2024	10,176	3,732,717	366.81		26,966		75,631		67,484			(13,614)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/26/2024			395.23				(5,261)		(3,815)			947				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/26/2024	4,508	1,653,113	366.67		31,090		33,775		30,204			(6,080)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/26/2024			403.29				(879)		(551)			158				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/29/2024	17,901	6,561,074	366.53		26,766		135,824		121,696			(24,206)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/29/2024			390.35				(15,953)		(12,619)			2,843				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/29/2024	2,688	984,392	366.25		601,371		20,713		18,643			(3,691)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/29/2024			383.6		107,466		(4,631)		(4,046)			825				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/29/2024	8,304	3,043,638	366.54		402,526		63,006		56,412			(11,229)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/29/2024			400.05		203,000		(2,467)		(1,666)			440				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/08/2025	9,079	2,997,858	330.19		644,377		88,469		43,150			(5,091)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/10/2025	22,354	7,273,629	325.38		99,145		262,904		139,011			(15,096)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/10/2025	9,252	3,130,080	338.3		95,219		64,214		26,935			(3,687)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/14/2025	9,280	3,030,110	326.53		99,466		104,722		54,353			(5,987)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/16/2025	16,140	5,255,156	325.59		391,336		188,950		99,572			(10,780)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/17/2025	10,249	3,315,283	323.47		(381,813)		129,880		70,775			(7,402)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/17/2025	7,725	2,603,214	337		801,212		57,066		24,581			(3,252)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/21/2025	9,042	2,943,850	325.56		(784,772)		106,272		56,036			(6,030)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/22/2025	9,091	2,992,349	329.15		25,548		93,134		46,285			(5,279)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/24/2025	14,499	4,742,834	327.12		(5,042)		160,864		82,705			(9,099)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/28/2025	16,381	5,481,735	334.63		207,978		134,987		60,897			(7,603)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/29/2025	7,338	2,435,286	331.89		(19,862)		67,707		32,100			(3,809)				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 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/30/2025	11,302	3,747,647	331.6		24,709		105,577		50,310			(5,934)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/31/2025	8,572	2,856,716	333.25		(679)		74,938		34,680			(4,207)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/04/2024	14,990	4,864,751	324.54		21,398		141,764		74,494			(13,611)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/10/2024	8,431	2,722,497	322.92		(4,577)		86,496		47,108			(8,216)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/15/2024	9,046	2,922,404	323.06		185,214		92,588		50,303			(8,716)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/18/2024	8,249	2,685,385	325.53		(20,602)		75,354		38,800			(7,056)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/25/2024	11,189	3,671,940	328.17		52,886		90,420		43,875			(8,363)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/31/2024	8,265	2,713,902	328.36		(3,935)		66,562		32,196			(6,093)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/01/2025	11,145	3,617,488	324.57		112,940		134,495		72,043			(7,799)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/03/2025	13,377	4,365,336	326.34		(3,059)		151,101		78,646			(8,743)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/03/2025	7,544	2,561,509	339.53		17,835		49,276		20,140			(2,851)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/07/2025	13,804	4,459,687	323.07		(1,671)		176,653		96,874			(10,177)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	12/30/2025	22,727	6,903,632	303.76		73,547		207,222		177,229			(10,733)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	01/02/2026	8,952	2,661,146	297.26		(2,609)		104,706		95,526			(5,407)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	01/02/2026	37,945	11,537,104	304.05		49,295		342,775		291,981			(17,700)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	01/05/2026	9,828	2,923,219	297.44		(3,352)		114,404		104,130			(5,890)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	01/05/2026	11,475	3,499,572	304.98		49,640		100,071		84,346			(5,152)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	01/06/2026	7,605	2,266,552	298.04		(3,049)		86,577		78,413			(4,453)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	12/27/2024	3,485	1,053,271	302.21		41,027		24,776		23,810			(2,026)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	01/06/2026	15,175	4,624,772	304.77		(2,848)		133,499		112,806			(6,866)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	12/27/2024	7,723	2,357,132	305.22		64,271		46,689		43,424			(3,817)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	01/03/2025	3,560	1,078,472	302.91		(4,454)		24,540		23,397			(1,985)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	01/06/2025	1,652	500,469	303.03		34,943		11,342		10,798			(913)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	12/26/2025	22,595	6,719,925	297.41		(2,376)		262,031		238,911			(13,626)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	12/26/2025	32,367	9,857,303	304.55		45,447		285,517		241,949			(14,847)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	12/29/2025	5,108	1,530,838	299.7		(3,059)		54,486		48,591			(2,825)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	12/29/2025	11,656	3,539,088	303.64		49,499		106,711		91,408			(5,532)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	12/30/2025	6,233	1,851,967	297.11		(3,239)		73,249		66,911			(3,794)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2023	12/23/2025	286	1,205,201	4,216.94		39,754		175,282		171,510			(9,142)				03

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DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/06/2023	12/26/2025	366	1,501,329	4,102.44		(7,437)		247,653		243,563			(12,878)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/06/2023	12/30/2025	281	1,153,014	4,109.25		38,830		189,131		186,060			(9,796)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/06/2023	01/02/2026	194	807,864	4,166.61		(2,692)		124,892		122,446			(6,449)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/06/2023	01/06/2026	198	811,370	4,091.63		45,654		136,029		133,993			(6,997)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/06/2023	12/12/2024	165	686,446	4,168.11		(3,328)		79,084		79,359			(6,622)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/06/2023	12/13/2024	185	773,063	4,179.62		83,566		87,685		87,920			(7,331)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/06/2023	12/18/2024	274	1,148,888	4,192.41		(5,215)		128,566		128,814			(10,663)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/06/2023	12/19/2024	177	732,171	4,147.81		99,793		87,339		87,777			(7,232)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/06/2023	12/20/2024	172	696,542	4,038.39		(9,175)		96,075		97,611			(7,943)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/06/2023	12/23/2024	132	553,253	4,194.17		21,641		62,083		62,135			(5,108)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/06/2023	12/26/2024	123	509,827	4,157.1		(1,791)		60,432		60,657			(4,949)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/06/2023	12/31/2024	207	864,412	4,167.85		67,374		101,355		101,693			(8,235)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/06/2023	01/03/2025	204	830,418	4,074.87		(2,218)		110,578		111,832			(8,943)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/06/2023	01/06/2025	99	415,179	4,176.01		21,516		48,403		48,524			(3,896)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/06/2023	12/12/2025	195	830,490	4,255.43		(4,938)		115,004		112,196			(6,065)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/06/2023	12/12/2025	202	888,245	4,387.26		319,022		105,700		102,199			(5,574)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/06/2023	12/16/2025	244	1,040,090	4,267.21		(36,521)		142,348		138,969			(7,477)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/06/2023	12/19/2025	451	1,852,497	4,111.27		89,245		301,585		296,530			(15,793)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/06/2024	9,859	3,605,436	365.71		(6,207)		69,645		71,802			(11,197)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/06/2024			399.65		39,855		(2,378)		(2,249)			382				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/07/2024	21,288	7,789,199	365.9		(1,037)		148,982		153,200			(23,875)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/07/2024			388.31		160,031		(18,714)		(20,035)			2,999				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/07/2024	2,881	1,054,160	365.93		(18,796)		20,111		20,688			(3,223)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/07/2024			393.04		24,405		(1,515)		(1,555)			243				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/07/2024	5,814	2,127,739	365.97		(5,456)		40,538		41,637			(6,497)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/07/2024			400.74		74,235		(1,203)		(1,153)			193				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/02/2024	8,935	3,276,265	366.69		(2,906)		59,162		60,375			(9,635)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/02/2024			382.86		93,560		(13,215)		(14,777)			2,152				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/02/2024	36,533	13,399,913	366.79		278,001		240,649		245,100			(39,194)				03

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FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/02/2024			389.32		67,901		(27,960)		(29,776)			4,554				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/02/2024	5,626	2,068,435	367.64		110,709		35,223		35,484			(5,737)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/02/2024			399.86		199,730		(1,258)		(1,202)			205				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/02/2024	5,138	1,884,806	366.87		137,282		33,665		34,270			(5,483)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/02/2024			403.54		60,318		(707)		(652)			115				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/05/2024	4,538	1,664,377	366.8		112,302		30,047		30,559			(4,846)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/05/2024			385.12		98,413		(5,431)		(6,001)			876				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/05/2024	12,555	4,606,037	366.86		169,963		82,816		84,192			(13,357)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/05/2024			390.37		142,590		(8,757)		(9,216)			1,412				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/05/2024	9,996	3,666,797	366.84		71,516		66,018		67,124			(10,648)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/05/2024			401.73		111,511		(1,808)		(1,694)			292				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/06/2024	13,835	5,058,794	365.64		79,146		98,095		101,256			(15,771)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/06/2024			387.88		155,376		(12,634)		(13,593)			2,031				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/06/2024	3,009	1,100,266	365.64		94,712		21,335		22,023			(3,430)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/06/2024			393.54		101,304		(1,478)		(1,517)			238				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/09/2023	01/10/2025	8,679	877,891	101.15		82,410		26,132		19,636			(1,849)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/09/2023	01/24/2025	30,380	3,131,584	103.08		98,784		68,018		47,128			(4,712)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/09/2023	02/06/2025	35,602	3,691,582	103.69		72,655		72,708		49,019			(4,940)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/09/2023	02/07/2025	8,245	855,549	103.76		142,294		16,648		11,193			(1,129)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/09/2023	01/20/2026	45,157	4,632,632	102.59		159,844		126,324		92,714			(5,669)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/09/2023	01/23/2026	136,191	14,034,504	103.05		52,127		358,745		259,391			(16,053)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/09/2023	01/27/2026	142,781	14,739,299	103.23		186,830		367,965		264,338			(16,402)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/09/2023	01/30/2026	452,134	46,777,818	103.46		217,954		1,130,721		806,124			(50,254)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/09/2023	02/03/2026	104,163	10,840,243	104.07		110,113		239,991		167,622			(10,625)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/09/2023	02/02/2026	51,997	5,417,075	104.18		360,475		117,954		82,052			(5,227)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/09/2023	02/06/2026	232,565	24,133,268	103.77		120,294		558,835		394,574			(24,670)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	01/27/2026	16,869	5,008,178	296.89		105,224		128,311		86,620			(5,719)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	01/30/2026	138,368	41,157,672	297.45		91,030		1,024,596		685,988			(45,538)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	02/02/2026	23,908	7,136,840	298.51		26,801		167,880		110,682			(7,440)				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 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	02/03/2026	33,566	9,968,725	296.99		140,365		254,878		171,966			(11,284)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	02/06/2026	115,680	34,320,088	296.68		50,507		893,645		605,750			(39,451)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	02/09/2026	20,487	6,060,342	295.81		26,525		165,493		113,671			(7,285)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	01/24/2025	8,876	2,636,725	297.06		12,255		53,522		33,412			(3,708)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	01/30/2025	6,358	1,888,473	297.04		275,657		38,569		24,128			(2,648)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	01/31/2025	14,326	4,266,859	297.83		300,364		82,716		50,886			(5,671)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	02/06/2025	10,867	3,224,488	296.73		57,311		67,586		42,640			(4,592)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	02/07/2025	8,775	2,600,663	296.38		112,243		55,816		35,483			(3,787)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	01/12/2026	8,301	2,481,229	298.9		77,043		56,502		36,894			(2,556)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	01/23/2026	15,968	4,750,033	297.48		184,424		117,649		78,657			(5,264)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/08/2024	7,629	2,788,633	365.51		260,531		53,529		56,471			(7,354)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/08/2024			395.3		198,927		(2,817)		(3,130)			387				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/09/2024	8,000	2,918,553	364.8		131,341		58,546		62,238			(8,017)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/09/2024			381.92		143,026		(12,525)		(14,967)			1,715				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/09/2024	31,024	11,321,603	364.93		85,706		225,393		239,227			(30,866)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/09/2024			387.85		95,016		(26,742)		(31,063)			3,662				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/09/2024	7,821	2,858,547	365.48		139,229		55,034		58,084			(7,537)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/09/2024			397.81		94,571		(2,133)		(2,340)			292				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/09/2024	10,587	3,868,008	365.37		104,018		74,957		79,217			(10,265)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/09/2024			401.89		67,191		(1,769)		(1,823)			242				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/12/2024	7,763	2,831,645	364.78		65,381		57,144		60,698			(7,751)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/12/2024			384		109,590		(10,048)		(11,910)			1,363				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/12/2024	10,888	3,973,075	364.9		119,521		79,673		84,451			(10,807)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/12/2024			388.71		52,299		(8,725)		(10,064)			1,183				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/12/2024	9,312	3,398,024	364.91		121,069		68,057		72,177			(9,232)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/12/2024			399.81		111,274		(2,050)		(2,191)			278				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/13/2024	12,068	4,408,766	365.32		149,825		86,322		91,084			(11,672)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/13/2024			388.39		317,378		(10,099)		(11,622)			1,366				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/13/2024	7,644	2,791,654	365.21		80,842		55,012		58,126			(7,439)				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 MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/13/2024			384.6		(2,760)		(9,360)		(11,070)			1,266				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/14/2024	7,634	2,788,169	365.25		172,857		54,891		57,959			(7,399)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/14/2024			385.26		(21,714)		(8,812)		(10,364)			1,188				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/14/2024	8,166	2,983,531	365.37		23,334		58,358		61,496			(7,866)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/14/2024			389.29		(1,757)		(6,188)		(7,147)			834				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/14/2024	13,436	4,908,420	365.33		47,035		96,256		101,459			(12,975)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/14/2024			399.5		(1,395)		(3,078)		(3,351)			415				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/14/2023	01/24/2025	1,996	743,196	372.3		68,797		17,869		17,819			(1,157)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/14/2023	02/06/2025	7,742	2,893,104	373.69		(15,368)		65,983		65,609			(4,191)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/14/2023	02/13/2025	5,236	1,947,553	371.95		279,842		48,300		48,205			(3,036)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/14/2023	01/20/2026	7,680	2,864,105	372.91		(32,514)		83,617		83,820			(3,508)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/14/2023	01/23/2026	9,796	3,660,405	373.68		40,959		104,004		104,144			(4,350)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/14/2023	01/26/2026	11,972	4,486,436	374.75		(1,463)		122,662		122,684			(5,116)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/14/2023	01/27/2026	9,648	3,607,517	373.92		39,148		101,791		101,917			(4,241)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/14/2023	01/30/2026	40,902	15,310,917	374.33		(822)		426,102		426,357			(17,703)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/14/2023	02/02/2026	11,771	4,442,432	377.4		34,894		110,260		109,915			(4,568)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/14/2023	02/03/2026	17,943	6,732,636	375.22		(6,307)		181,598		181,540			(7,516)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/14/2023	02/06/2026	44,418	16,598,156	373.68		96,174		474,849		475,551			(19,596)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/14/2023	02/10/2026	15,979	5,951,356	372.46		(10,170)		178,403		178,966			(7,334)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/14/2023	02/13/2026	10,702	3,992,884	373.09		76,666		117,131		117,386			(4,801)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/16/2023	02/15/2024	76,406	24,920,708	326.16		(2,099)		480,200		234,470			(58,524)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/16/2023	02/14/2025	8,698	2,836,897	326.16		113,866		82,367		43,881			(4,690)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2023	02/15/2024	133,706	48,846,981	365.33		(14,666)		991,588		1,010,531			(120,850)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2023	02/14/2025	20,097	7,342,114	365.33		24,765		213,915		204,387			(12,179)				03
FEB 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/16/2023	02/15/2024	8,183,928	8,183,928	4,147.6		(1,715)		266,262		229,196			(32,451)				03
FEB 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/16/2023	02/15/2024	91,759,231	91,759,231	4,147.6		27,981		2,985,370		2,569,776			(363,842)				03
FEB 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/16/2023	02/15/2024	5,535,124	5,535,124	4,147.6		72,730		200,313		172,618			(24,413)				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 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/16/2023	02/15/2024	93,942,212	93,942,212	4,147.6		77,648		3,583,935		3,088,299			(436,792)				03
FEB 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/16/2023	02/15/2024	7,578,059	7,578,059	4,147.6		17,777		293,835		253,128			(35,811)				03
FEB 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/16/2023	02/15/2024	12,467,780	12,467,780	4,147.6		131,993		491,210		422,837			(59,866)				03
FEB 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/16/2023	02/15/2024	17,651,643	17,651,643	4,147.6		374,798		733,207		631,961			(89,360)				03
FEB 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/16/2023	02/15/2024	17,808,727	17,808,727	4,147.6		384,367		811,165		704,004			(98,861)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	02/06/2026	44,676	16,452,838	368.27		1,180,975		529,377		475,412			(18,797)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	02/09/2026	9,003	3,317,288	368.47		250,616		106,166		95,183			(3,759)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	02/10/2026	12,311	4,524,541	367.53		123,182		149,577		135,103			(5,291)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	02/13/2026	55,760	20,484,401	367.37		583,506		681,866		616,321			(24,051)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	02/17/2026	6,929	2,543,803	367.13		134,031		85,545		77,443			(3,006)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	01/24/2025	2,264	829,544	366.34		1,070,134		21,513		21,678			(1,199)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	02/06/2025	6,662	2,453,237	368.23		175,319		59,064		58,640			(3,228)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	02/10/2025	6,363	2,334,773	366.94		266,162		59,746		59,813			(3,246)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	02/14/2025	10,444	3,828,926	366.61		933,095		99,684		99,967			(5,384)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	01/23/2026	8,292	3,047,652	367.52		172,778		99,975		90,376			(3,598)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	01/27/2026	9,025	3,321,419	368.03		57,230		107,251		96,572			(3,845)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	01/30/2026	44,585	16,466,946	369.34		41,217		508,803		453,317			(18,189)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	02/02/2026	9,282	3,441,996	370.83		88,387		101,096		88,986			(3,604)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	02/03/2026	17,348	6,391,642	368.43		72,178		204,204		183,250			(7,272)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2023	02/15/2024	10,080	41,806,190	4,147.6		59,603		1,187,192		3,401,737			(137,269)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2023	02/15/2024			4,400.6		59,058				(1,980,367)							03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2023	02/15/2024	13,776	57,138,457	4,147.6		122,913		1,959,333		4,649,312			(226,548)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2023	02/15/2024			4,462.82		60,883				(2,300,896)							03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2023	02/15/2024	566	2,345,717	4,147.6		(3,204)		87,793		190,869			(10,151)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2023	02/15/2024			4,500.15		66,563				(85,090)							03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2023	02/15/2024	558	2,313,822	4,147.6		(14,241)		90,514		188,274			(10,466)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2023	02/15/2024			4,520.88		256,259				(79,021)							03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2023	02/15/2024	1,260	5,227,137	4,147.6		(30,404)		206,209		425,328			(23,843)				03

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FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024			4,525.03		62,571				(176,539)							03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024	622	2,579,019	4,147.6		(2,425)		105,091		209,853			(12,151)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024			4,541.62		85,222				(83,265)							03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024	155	642,961	4,147.6		(2,011)		29,094		52,317			(3,364)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024			4,603.84		64,895				(17,391)							03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024	417	1,730,171	4,147.6		(11,411)		80,661		140,783			(9,326)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024			4,624.57		90,480				(43,988)							03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024	858	3,557,853	4,147.6		(9,908)		118,442		289,500			(13,695)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024			4,452.45		77,289				(147,346)							03
FEB 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024	4,171	19,028,874	4,562.36		(2,328)		448,067		527,265			(51,808)				03
FEB 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/14/2025	90	411,753	4,562.36		97,994		25,817		26,617			(1,394)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/15/2024	12,798	4,670,484	364.94		(11,465)		87,659		99,311			(9,862)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/15/2024			396.81		62,451		(3,451)		(4,566)			388				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/16/2024	6,902	2,517,036	364.66		(10,625)		48,099		54,640			(5,394)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/16/2024			381.06		62,290		(10,489)		(14,414)			1,176				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/16/2024	28,632	10,450,416	364.99		(10,000)		195,660		221,695			(21,943)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/16/2024			387.51		66,224		(22,655)		(30,838)			2,541				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/16/2024	8,422	3,075,960	365.25		(7,023)		56,716		64,072			(6,361)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/16/2024			397		109,231		(2,196)		(2,955)			246				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/16/2024	7,627	2,784,897	365.15		(3,493)		51,638		58,419			(5,791)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/16/2024			401.55		19,026		(1,097)		(1,468)			123				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/20/2024	7,591	2,769,784	364.9		70,174		52,550		59,427			(5,821)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/20/2024			386.64		51,336		(6,697)		(9,156)			742				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/20/2024	8,499	3,102,592	365.04		87,124		58,383		65,922			(6,467)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/20/2024			388.48		108,355		(6,198)		(8,404)			687				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/20/2024	12,127	4,426,837	365.05		127,778		83,190		93,993			(9,215)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/20/2024			398.07		106,033		(2,839)		(3,828)			314				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/21/2024	7,436	2,708,757	364.28		443,805		53,438		60,724			(5,901)				03

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FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/21/2024			392.16		114,828		(3,616)		(4,874)			399				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/21/2024	9,021	3,285,773	364.24		189,114		64,990		73,861			(7,177)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/21/2024			385.13		494,445		(9,342)		(12,802)			1,032				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/21/2024	9,706	3,536,056	364.33		185,737		69,574		78,999			(7,683)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/21/2024			399.63		121,932		(1,923)		(2,523)			212				03
JAN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	01/31/2025	16,632	3,185,240	191.51		538,724		59,669		73,177			(3,201)				03
FEB 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/21/2025	42,467	8,039,022	189.3		87,056		185,689		231,449			(9,660)				03
JAN 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	01/30/2024	2,747	523,277	190.48		1,112,438		9,137		8,575			(1,082)				03
JAN 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	01/30/2024			208.28		226,094		(2,456)		(200)			291				03
FEB 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/16/2024	4,975	937,058	188.37		298,713		19,860		21,145			(2,227)				03
FEB 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/16/2024			203.13		3,349,212		(4,473)		(1,542)			502				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	02/21/2023	02/07/2025	31,704	3,277,241	103.37		224,726		69,273		46,765			(3,678)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	02/21/2023	02/14/2025	28,512	2,951,802	103.53		4,020,727		60,921		40,877			(3,202)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	02/21/2023	01/27/2026	19,293	1,980,207	102.64		329,646		54,138		39,389			(1,889)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	02/21/2023	02/06/2026	96,590	10,027,009	103.81		551,076		232,571		162,759			(8,035)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	02/21/2023	02/09/2026	104,100	10,798,266	103.73		822,567		253,595		178,095			(8,736)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	02/21/2023	02/10/2026	137,622	14,246,633	103.52		910,026		345,114		244,087			(11,878)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	02/21/2023	02/13/2026	494,966	51,362,622	103.77		72,274		1,200,665		842,372			(41,205)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	02/21/2023	02/17/2026	106,809	11,044,045	103.4		72,414		272,757		193,871			(9,325)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	01/16/2026	281	1,126,220	4,003.34		70,949		217,319		205,401			(9,365)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	01/16/2026	193	828,010	4,283.77		180,295		119,579		110,606			(5,153)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	01/23/2026	739	3,151,639	4,264.85		188,402		466,454		432,315			(19,965)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	01/27/2026	203	834,653	4,115.24		218,403		144,638		135,737			(6,167)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	01/27/2026	200	885,725	4,431.06		548,175		109,435		100,003			(4,666)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	01/30/2026	196	783,909	3,992.61		109,925		153,983		145,496			(6,546)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	01/30/2026	189	821,959	4,354.52		154,868		110,977		101,981			(4,718)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	02/03/2026	164	711,918	4,346.53		705,916		97,138		89,445			(4,114)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	02/06/2026	760	3,365,595	4,425.62		88,551		422,369		385,312			(17,835)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	02/09/2026	330	1,471,963	4,453.88		22,712		179,097		163,237			(7,541)				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 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	02/13/2026	202	861,996	4,276.41		62,292		127,665		118,181			(5,355)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	01/17/2025	240	980,424	4,083.74		62,992		137,353		131,788			(9,199)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	01/24/2025	170	728,185	4,277.4		105,068		79,624		74,204			(5,276)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	02/07/2025	143	603,973	4,229.21		103,573		71,604		67,090			(4,647)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	02/13/2025	65	277,619	4,246.24		111,096		32,358		30,223			(2,082)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	01/13/2026	198	807,079	4,078.63		526,992		143,927		135,655			(6,221)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/23/2023	02/14/2025	109	448,641	4,119.37		104,699		52,525		58,649			(2,530)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/23/2023	02/08/2024	1,604	6,588,782	4,107.31		211,476		273,660		574,569			(28,852)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/23/2023	02/08/2024			4,493.96		1,324,461				(239,286)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/23/2023	02/09/2024	980	3,990,611	4,071.18				124,489		374,415			(13,083)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/23/2023	02/09/2024			4,328.7		2,185,881				(224,948)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/23/2023	02/13/2024	1,019	4,140,775	4,062.73				181,289		397,739			(18,813)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/23/2023	02/13/2024			4,445.74		97,944				(177,152)							03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/23/2023	01/19/2024	522	2,010,605	3,849.89				139,041		272,101			(15,660)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/23/2023	01/19/2024			4,366.57		100,980				(102,710)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/23/2023	02/14/2024	1,302	5,359,392	4,115.17				235,591		465,333			(24,371)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/23/2023	02/14/2024			4,537.02		230,052				(176,019)							03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/23/2023	01/26/2024	1,433	5,737,706	4,004.01				255,873		597,811			(28,146)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/23/2023	01/26/2024			4,368.45		117,242				(286,778)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/23/2023	02/16/2024	2,537	10,337,759	4,075.6				265,356		973,075			(27,280)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/23/2023	02/16/2024			4,281.9		32,458				(657,677)							03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/23/2023	01/29/2024	1,880	7,597,521	4,040.59				345,179		742,501			(37,594)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/23/2023	01/29/2024			4,434.09		89,988				(320,145)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/23/2023	02/16/2024	1,328	5,430,528	4,089.9				242,031		497,180			(24,882)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/23/2023	02/16/2024			4,498.36		132,137				(201,557)							03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/23/2023	01/30/2024	919	3,669,409	3,992.22				186,746		393,367			(20,272)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	02/23/2023	01/30/2024			4,414.33		499,875				(165,617)							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 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/22/2024	1,928	7,676,181	3,980.41		27,211		333,333		869,188			(33,639)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/22/2024			4,316.63		97,520				(470,867)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/01/2024	811	3,282,037	4,047.55		(3,839)		145,875		317,959			(15,732)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/01/2024			4,432.67		53,494				(139,993)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/02/2024	1,040	4,298,575	4,134.08		(11,665)		92,854		350,784			(9,981)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/02/2024			4,318.54		217,604				(239,599)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/02/2024	1,336	5,520,247	4,132.2		(25,196)		239,187		452,249			(25,711)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/02/2024			4,566.51		63,077				(157,826)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/06/2024	936	3,821,358	4,083.04		(2,442)		167,254		348,619			(17,747)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/06/2024			4,481.77		57,429				(143,575)							03
FEB 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/23/2023	02/06/2025	8,725	3,006,998	344.64		(1,220)		64,227		56,823			(3,131)				03
FEB 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/23/2023	02/21/2025	24,822	8,477,495	341.53		58,371		211,809		193,899			(10,101)				03
FEB 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/23/2023	02/08/2024	3,393	1,163,872	342.98		(7,439)		16,918		16,942			(1,784)				03
FEB 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/23/2023	02/08/2024			377.58		64,850		(188)		(249)			20				03
FEB 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/23/2023	02/22/2024	1,730	584,782	338.03		(6,884)		12,031		12,858			(1,214)				03
FEB 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/23/2023	02/22/2024			368.87		92,405		(387)		(530)			39				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	02/17/2026	25,815	7,669,586	297.1		(3,153)		172,858		132,428			(5,253)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	02/20/2026	101,219	29,848,326	294.89		59,339		761,212		598,646			(23,067)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	02/23/2026	23,112	6,812,994	294.78		(4,015)		175,005		137,870			(5,288)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	02/07/2025	7,150	2,108,024	294.81		72,167		43,541		32,849			(2,055)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	02/13/2025	11,915	3,530,749	296.34		(10,374)		66,036		48,624			(3,089)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	02/14/2025	35,438	10,504,311	296.41		77,257		195,666		143,940			(9,141)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	02/21/2025	22,101	6,500,927	294.15		(2,135)		141,724		108,251			(6,554)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	01/30/2026	7,185	2,137,331	297.47		62,870		46,741		35,574			(1,445)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	02/06/2026	16,359	4,850,988	296.54		195,349		112,205		86,441			(3,446)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	02/09/2026	7,702	2,274,869	295.37		10,219		56,220		43,944			(1,722)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	02/10/2026	48,094	14,284,485	297.01		(2,747)		322,512		247,124			(9,867)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	02/13/2026	195,179	57,811,934	296.2		22,087		1,367,528		1,058,417			(41,717)				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 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/16/2026	48,164	14,471,316	300.46		(4,975)		459,967		444,832			(13,966)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/16/2026	36,667	11,204,253	305.57		72,951		284,690		262,887			(8,644)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/20/2026	15,396	4,678,222	303.86		64,123		128,519		120,665			(3,887)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/20/2026	6,632	2,035,964	307.01		56,026		48,599		44,226			(1,470)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/23/2026	44,023	13,398,424	304.35		240,606		360,678		337,064			(10,876)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/23/2026	26,003	8,006,324	307.9		262,331		183,760		165,717			(5,541)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/26/2026	11,468	3,474,843	303.01		356,992		99,418		94,013			(2,989)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/27/2026	6,840	2,086,714	305.08		1,241,870		54,518		50,579			(1,638)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/27/2026	6,294	1,940,391	308.28		282,082		43,875		39,411			(1,318)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/09/2025	5,348	1,621,633	303.22		226,685		32,412		34,623			(1,548)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/10/2025	5,574	1,689,923	303.19		124,732		33,889		36,182			(1,616)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/17/2025	5,757	1,750,489	304.06		486,419		33,591		35,554			(1,585)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/27/2025	5,376	1,635,827	304.26		150,805		31,288		33,059			(1,454)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/09/2026	65,854	19,860,944	301.59		114,101		599,387		574,430			(18,324)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/09/2026	24,598	7,504,813	305.1		160,530		194,048		180,035			(5,932)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/12/2026	6,968	2,108,286	302.55		115,695		61,131		58,076			(1,863)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/13/2026	20,058	6,034,506	300.85		101,252		188,425		181,663			(5,738)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/13/2026	11,248	3,429,971	304.94		440,204		89,508		83,186			(2,726)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	05/23/2024	486	2,071,013	4,263.45		186,638		130,263		158,712			(9,349)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	05/31/2024	413	1,832,756	4,438.74		133,020		79,199		97,696			(5,577)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	06/11/2024	482	2,125,775	4,408.4		146,552		101,320		124,319			(6,956)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	06/24/2024	530	2,185,786	4,124.28		84,900		189,317		226,808			(12,621)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	06/28/2024	646	2,723,771	4,215.32		76,251		202,065		241,729			(13,352)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	07/08/2024	489	2,069,400	4,234.76		34,440		150,096		179,771			(9,704)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	07/17/2024	488	2,026,648	4,151.01		150,147		174,118		206,537			(11,043)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	07/22/2024	446	1,941,233	4,350.98		55,055		115,427		137,808			(7,244)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	07/26/2024	522	2,290,362	4,390.19		302,513		127,896		151,066			(7,960)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	08/02/2024	434	1,941,224	4,470.91				92,520		109,160			(5,676)				03

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AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	08/07/2024	412	1,861,699	4,517.48		137,572		80,839		95,264			(4,909)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	08/14/2024	502	2,326,645	4,631.06				78,999		93,644			(4,731)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	08/21/2024	432	1,998,253	4,626.87		200,102		69,982		82,550			(4,133)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	03/08/2024	514	2,371,634	4,615.42				45,044		61,444			(3,951)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	08/29/2024	612	2,733,440	4,463.78		154,701		140,876		163,957			(8,190)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	08/30/2024	15	69,626	4,538.85				3,061		3,560			(178)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	03/07/2025	665	3,121,146	4,694.37		259,962		150,896		163,768			(6,412)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	03/22/2024	464	2,164,138	4,665.8				37,619		50,981			(3,170)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	04/01/2024	381	1,856,211	4,876.04		284,019		16,716		21,932			(1,370)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	03/14/2025	423	1,862,061	4,399.02				150,448		164,763			(6,330)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	04/11/2024	530	2,559,909	4,830.29		292,636		29,041		37,810			(2,317)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	03/21/2025	510	2,470,821	4,848.93				92,562		97,829			(3,857)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	04/19/2024	501	2,391,300	4,777.44		382,773		33,836		44,044			(2,643)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	03/31/2025	438	2,172,314	4,963.36				66,544		70,048			(2,735)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	04/26/2024	426	1,980,298	4,654.05		266,912		42,596		55,000			(3,268)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	04/04/2025	475	2,368,737	4,989.44				69,994		73,922			(2,861)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	05/02/2024	595	2,661,334	4,472.83		207,018		97,230		122,061			(7,347)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	04/15/2025	419	1,964,873	4,689.77				103,193		110,666			(4,155)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	05/13/2024	589	2,569,866	4,359.77		366,972		127,133		158,053			(9,348)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	04/24/2025	417	1,880,644	4,509.29				135,480		145,592			(5,390)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	05/17/2024	484	2,106,842	4,352.89		161,606		107,272		132,528			(7,811)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	04/30/2025	526	2,385,252	4,535.13				166,158		178,419			(6,559)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	05/06/2025	638	2,873,599	4,507.04		102,835		210,896		226,589			(8,260)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	05/13/2025	734	3,153,268	4,296.65				317,651		345,267			(12,328)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	05/20/2025	656	2,774,833	4,228.06		264,898		308,446		336,248			(11,863)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	05/23/2025	482	2,045,193	4,245.43				223,264		242,420			(8,554)				03

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MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	05/30/2025	452	2,067,483	4,571.75		185,001		141,323		151,239			(5,367)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	06/06/2025	605	2,708,426	4,476.96				216,040		231,896			(8,132)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	06/13/2025	778	3,263,673	4,195.6		67,357		386,760		420,368			(14,431)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	06/18/2025	486	1,927,384	3,966.3		221,910		303,686		331,233			(11,262)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	06/27/2025	522	2,194,849	4,201.23		18,702		261,524		283,435			(9,591)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	07/03/2025	636	2,682,652	4,218.47		(208)		314,502		340,079			(11,450)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	07/11/2025	502	2,099,088	4,183.45		13,245		258,828		280,092			(9,333)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	07/22/2025	560	2,404,229	4,295.03		(426)		259,208		279,437			(9,224)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	07/28/2025	440	1,918,658	4,362.37		178,111		190,404		204,401			(6,728)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	08/01/2025	506	2,314,590	4,576.64		784,279		170,712		181,020			(6,004)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	08/08/2025	523	2,413,921	4,616.94		180,293		169,076		179,016			(5,898)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	08/15/2025	463	2,147,836	4,634.45		45,596		147,591		156,358			(5,107)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	08/29/2025	797	3,633,890	4,560.72		69,125		283,020		300,080			(9,637)				03
FEB 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/01/2023	02/07/2024	1,410	898,425	637.33		204,806		25,783		20,514			(2,396)				03
FEB 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/01/2023	02/07/2024			682.82		148,277											03
FEB 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/01/2023	02/15/2024	1,186	753,599	635.15		48,187		22,171		17,578			(2,009)				03
FEB 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/01/2023	02/15/2024			679.57		115,651											03
FEB 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/01/2023	02/28/2024	2,480	1,560,838	629.37		57,941		50,896		40,029			(4,432)				03
FEB 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/01/2023	02/28/2024			673.87		332,378											03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/22/2024	7,398	2,686,097	363.07		1,409,245		56,132		65,381			(4,978)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/22/2024			392.72		473,932		(3,126)		(4,568)			277				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/23/2024	7,521	2,726,816	362.58		293,334		58,801		68,617			(5,199)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/23/2024			378.97		132,405		(13,681)		(19,553)			1,210				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/23/2024	31,646	11,471,679	362.5		50,069		248,303		290,184			(21,954)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/23/2024			385.2		371,555		(30,820)		(44,963)			2,725				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/23/2024	8,946	3,251,373	363.45		189,302		66,493		77,239			(5,879)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/23/2024			395.86		102,407		(2,630)		(3,811)			233				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 MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/23/2024	12,535	4,553,106	363.23		56,156		94,438		109,761			(8,350)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/23/2024			398.67		45,193		(2,534)		(3,749)			224				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/26/2024	7,408	2,683,148	362.22		33,960		59,322		69,326			(5,197)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/26/2024			383.1		35,505		(9,126)		(13,161)			800				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/26/2024	8,019	2,906,672	362.46		35,176		63,410		73,941			(5,556)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/26/2024			386.8		32,742		(6,710)		(9,779)			588				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/26/2024	9,592	3,477,154	362.5		617,712		75,671		88,223			(6,630)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/26/2024			396.71		199,981		(2,558)		(3,759)			224				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/27/2024	7,955	2,888,117	363.06		62,994		60,868		70,705			(5,317)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/27/2024			393.67		194,163		(3,073)		(4,532)			268				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/27/2024	20,789	7,547,246	363.04		92,234		159,261		185,010			(13,911)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/27/2024			383.98		139,612		(23,516)		(33,986)			2,054				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/27/2024	9,913	3,599,986	363.15		84,777		75,488		87,611			(6,594)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/27/2024			398.14		108,275		(2,188)		(3,272)			191				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/28/2024	20,028	7,272,855	363.14		201,938		152,729		177,283			(13,301)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/28/2024			385.55		215,417		(19,344)		(28,052)			1,685				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/28/2024	8,225	2,986,946	363.14		159,800		62,725		72,810			(5,463)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/28/2024			390.3		185,161		(4,767)		(6,935)			415				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/28/2024	9,321	3,385,208	363.18		122,672		70,910		82,300			(6,175)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/28/2024			398.69		135,856		(1,972)		(2,891)			172				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	01/29/2025	488	2,360,412	4,841.87		98,196		74,308		85,456			(2,888)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	01/31/2025	366	1,784,864	4,882.28		85,748		52,042		59,222			(2,017)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	02/07/2025	519	2,557,905	4,929.57		83,730		68,782		77,299			(2,638)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	02/12/2025	378	1,816,756	4,809.16		74,115		63,376		72,691			(2,413)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	02/19/2025	379	1,810,035	4,777.71		48,996		67,991		78,394			(2,562)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	02/25/2025	454	2,150,510	4,740.67		149,067		88,054		101,470			(3,289)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	02/28/2025	343	1,635,502	4,769.34		3,239		63,909		73,232			(2,377)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	11/10/2023	365	1,818,856	4,983.44		157,308		2,468		4,108			(288)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	11/17/2023	344	1,743,649	5,068.6		40,789		1,811		2,953			(205)				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 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	11/24/2023	266	1,336,268	5,028.48		18,086		1,772		2,974			(194)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	12/01/2023	552	2,714,240	4,920.4		156,778		6,152		10,455			(656)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	12/07/2023	368	1,854,157	5,039.84		31,358		2,756		4,578			(287)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	12/11/2023	280	1,437,281	5,132.23		96,419		1,545		2,519			(158)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	12/14/2023	303	1,523,450	5,030.71		36,479		2,552		4,214			(258)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	12/20/2023	248	1,258,768	5,074.45		69,279		1,876		3,107			(185)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	12/27/2023	210	1,053,102	5,020.27		45,865		2,072		3,461			(200)				03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	01/05/2024	291	1,471,426	5,060.62		72,855		2,721		4,529			(254)				03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	01/16/2024	286	1,448,508	5,059.23		104,577		2,953		4,996			(265)				03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	01/25/2024	344	1,665,385	4,834.35		107,348		9,220		15,364			(802)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	02/05/2024	259	1,258,680	4,865.78		136,481		6,690		10,906			(561)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	02/12/2024	290	1,412,216	4,876.94		140,870		7,614		12,204			(624)				03
SEP 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	09/20/2023	296	1,428,831	4,820.78		115,083		1,903		3,895			(288)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	02/23/2024	323	1,516,082	4,698.26		172,717		17,790		28,055			(1,410)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	02/29/2024	154	738,679	4,788.84		219,155		6,418		10,164			(500)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	09/18/2024	331	1,543,154	4,667.88		329,979		49,681		61,835			(2,410)				03
SEP 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	09/22/2023	385	1,810,308	4,696.73		320,309		4,869		10,174			(728)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	09/24/2024	657	3,094,615	4,711.01		231,818		91,648		113,673			(4,396)				03
SEP 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	09/29/2023	399	1,864,126	4,667.2		146,690		6,499		13,269			(934)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	09/27/2024	367	1,703,585	4,637.75		224,172		60,711		74,460			(2,896)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	10/06/2023	628	2,969,481	4,726.14		401,192		8,351		17,037			(1,155)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	10/01/2024	402	1,846,553	4,598.22		314,947		72,336		88,723			(3,426)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	10/12/2023	250	1,104,009	4,413.21		271,115		15,581		27,385			(2,088)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	10/04/2024	427	1,962,345	4,598.78		325,952		77,664		94,670			(3,658)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	10/17/2023	257	1,201,311	4,671.27		268,161		5,095		10,186			(666)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	10/11/2024	469	2,232,525	4,762.11		268,432		62,076		75,524			(2,887)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	10/20/2023	282	1,365,748	4,843.25		197,132		2,628		4,954			(338)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	10/18/2024	663	3,218,519	4,851.99		176,716		73,765		88,494			(3,388)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	10/27/2023	398	1,940,717	4,875.07		174,974		3,548		6,418			(441)				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 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	10/23/2024	612	3,025,683	4,942.23		152,698		56,183		66,806			(2,558)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	11/03/2023	429	2,157,051	5,023.64		292,657		2,250		3,666			(271)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	10/25/2024	375	1,881,182	5,014.48		28,179		29,467		36,237			(1,337)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	10/29/2024	446	2,205,607	4,949.19				41,189		48,938			(1,856)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	11/01/2024	369	1,816,926	4,924.32		24,181		36,734		42,888			(1,647)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	11/08/2024	574	2,929,278	5,102.56				38,882		49,719			(1,722)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	11/13/2024	304	1,513,556	4,977.82		55,329		27,874		33,272			(1,224)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	11/19/2024	473	2,396,311	5,064.59				36,220		45,466			(1,575)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	11/26/2024	422	2,127,110	5,044.73		61,110		34,780		42,849			(1,495)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	11/29/2024	427	2,135,687	5,006.65		(3,403)		38,699		46,633			(1,655)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	12/06/2024	547	2,723,234	4,979.4		64,000		53,967		63,856			(2,282)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	12/10/2024	276	1,393,030	5,040.27		(14,891)		24,086		29,556			(1,012)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	12/13/2024	461	2,364,356	5,127.42		270,257		33,657		43,021			(1,407)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	12/17/2024	333	1,679,231	5,038.65		(33,545)		29,864		36,494			(1,240)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	12/20/2024	432	2,198,492	5,092.52		72,372		34,944		43,633			(1,444)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	12/27/2024	566	2,938,857	5,195.08		(2,863)		37,527		49,338			(1,534)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	01/03/2025	409	2,021,380	4,945.15		102,787		47,341		54,433			(1,914)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	01/10/2025	539	2,741,966	5,083.74		(2,758)		47,764		58,873			(1,911)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	01/15/2025	307	1,584,565	5,166.16		64,519		23,099		29,818			(917)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	01/17/2025	322	1,545,192	4,804.85		(9,926)		51,148		59,112			(2,024)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	01/28/2025	350	1,676,501	4,796.17		68,966		57,840		66,909			(2,251)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/06/2025	8,335	2,800,253	335.97		(7,298)		52,714		28,794			(1,387)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/07/2025	14,275	4,714,319	330.25		82,301		116,302		69,038			(3,057)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/10/2025	12,383	4,167,726	336.57		(2,782)		76,472		41,397			(2,004)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/13/2025	12,561	4,220,648	336.01		66,185		79,777		43,560			(2,084)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/14/2025	11,558	3,849,157	333.03		(3,341)		83,919		47,892			(2,190)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/17/2025	6,699	2,287,200	341.42		173,173		33,174		16,635			(863)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/19/2025	14,322	4,782,969	333.95		(25,570)		100,258		56,464			(2,603)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/20/2025	11,560	3,889,005	336.42		82,081		72,497		39,350			(1,880)				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 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/21/2025	13,236	4,374,525	330.51		(2,379)		107,696		63,687			(2,790)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/25/2025	12,564	4,245,723	337.94		166,030		73,811		39,158			(1,904)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/28/2025	18,378	6,131,048	333.6		(21,029)		131,558		74,473			(3,384)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	12/02/2025	12,288	4,139,699	336.88		68,188		76,240		41,127			(1,953)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	12/04/2025	20,095	6,783,174	337.56		(5,182)		121,117		64,642			(3,096)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	12/05/2025	20,371	6,793,134	333.47		77,085		147,439		83,625			(3,765)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/05/2024	9,027	2,963,612	328.29		(2,144)		58,511		35,566			(2,505)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/08/2024	10,611	3,502,827	330.12		77,196		62,330		36,656			(2,655)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/15/2024	10,726	3,556,857	331.62		54,058		58,379		33,402			(2,457)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/22/2024	8,832	2,947,107	333.67		71,420		43,098		23,723			(1,793)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/27/2024	10,065	3,347,557	332.58		65,789		52,680		29,634			(2,173)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	12/04/2024	14,293	4,750,624	332.38		70,553		76,350		43,167			(3,114)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	12/06/2024	5,070	1,678,729	331.12		91,343		29,149		16,870			(1,185)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	10/31/2025	7,409	2,460,214	332.04		66,286		55,600		32,177			(1,472)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/04/2025	8,278	2,761,244	333.55		2,756		58,289		33,013			(1,537)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/10/2023	408	1,944,642	4,763.01		2,016		3,606		3,576			(661)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/15/2023	351	1,686,398	4,804.69		1,966		2,748		2,655			(485)				03
APR 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	04/06/2023	294	1,249,086	4,249.46		6,807		798		386			(3,831)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/18/2023	421	1,990,735	4,723.09		3,043		5,100		5,536			(881)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/25/2023	499	2,386,610	4,780.2		1,703		5,154		5,385			(847)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/28/2023	369	1,805,378	4,891.96		2,810		2,432		2,101			(392)				03
APR 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	04/13/2023	192	831,203	4,331.89		2,061		645		269			(1,289)				03
SEP 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	09/01/2023	334	1,623,006	4,856.1		2,272		2,719		2,587			(426)				03
APR 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	04/20/2023	217	947,426	4,358.99		2,974		989		617			(1,250)				03
SEP 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	09/08/2023	369	1,790,076	4,854.97		3,218		3,290		3,256			(493)				03
APR 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	04/21/2023	263	1,168,794	4,446.28		10,021		558		159			(670)				03
SEP 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	09/14/2023	363	1,739,443	4,796.61		7,251		4,534		5,002			(656)				03
APR 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	04/28/2023	218	922,271	4,233.71		8,238		4,573		6,142			(4,065)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	04/05/2024	486	2,041,495	4,200.52		2,190		150,025		163,763			(9,731)				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 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	05/01/2023	223	960,915	4,310.97		19,200		2,999		3,235			(2,399)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	04/12/2024	438	1,876,296	4,286.62		6,918		117,380		127,408			(7,472)				03
MAY 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	05/05/2023	483	2,171,482	4,500.2		52,091		1,762		674			(1,244)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	04/23/2024	589	2,656,343	4,506.86		5,597		102,815		108,954			(6,360)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	05/02/2024	494	2,173,606	4,397.43		96,044		112,636		119,842			(6,809)				03
MAY 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	05/11/2023	398	1,767,932	4,441.37		7,433		3,105		2,116			(1,863)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	05/10/2024	508	2,245,340	4,421.44		63,607		112,290		119,059			(6,654)				03
MAY 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	05/15/2023	387	1,678,308	4,333.13		9,506		7,416		8,277			(4,045)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	05/17/2024	467	2,049,110	4,387.44		75,762		112,297		119,347			(6,542)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	05/29/2024	425	1,841,789	4,329.14		17,669		117,533		124,756			(6,653)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	06/07/2024	568	2,584,736	4,546.91		81,322		103,380		107,776			(5,730)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	06/18/2024	549	2,470,884	4,500.29		5,761		113,794		118,439			(6,151)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	06/25/2024	592	2,688,714	4,544.28		64,963		114,147		117,943			(6,074)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	07/02/2024	522	2,455,740	4,701.96		2,967		71,950		73,877			(3,770)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	07/09/2024	427	1,992,522	4,664.58		77,153		65,970		67,452			(3,405)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	07/17/2024	614	2,905,803	4,734.12		3,989		82,822		83,810			(4,202)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	07/22/2024	365	1,676,343	4,586.94		58,742		69,806		70,886			(3,505)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	07/26/2024	647	2,959,204	4,575.64		2,520		127,961		129,560			(6,371)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/06/2024	719	3,394,761	4,719.14		30,804		108,149		107,825			(5,265)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/09/2024	582	2,790,791	4,791.88		43,045		74,456		73,627			(3,603)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/15/2024	499	2,385,451	4,782.38		38,380		66,541		65,754			(3,181)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/19/2024	473	2,287,059	4,830.93		40,605		57,094		55,866			(2,708)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/23/2024	570	2,689,744	4,717.69		29,099		90,379		89,689			(4,253)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/28/2024	483	2,336,817	4,838.43		37,795		59,247		57,490			(2,761)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	09/04/2024	446	2,205,787	4,945.71		36,275		43,441		41,136			(1,997)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	09/13/2024	857	4,114,546	4,802		40,354		120,287		117,052			(5,437)				03
MAY 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	05/19/2023	542	2,330,588	4,303.63		56,249		13,903		17,012			(6,952)				03
MAY 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	05/22/2023	384	1,708,597	4,450.05		25,098		3,778		3,190			(1,778)				03
MAY 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	05/26/2023	742	3,302,671	4,448.82		35,064		8,321		7,342			(3,631)				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 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	06/02/2023	395	1,717,738	4,352.12		31,104		10,036		12,078			(3,885)				03
JUN 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	06/08/2023	395	1,779,284	4,507.14		36,389		4,313		3,349			(1,522)				03
JUN 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	06/12/2023	419	1,855,781	4,426.43		39,062		8,603		8,964			(2,868)				03
JUN 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	06/16/2023	817	3,614,092	4,422.91		49,256		18,780		19,919			(5,930)				03
JUN 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	06/23/2023	697	3,163,610	4,540.98		49,675		8,755		7,311			(2,531)				03
JUN 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	06/29/2023	350	1,543,888	4,407.33		24,016		10,859		12,655			(2,928)				03
JUL 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	07/06/2023	321	1,444,990	4,506.44		53,172		6,239		6,167			(1,560)				03
JUL 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	07/13/2023	490	2,270,739	4,637		60,091		5,040		4,697			(1,174)				03
JUL 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	07/17/2023	475	2,210,547	4,653.49		54,101		4,780		4,556			(1,072)				03
JUL 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	07/24/2023	365	1,675,563	4,590.08		119,360		5,941		6,094			(1,251)				03
JUL 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	07/28/2023	405	1,856,824	4,588.83		78,476		7,122		7,387			(1,449)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/03/2023	643	3,050,902	4,743.17		81,861		5,583		5,410			(1,081)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	12/18/2023	371	1,528,923	4,115.65		86,109		86,012		117,961			(7,250)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	12/22/2023	373	1,518,060	4,075		34,037		95,996		128,965			(7,969)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	12/29/2023	307	1,192,644	3,884.96		102,861		114,510		147,883			(9,262)				03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	01/05/2024	355	1,416,393	3,984.34		74,377		113,159		148,063			(8,923)				03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	01/11/2024	372	1,511,282	4,065.21		110,486		103,256		136,205			(7,971)				03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	01/19/2024	369	1,541,705	4,173.2		75,716		83,591		112,298			(6,276)				03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	01/26/2024	502	2,089,812	4,159.74		134,941		119,829		159,183			(8,787)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	02/01/2024	483	1,937,287	4,012.69		78,193		155,990		200,499			(11,215)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	02/08/2024	382	1,603,593	4,196.79		124,213		87,684		115,821			(6,163)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	02/15/2024	272	1,140,288	4,198.72		151,204		63,172		83,236			(4,343)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	02/22/2024	376	1,588,044	4,226.78		61,016		83,708		110,675			(5,632)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	02/26/2024	325	1,271,585	3,913.17		64,985		129,384		162,447			(8,600)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	03/01/2024	325	1,295,170	3,986.12		60,836		116,321		146,855			(7,639)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	03/08/2024	484	2,005,242	4,141.35		44,891		133,687		172,284			(8,600)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	03/15/2024	393	1,582,915	4,025.52		54,853		135,492		170,880			(8,541)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	03/19/2024	417	1,767,084	4,233.55		79,464		98,319		128,400			(6,128)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	03/22/2024	325	1,362,247	4,190.37		30,334		84,524		108,850			(5,223)				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 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	06/05/2023	420	1,433,626	3,417.3		57,073		188,371		303,334			(63,756)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	03/25/2024	280	1,238,551	4,420.24		59,826		43,885		59,086			(2,689)				03
JUN 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	06/06/2023	598	2,059,393	3,445.01		4,267		258,514		416,796			(86,171)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	03/28/2024	450	1,910,957	4,249.31		3,233		105,728		136,619			(6,425)				03
JUN 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	06/12/2023	430	1,469,622	3,415.74		4,630		200,424		313,664			(61,241)				03
JUN 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	06/16/2023	496	1,701,209	3,428.89		5,981		230,965		356,711			(66,858)				03
JUN 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	06/23/2023	608	2,057,496	3,383.26		6,001		310,555		466,131			(82,316)				03
JUN 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	06/29/2023	439	1,417,609	3,230.06		2,823		278,736		401,174			(68,901)				03
JUL 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	07/05/2023	387	1,291,656	3,340.72		1,934		217,126		314,680			(50,282)				03
JUL 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	07/10/2023	409	1,419,578	3,469.24		3,145		194,473		285,362			(42,784)				03
JUL 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	07/14/2023	440	1,509,131	3,427.04		2,239		225,945		325,269			(47,796)				03
JUL 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	07/20/2023	533	1,845,566	3,462.6		3,783		264,510		378,378			(52,902)				03
JUL 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	07/28/2023	478	1,680,268	3,514.47		1,228		224,821		319,576			(41,916)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	08/03/2023	626	2,150,601	3,435.74		5,189		335,282		465,388			(59,486)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	08/07/2023	409	1,452,669	3,555.93		8,637		185,123		261,155			(31,818)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	08/11/2023	437	1,576,064	3,607.05		159,756		184,638		261,153			(30,773)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	08/17/2023	333	1,200,204	3,607.25		5,399		142,711		200,367			(22,751)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	08/21/2023	431	1,597,759	3,707.7		124,852		157,312		224,459			(24,372)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	08/31/2023	384	1,462,001	3,812.16		3,006		119,334		170,535			(17,272)				03
SEP 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	09/05/2023	542	2,051,185	3,786.99		109,175		178,745		254,154			(25,047)				03
SEP 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	09/11/2023	532	1,945,772	3,659.53		119,445		222,898		307,412			(30,084)				03
SEP 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	09/15/2023	343	1,237,462	3,607.34		4,968		157,732		214,351			(20,779)				03
SEP 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	09/25/2023	335	1,195,362	3,564.52		118,944		167,625		224,268			(20,835)				03
SEP 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	09/29/2023	265	960,361	3,624.14		11,461		122,892		164,637			(14,937)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	10/06/2023	418	1,518,466	3,630.87		118,838		194,743		259,563			(22,789)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	10/12/2023	371	1,419,640	3,830.86		124,186		126,324		172,492			(14,325)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	10/16/2023	369	1,431,325	3,878.09		109,110		116,021		159,832			(12,891)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	10/20/2023	376	1,412,099	3,757.78		119,945		148,403		198,536			(16,163)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	10/27/2023	324	1,163,897	3,595.27		120,221		165,549		215,090			(17,426)				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 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	11/02/2023	553	1,963,959	3,551.72		75,720		303,045		389,548			(31,009)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	11/06/2023	459	1,730,371	3,769.05		69,375		184,932		244,329			(18,578)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	11/09/2023	391	1,504,459	3,845.95		87,025		139,926		185,985			(13,867)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	11/15/2023	378	1,468,528	3,888.39		73,311		126,666		169,424			(12,222)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	11/20/2023	378	1,426,640	3,770.49		134,332		156,223		204,752			(14,751)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	11/27/2023	301	1,114,734	3,699.87		113,414		140,154		181,121			(12,847)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	11/30/2023	272	1,023,862	3,758.67		78,059		117,032		151,729			(10,596)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	12/04/2023	294	1,168,819	3,979.5		69,722		86,662		116,789			(7,719)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	12/12/2023	294	1,160,251	3,946.03		59,802		94,523		125,491			(8,155)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	12/15/2023	391	1,574,503	4,025.73		94,632		108,990		146,228			(9,294)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024	32,457	11,803,131	363.66		62,009		243,651		278,448			(16,001)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024			383.87		45,438		(37,157)		(54,263)			2,440				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024	8,157	2,963,623	363.32		125,724		62,383		71,509			(4,097)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024			396.38		20,855		(2,296)		(3,423)			151				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024	13,769	5,001,357	363.24		5,556		105,817		121,316			(6,949)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024			399.62		11,952		(2,584)		(3,851)			170				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/04/2024	7,265	2,645,822	364.18		13,921		53,137		60,486			(3,459)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/04/2024			382.72		5,835		(9,481)		(13,745)			617				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/04/2024	7,650	2,787,106	364.34		11,471		55,447		63,034			(3,609)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/04/2024			387.56		24,710		(6,033)		(8,893)			393				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/05/2024	9,385	3,420,065	364.4		11,286		67,864		77,118			(4,404)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/05/2024			383.84		13,788		(11,017)		(15,986)			715				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/05/2024	8,175	2,978,970	364.4		7,798		59,111		67,172			(3,836)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/05/2024			399.3		6,214		(1,612)		(2,457)			105				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/06/2024	15,942	5,805,923	364.2		5,852		116,787		132,827			(7,557)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/06/2024			383.55		7,191		(19,315)		(28,038)			1,250				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/05/2024	9,360	3,411,354	364.48		8,570		67,413		76,508			(4,375)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/05/2024			400.98		6,664		(1,494)		(2,269)			97				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/06/2024	8,216	2,991,674	364.15		151,352		60,341		68,672			(3,904)				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)
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/06/2024			398.06		10,798		(1,929)		(2,905)			125				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/07/2024	11,899	4,319,623	363.01				93,450		106,980			(6,029)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/07/2024			397.17		282,065		(3,130)		(4,726)			202				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/23/2024	3,039	902,379	296.97		12,033		20,731		23,070			(1,390)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/23/2024			319.02				(1,680)		(2,299)			113				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/23/2024	13,885	4,130,949	297.52		155,147		91,213		101,058			(6,118)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/23/2024			322.79		19,859		(4,424)		(6,193)			297				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/27/2024	4,893	1,454,665	297.32				32,808		36,310			(2,174)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/27/2024			321.45		93,263		(1,973)		(2,709)			131				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/28/2024	4,244	1,261,248	297.19		103,966		28,742		31,839			(1,899)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/28/2024			321.03		123,772		(1,831)		(2,507)			121				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024	3,161	940,284	297.48		122,082		21,029		23,232			(1,381)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024			319.22		111,227		(1,750)		(2,414)			115				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024	8,090	2,410,844	298.01		89,868		51,924		57,077			(3,410)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024			322.64		128,617		(2,809)		(3,853)			184				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/07/2024	6,206	1,851,093	298.27		167,205		39,411		43,170			(2,543)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/07/2024			322.4		93,848		(2,332)		(3,171)			150				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/02/2024	5,239	1,571,832	300.04		67,515		27,766		30,295			(1,990)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/02/2024			323.09		89,340		(1,369)		(1,936)			98				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/02/2024	3,499	1,050,546	300.27		137,984		18,217		19,834			(1,305)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/02/2024			328.84		123,960		(359)		(507)			26				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/07/2024	4,958	1,483,775	299.29		142,287		28,018		30,760			(1,976)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/07/2024			322.4		144,033		(1,528)		(2,108)			108				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/09/2024	3,112	930,049	298.88		104,446		18,175		20,018			(1,273)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/09/2024			315.91		89,748		(2,414)		(3,318)			169				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/09/2024	6,031	1,806,665	299.57		252,127		33,478		36,632			(2,346)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/09/2024			323.59		46,575		(1,578)		(2,171)			111				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/13/2024	3,280	982,017	299.37		344,686		18,623		20,366			(1,288)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/13/2024			324.01		112,153		(828)		(1,140)			57				03

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FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/14/2024	7,284	2,180,711	299.38		261,665		41,362		45,242			(2,853)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/14/2024			323		297,823		(2,112)		(2,969)			146				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/16/2024	9,603	2,870,402	298.9		392,871		56,620		62,171			(3,880)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/16/2024			322.7		347,637		(2,966)		(4,146)			203				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/21/2024	6,723	2,012,578	299.35		267,408		38,734		42,214			(2,614)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/21/2024			323.76		237,257		(1,826)		(2,566)			123				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024	7,545	2,741,665	363.39		273,741		57,488		65,848			(3,775)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024			378.68		317,412		(14,372)		(20,562)			944				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	04/26/2024	402	1,857,525	4,625.08		266,737		42,154		56,023			(2,048)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	05/13/2024	315	1,469,050	4,661.58		394,768		32,144		42,291			(1,497)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	05/24/2024	352	1,652,668	4,695.88		216,940		34,081		44,718			(1,545)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	06/14/2024	377	1,761,631	4,667.19		215,411		42,992		55,165			(1,856)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	07/05/2024	310	1,451,986	4,679.9		165,462		37,241		46,694			(1,535)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	07/23/2024	284	1,383,000	4,867.32		181,684		22,558		27,732			(895)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	08/02/2024	295	1,462,562	4,950.62		136,606		19,730		23,828			(767)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	08/13/2024	299	1,499,105	5,020.11		203,792		17,520		21,855			(666)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	08/23/2024	268	1,345,257	5,028.81		252,983		16,243		20,017			(605)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	09/10/2024	296	1,487,427	5,029.85		178,511		19,502		23,712			(702)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	09/17/2024	436	2,177,633	4,993.54		188,460		32,406		38,473			(1,151)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	09/20/2024	341	1,686,609	4,942.59		137,829		29,094		33,443			(1,027)				03
MAY 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	05/26/2023	75	352,009	4,684.08		217,532		63		73			(22)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	10/04/2024	283	1,361,710	4,815.78		140,650		34,202		39,581			(1,177)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	10/18/2024	269	1,309,556	4,868.6		128,912		30,259		34,473			(1,016)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	10/28/2024	286	1,475,126	5,165.73		164,565		16,797		21,229			(554)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	11/08/2024	278	1,440,547	5,182.57		182,975		16,303		20,864			(528)				03
JUL 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	07/14/2023	25	121,890	4,791.28		334,054		53		86			(10)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	08/18/2023	45	219,845	4,914.94		203,510		112		176			(15)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	11/22/2024	325	1,703,220	5,235.36		153,792		17,862		23,406			(565)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	12/16/2024	305	1,592,731	5,220.53		138,888		18,941		24,584			(576)				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 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	09/20/2023	26	127,821	4,880.54		170,974		140		240			(15)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	12/27/2024	320	1,617,890	5,054.8		153,001		29,842		35,130			(892)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	10/27/2023	50	252,006	4,991.21		127,628		295		450			(27)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	01/13/2025	304	1,595,881	5,252.72		94,381		19,713		25,511			(574)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	12/01/2023	87	440,269	5,085.7		102,678		551		834			(43)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	01/24/2025	227	1,111,482	4,897.26		118,283		32,073		35,052			(918)				03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	01/05/2024	42	208,939	4,975.92		259,652		575		886			(39)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	02/03/2025	318	1,591,899	5,009.28		(39,597)		37,058		41,605			(1,045)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	02/09/2024	65	323,117	5,000.26		66,480		1,117		1,690			(68)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	02/18/2025	338	1,625,997	4,808.65		(2,447)		60,124		65,913			(1,658)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	03/15/2024	180	839,458	4,658.48		112,766		13,632		19,622			(742)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	02/28/2025	347	1,665,961	4,806.58		(2,754)		63,140		69,129			(1,716)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	03/14/2025	470	2,197,851	4,680.66		56,596		108,795		119,680			(2,899)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/09/2023	02/21/2025	41,407	4,274,402	103.23		(10,099)		87,211		63,552			(2,269)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/09/2023	02/28/2025	32,376	3,333,416	102.96		59,056		71,711		52,778			(1,847)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/09/2023	03/07/2025	28,292	2,931,340	103.61		(6,426)		56,391		40,546			(1,438)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/09/2023	02/13/2026	52,605	5,451,417	103.63		72,268		123,397		91,680			(2,117)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/09/2023	02/20/2026	413,838	42,857,062	103.56		(11,732)		982,669		732,085			(16,750)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/09/2023	02/24/2026	80,052	8,246,153	103.01		62,948		205,447		155,439			(3,489)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/09/2023	02/27/2026	363,537	37,487,968	103.12		(1,717)		920,164		693,939			(15,581)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/09/2023	03/02/2026	112,496	11,605,076	103.16		124,344		283,429		213,609			(4,786)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/09/2023	03/03/2026	75,302	7,801,260	103.6		(20,565)		178,615		132,960			(3,013)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/09/2023	03/06/2026	321,581	33,412,275	103.9		71,787		732,144		540,454			(12,316)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/24/2025	8,006	2,360,118	294.78		(1,591)		40,813		37,432			(1,057)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/27/2026	48,872	14,416,195	294.98		64,245		315,196		288,485			(5,337)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	03/02/2026	24,860	7,300,224	293.65		(2,054)		172,450		159,516			(2,912)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	03/03/2026	34,771	10,203,267	293.44		99,479		244,000		226,073			(4,116)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	03/06/2026	141,105	41,252,041	292.35		(3,332)		1,049,529		980,418			(17,656)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	03/06/2026	29,371	8,662,368	294.93		22,121		190,645		174,547			(3,207)				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)
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	03/09/2026	31,991	9,323,201	291.43		(1,793)		249,764		234,931			(4,190)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/27/2025	13,329	3,911,647	293.47		97,331		74,387		69,127			(1,918)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/28/2025	25,414	7,454,511	293.32		(4,721)		143,354		133,420			(3,692)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	03/06/2025	9,031	2,648,864	293.32		34,982		51,182		47,628			(1,307)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	03/07/2025	18,802	5,503,057	292.68		(2,104)		111,188		104,114			(2,835)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/20/2026	15,256	4,504,832	295.29		30,641		96,383		87,996			(1,643)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/23/2026	22,977	6,773,387	294.79		(1,952)		149,425		136,978			(2,540)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/24/2026	33,233	9,788,392	294.54		22,410		219,156		201,319			(3,722)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/27/2026	100,647	29,431,076	292.42		(1,865)		743,470		694,268			(12,589)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	02/21/2025	12,555	4,598,305	366.25		55,334		126,830		122,774			(3,116)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	02/28/2025	11,494	4,198,585	365.27		(2,993)		121,417		118,155			(2,953)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	03/07/2025	7,090	2,580,182	363.9		41,953		79,483		77,885			(1,914)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	03/10/2025	1,028	375,893	365.58		(2,482)		10,794		10,478			(259)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	02/13/2026	9,248	3,405,761	368.27		29,756		113,756		98,684			(1,844)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	02/20/2026	37,482	13,757,221	367.04		(1,467)		481,016		420,789			(7,744)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	02/23/2026	10,778	3,949,854	366.47		19,523		140,978		123,842			(2,263)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	02/24/2026	8,694	3,168,145	364.4		(385)		121,251		108,061			(1,945)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	02/27/2026	35,034	12,811,255	365.68		29,994		470,343		415,358			(7,522)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	03/02/2026	15,972	5,825,446	364.73		(1,636)		221,040		196,479			(3,525)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	03/03/2026	7,736	2,841,050	367.27		19,449		98,986		86,453			(1,577)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	03/06/2026	47,577	17,400,325	365.73		(2,583)		639,269		564,384			(10,157)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	03/09/2026	17,415	6,334,260	363.72		35,823		249,268		222,904			(3,949)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	03/10/2026	9,631	3,526,198	366.13		(1,689)		128,087		112,713			(2,027)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/09/2023	02/21/2025	9,994	3,687,712	368.99		19,911		76,224		105,059			(1,983)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/09/2023	03/07/2025	8,184	2,982,470	364.41		(886)		77,229		104,379			(1,969)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/09/2023	02/13/2026	60,658	22,533,137	371.48		44,214		535,977		703,784			(9,197)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/09/2023	02/20/2026	57,382	21,159,472	368.75		(2,258)		562,461		732,929			(9,587)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/09/2023	02/24/2026	14,267	5,244,515	367.61		60,500		145,965		189,604			(2,479)				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 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/09/2023	02/27/2026	38,861	14,223,067	366		(3,169)		421,429		544,970			(7,136)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/09/2023	03/02/2026	11,277	4,115,833	364.96		41,347		126,972		163,746			(2,144)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/09/2023	03/03/2026	12,715	4,660,474	366.52		(1,950)		135,659		175,603			(2,289)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/09/2023	03/06/2026	37,050	13,576,297	366.43		61,263		397,086		513,641			(6,680)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	02/23/2024	1,440	5,713,050	3,966.79		(15,316)		154,319		663,422			(7,057)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	02/23/2024			4,170.14		44,202				(473,777)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	02/23/2024	1,808	7,214,812	3,990.03		33,641		336,317		804,330			(15,380)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	02/23/2024			4,405.91		35,627				(359,440)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	02/27/2024	1,335	5,302,470	3,970.46		44,849		132,043		615,481			(5,966)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	02/27/2024			4,155.82		38,776				(454,700)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	02/27/2024	1,599	6,367,705	3,982.18		23,453		186,299		724,189			(8,417)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	02/27/2024			4,209.4		20,497				(492,767)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	02/28/2024	1,423	5,632,711	3,957.64		18,186		268,921		669,344			(12,114)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	02/28/2024			4,359.86		16,848				(320,572)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/01/2024	940	3,734,587	3,971.19		20,204		91,956		434,585			(4,117)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/01/2024			4,154.31		33,557				(322,785)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/01/2024	1,054	4,174,983	3,962.25		30,121		189,372		493,369			(8,479)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/01/2024			4,340.73		85				(249,105)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/05/2024	1,265	5,078,702	4,014.53		35,379		199,809		551,100			(8,841)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/05/2024			4,356.96		31,274				(291,659)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/06/2024	725	2,918,098	4,023.02		17,351		119,433		312,351			(5,269)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/06/2024			4,389.23		16,830				(155,694)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/07/2024	783	3,109,361	3,969.16		63		138,774		366,097			(6,104)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/07/2024			4,342.39		127				(187,505)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/08/2024	911	3,539,342	3,884.35		18,427		147,615		480,146			(6,474)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/08/2024			4,187.75		19,517				(298,385)							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)
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/11/2024	764	2,958,846	3,872.43		155		179,473		410,668			(7,803)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/11/2024			4,349.75		30,733				(181,940)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/13/2024	1,091	4,197,704	3,848.21		322		114,349		606,515			(4,943)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/13/2024			4,027.57		20,286				(471,341)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/14/2024	989	3,818,699	3,860.04		594		199,783		542,081			(8,611)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/14/2024			4,246.62		32,991				(293,555)							03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/14/2024	7,203	2,618,583	363.53		614		56,487		63,108			(2,435)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/14/2024			398.19		38,103		(1,726)		(2,652)			74				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/14/2024	7,824	2,844,765	363.61		1,184		61,128		68,201			(2,635)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/14/2024			400.06		61,782		(1,425)		(2,287)			61				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/08/2023	7,784	2,823,778	362.78		14,375		63,233		71,050			(2,773)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/08/2023			378.22		64,856		(15,883)		(22,537)			697				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/08/2023	24,642	8,940,440	362.81		111,694		199,714		224,519			(8,759)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/08/2023			382.79		89,480		(32,341)		(46,966)			1,418				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/08/2023	7,817	2,836,938	362.92		73,558		62,979		70,737			(2,762)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/08/2023			395.11		57,829		(2,621)		(4,001)			115				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/08/2023	9,253	3,359,312	363.07		125,515		73,924		82,950			(3,242)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/08/2023			399.38		999,419		(1,773)		(2,815)			78				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/11/2024	7,428	2,691,923	362.41		208,936		61,858		69,566			(2,690)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/11/2024			380.8		935,745		(12,030)		(17,230)			523				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/11/2024	12,256	4,445,358	362.72		288,214		100,302		112,620			(4,361)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/11/2024			382.86		181,628		(16,208)		(23,457)			705				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/11/2024	8,397	3,045,497	362.69		744,460		68,803		77,304			(2,991)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/11/2024			398.5		41,870		(1,851)		(2,915)			80				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/12/2024	6,482	2,344,665	361.73		320,534		56,161		63,311			(2,435)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/12/2024			380.19		175,362		(11,120)		(15,941)			482				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/12/2024	16,983	6,159,377	362.67		248,116		139,500		156,686			(6,048)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/12/2024			398.05		1,067,185		(4,069)		(6,274)			176				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)
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/12/2024	19,740	7,159,729	362.71		193,852		161,760		181,666			(7,013)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/12/2024			383.24		253,954		(25,163)		(36,565)			1,091				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/13/2024	25,842	9,392,876	363.48		76,305		203,120		226,948			(8,780)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/13/2024			383.16		147,046		(33,441)		(48,408)			1,446				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/13/2024	7,639	2,775,376	363.34		52,489		60,480		67,673			(2,614)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/13/2024			393.13		114,023		(3,295)		(5,065)			142				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/16/2023	03/15/2024	133,531	48,438,359	362.75		98,026		1,057,266		1,228,887			(36,353)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/16/2023	03/14/2025	17,623	6,392,591	362.75		151,964		193,413		204,460			(3,255)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/16/2023	03/15/2024	118,538	37,445,114	315.89		222,877		889,415		904,514			(30,582)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/16/2023	03/14/2025	14,382	4,543,060	315.89		756,060		151,762		134,058			(2,554)				03
MAR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	8,733,927	8,733,927	3,891.93		129,945		357,164		381,370			(12,281)				03
MAR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	86,352,036	86,352,036	3,891.93		124,370		3,531,272		3,770,594			(121,419)				03
MAR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	6,232,400	6,232,400	3,891.93		81,397		290,416		309,749			(9,986)				03
MAR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	76,738,814	76,738,814	3,891.93		11,053		3,820,679		4,072,314			(131,370)				03
MAR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	3,472,170	3,472,170	3,891.93		115,600		176,565		188,012			(6,071)				03
MAR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	11,348,488	11,348,488	3,891.93		488,759		588,059		626,537			(20,220)				03
MAR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	17,111,650	17,111,650	3,891.93		143,241		951,213		1,013,842			(32,706)				03
MAR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	17,291,858	17,291,858	3,891.93		123,196		1,099,983		1,175,583			(37,822)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/14/2025	6,331	2,303,392	363.82		477,865		86,091		77,655			(899)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/14/2025	12,189	4,557,553	373.9		224,565		117,859		98,331			(1,230)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/14/2025	7,230	2,805,235	388.01		100,563		41,070		29,565			(429)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/18/2025	9,039	3,285,683	363.51		649,426		124,436		112,385			(1,294)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/01/2024	11,577	4,235,046	365.8		253,217		109,260		107,757			(1,884)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/18/2025	27,861	10,386,123	372.79		130,115		280,978		236,567			(2,921)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/05/2024	7,538	2,751,991	365.08		78,207		73,741		72,991			(1,263)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/19/2025	15,253	5,678,156	372.27		79,198		156,697		132,544			(1,627)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/08/2024	17,874	6,490,356	363.12		545,174		191,034		191,045			(3,254)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/20/2025	19,227	7,156,489	372.21		572,049		198,098		167,575			(2,055)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/12/2024	8,374	3,115,229	372.02		148,443		59,535		56,256			(1,007)				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 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/14/2024	6,855	2,516,745	367.14		428,565		61,548		60,092			(1,038)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/15/2024	8,347	3,083,085	369.36		129,116		67,641		65,110			(1,139)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/19/2024	6,810	2,502,833	367.54		137,948		60,279		58,693			(1,008)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/20/2024	4,854	1,786,748	368.12		403,765		41,868		40,615			(699)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	10/31/2025	8,421	3,028,037	359.6		161,377		130,067		120,659			(1,378)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/09/2026	4,432	1,346,230	303.74				39,468		35,270			(378)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/09/2026	5,383	1,648,466	306.26		351,697		43,186		37,725			(413)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/10/2026	10,824	3,243,108	299.62				113,541		104,998			(1,085)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/13/2026	16,986	5,118,014	301.3		138,008		167,083		152,387			(1,593)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/13/2026	19,585	5,979,022	305.28				164,128		144,546			(1,565)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/17/2026	7,589	2,287,212	301.38		194,716		74,576		67,949			(708)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	01/31/2025	3,628	1,111,142	306.26				19,912		19,662			(297)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	10/31/2025	14,933	5,522,681	369.82		281,035		165,206		142,685			(1,750)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	10/31/2025	8,455	3,235,890	382.72				58,397		44,644			(619)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/14/2025	4,498	1,356,807	301.65		96,073		32,318		32,913			(472)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/04/2025	23,730	8,713,729	367.2				287,661		253,393			(3,034)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	01/30/2026	31,725	9,616,552	303.12		197,851		288,136		259,093			(2,784)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/04/2025	6,959	2,654,702	381.46				50,617		39,233			(534)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	01/30/2026	14,042	4,317,655	307.49		208,650		106,390		91,812			(1,028)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/05/2025	9,489	3,481,237	366.86				116,346		102,787			(1,226)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/02/2026	11,257	3,412,109	303.11		124,702		102,465		92,118			(987)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/06/2025	5,940	2,176,928	366.48				73,772		65,358			(777)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/02/2026	4,000	1,230,597	307.65		144,878		30,149		25,984			(290)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/07/2025	6,351	2,282,908	359.47				98,795		91,619			(1,039)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/03/2026	9,603	2,911,947	303.24		154,090		86,933		78,114			(837)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/07/2025	19,352	7,150,118	369.48				217,358		188,222			(2,286)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/06/2026	30,100	9,081,420	301.71		187,276		290,087		264,066			(2,784)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/07/2025	7,348	2,797,153	380.65				55,266		43,181			(581)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/06/2026	8,824	2,700,438	306.05		119,292		71,316		62,403			(684)				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 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/11/2025	18,560	6,897,557	371.63				194,149		165,092			(2,033)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/11/2025	5,627	2,164,772	384.73		208,394		36,306		27,141			(380)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/12/2025	14,296	5,303,565	370.99				152,937		130,771			(1,600)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/13/2025	6,594	2,444,788	370.76		58,922		71,131		60,935			(743)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2023	03/15/2024	9,591	37,328,513	3,891.93		(1,801)		1,348,170		5,044,256			(38,630)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2023	03/15/2024			4,129.34		63,763				(3,527,957)							03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2023	03/15/2024	17,821	69,357,384	3,891.93		(1,487)		3,061,051		9,372,364			(87,709)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2023	03/15/2024			4,187.72		66,006				(5,917,072)							03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2023	03/15/2024	374	1,456,477	3,891.93		(16,579)		70,913		196,816			(2,032)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2023	03/15/2024			4,222.74		208,473				(116,477)							03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2023	03/15/2024	752	2,928,094	3,891.93		(33,760)		149,811		395,678			(4,293)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2023	03/15/2024			4,242.2		65,741				(225,649)							03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2023	03/15/2024	1,240	4,825,487	3,891.93		(2,736)		249,226		652,075			(7,141)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2023	03/15/2024			4,246.1		77,166				(369,082)							03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2023	03/15/2024	671	2,610,746	3,891.93		(1,851)		139,881		352,794			(4,008)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2023	03/15/2024			4,261.66		64,548				(193,715)							03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2023	03/15/2024	190	741,218	3,891.93		(12,553)		44,840		100,162			(1,285)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2023	03/15/2024			4,320.04		104,663				(48,830)							03
MAR 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2023	03/15/2024	4,398	18,829,693	4,281.12		(16,913)		878,034		1,221,867			(25,159)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2023	03/15/2024	558	2,171,853	3,891.93		71,794		136,160		293,486			(3,901)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2023	03/15/2024			4,339.5		(1,931)				(137,257)							03
MAR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2023	03/14/2025	70	299,422	4,281.12		58,596		26,101		31,787			(366)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2023	03/15/2024	500	1,944,097	3,891.93		(11,602)		83,266		262,709			(2,386)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2023	03/15/2024			4,177.99		145,548				(168,788)							03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	09/26/2025	545	2,092,640	3,842.95		(4,246)		396,016		431,923			(3,921)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	09/30/2025	343	1,288,772	3,756.04		168,773		267,865		291,894			(2,641)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	02/24/2025	242	1,001,608	4,139.22		(26,254)		113,411		128,454			(1,469)				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)
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	03/10/2025	267	1,128,052	4,220.33		211,900		115,101		130,486			(1,461)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	03/20/2025	209	840,707	4,031.2		(34,886)		112,790		126,578			(1,412)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	02/13/2026	389	1,608,421	4,133.59		63,094		239,975		258,478			(2,059)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	02/13/2026	308	1,377,838	4,467.12		(3,437)		138,214		150,724			(1,186)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	02/20/2026	298	1,243,175	4,168.93		1,093,619		178,733		192,971			(1,523)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	02/20/2026	385	1,663,929	4,326.05		196,668		199,362		216,482			(1,699)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	04/11/2024	327	1,592,353	4,868.39		919,996		14,419		20,415			(345)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	02/24/2026	465	1,988,454	4,272.02		154,316		254,383		275,973			(2,160)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	02/27/2026	309	1,290,366	4,179.46		369,445		184,035		198,742			(1,558)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	04/26/2024	220	1,052,024	4,773.9		3,652,691		14,398		20,193			(331)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	03/02/2026	367	1,561,240	4,248.62		300,402		205,952		223,243			(1,739)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	05/24/2024	193	825,964	4,271.42		3,952,049		50,821		62,400			(1,092)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	03/06/2026	315	1,293,181	4,106.12		182,636		200,874		216,298			(1,690)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	06/28/2024	318	1,307,457	4,116.29		608,279		116,251		138,110			(2,305)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	07/25/2024	305	1,233,869	4,050.12		983,920		127,723		149,460			(2,390)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	03/06/2026	602	2,599,239	4,319.18		1,137,804		316,963		343,944			(2,666)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	03/09/2026	284	1,089,973	3,841.99		157,253		223,317		239,205			(1,873)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	08/09/2024	343	1,481,547	4,321.52		156,975		95,366		114,467			(1,730)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	03/13/2026	292	1,151,322	3,941.4		86,990		213,657		229,100			(1,785)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	08/23/2024	368	1,649,052	4,486.24		119,089		76,709		93,273			(1,354)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	09/13/2024	398	1,676,987	4,216.82		41,499		138,796		163,671			(2,352)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	03/13/2026	687	2,891,830	4,211.75		125,729		400,878		433,229			(3,350)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	09/30/2024	144	563,629	3,905.95		111,144		77,587		89,192			(1,274)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	03/16/2026	311	1,304,192	4,190.58		283,899		185,297		200,324			(1,544)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	03/21/2025	392	1,950,234	4,973.31		75,004		52,158		60,482			(652)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	03/20/2026	697	2,912,483	4,177.58		158,324		421,551		454,433			(3,500)				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 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	04/01/2025	238	1,182,767	4,963.56		194,289		33,066		38,212			(407)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	04/07/2025	259	1,297,543	5,013.69		200,153		33,169		39,267			(405)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	04/11/2025	330	1,615,155	4,900.2		60,543		52,883		59,895			(642)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	04/17/2025	243	1,185,338	4,884.97		62,586		40,572		45,927			(489)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	04/25/2025	376	1,778,725	4,724.87		68,780		83,981		95,419			(1,001)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	05/06/2025	278	1,266,112	4,553.05		61,287		82,197		92,694			(966)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	05/09/2025	319	1,342,509	4,203.88		42,567		149,293		166,643			(1,747)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	05/19/2025	378	1,627,506	4,303.75		131,445		157,963		177,322			(1,825)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	05/30/2025	393	1,712,535	4,355.38		39,845		156,014		174,843			(1,777)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	06/02/2025	391	1,775,694	4,541.65		43,599		121,232		136,781			(1,376)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	06/06/2025	343	1,517,273	4,427.02		114,627		125,103		140,244			(1,413)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	06/13/2025	503	2,080,519	4,136.96		168,675		259,737		289,160			(2,908)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	06/23/2025	350	1,405,432	4,015.52		165,692		205,800		228,442			(2,275)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	06/30/2025	328	1,340,709	4,088.9		75,284		180,207		200,147			(1,975)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	07/11/2025	501	2,049,946	4,090.24		20,209		277,662		307,434			(3,004)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	07/18/2025	482	1,985,551	4,120.94		166,956		260,177		287,960			(2,791)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	07/25/2025	539	2,284,051	4,239.38		59,016		258,505		286,306			(2,750)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	08/01/2025	559	2,465,532	4,412.98		32,790		220,920		245,398			(2,331)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	08/08/2025	497	2,173,128	4,373.37		290,695		207,436		230,068			(2,171)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	08/15/2025	679	3,111,020	4,580.62		290,920		219,901		245,714			(2,283)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	08/19/2025	350	1,584,113	4,527.2		51,151		121,884		135,973			(1,259)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	08/22/2025	423	1,853,375	4,382.02		107,418		176,833		196,226			(1,821)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	08/26/2025	411	1,800,895	4,383.98		117,572		171,814		190,887			(1,761)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	08/29/2025	735	3,108,474	4,231.75		103,452		365,238		403,255			(3,731)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	09/05/2025	395	1,671,879	4,235.5		74,548		196,385		216,949			(1,990)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	09/12/2025	518	2,109,988	4,069.8		30,440		305,643		336,168			(3,074)				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 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	09/19/2025	412	1,712,094	4,151.94		99,834		225,717		248,479			(2,252)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	09/23/2025	540	2,098,072	3,886.83		87,769		377,215		412,780			(3,747)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/15/2024	40,273	14,633,637	363.36		219,643		348,824		356,936			(7,996)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/15/2024			376.83		292,871		(107,876)		(133,784)			2,473				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/15/2024	7,661	2,779,910	362.85		55,848		68,231		70,076			(1,564)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/15/2024			394.35		72,000		(3,370)		(4,472)			77				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/15/2024	9,801	3,556,961	362.92		196,182		86,998		89,262			(1,994)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/15/2024			399.24		36,686		(2,395)		(3,195)			55				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/18/2024	11,960	4,350,058	363.73		154,537		101,853		103,902			(2,315)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/18/2024			377.06		71,874		(31,690)		(39,269)			720				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/18/2024	9,078	3,299,693	363.47		1,386,800		78,469		80,159			(1,783)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/18/2024			398.27				(2,574)		(3,404)			59				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/19/2024	11,800	4,290,404	363.6		3,148,760		101,306		103,449			(2,296)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/19/2024			376.88				(31,846)		(39,430)			722				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/19/2024	15,800	5,746,609	363.72		72,945		134,719		137,483			(3,053)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/19/2024			399.33				(4,017)		(5,244)			91				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/20/2024	10,741	3,912,935	364.3		154,103		88,755		90,211			(2,006)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/20/2024			377.8				(26,889)		(33,301)			608				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/21/2024	8,792	3,203,010	364.31		256,367		72,741		73,854			(1,639)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/21/2024			396.71				(3,095)		(4,049)			70				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/20/2024	7,738	2,818,490	364.25		143,889		64,166		65,194			(1,450)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/20/2024			398.38				(2,194)		(2,903)			50				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/21/2024	7,968	2,903,357	364.39		46,125		65,610		66,592			(1,479)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/21/2024			400.87				(1,636)		(2,218)			37				03
MAR 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/21/2024	6,624	1,231,789	185.95		903,193		40,425		38,499			(911)				03
MAR 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/21/2024			204.26		140,062		(6,478)		(1,958)			146				03
FEB 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	02/27/2025	17,865	3,370,764	188.68				94,671		103,045			(1,085)				03
MAR 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/10/2025	14,078	2,639,034	187.46		26,467		82,411		90,384			(930)				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)
MAR 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/17/2025	15,712	2,984,474	189.95		85,652		76,138		82,152			(851)				03
MAR 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/21/2025	13,201	2,507,318	189.94				64,233		69,244			(714)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/21/2023	03/14/2025	51,521	5,246,410	101.83		399,937		107,402		105,665			(1,205)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/21/2023	03/19/2025	18,044	1,824,582	101.12		270,506		42,507		42,303			(474)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/21/2023	03/03/2026	20,718	2,140,837	103.33		114,880		40,779		38,266			(306)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/21/2023	03/06/2026	39,508	4,108,057	103.98		116,563		70,705		65,503			(529)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/21/2023	03/09/2026	77,548	8,041,755	103.7		114,202		144,943		134,995			(1,081)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/21/2023	03/10/2026	94,229	9,698,060	102.92		242,034		197,728		186,649			(1,473)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/21/2023	03/13/2026	277,983	28,287,584	101.76		139,399		689,006		662,218			(5,118)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/21/2023	03/16/2026	161,400	16,364,384	101.39		180,256		421,362		407,276			(3,121)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/21/2023	03/17/2026	169,308	17,110,223	101.06		201,061		462,512		449,102			(3,423)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/21/2023	03/19/2026	175,851	17,820,760	101.34		14,764		462,763		447,387			(3,418)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2023	03/23/2026	41,049	11,946,921	291.04		256,543		341,419		265,051			(1,256)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2023	03/17/2025	23,798	6,933,565	291.35		185,593		160,028		128,767			(894)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2023	03/21/2025	29,405	8,550,374	290.78		14,730		205,514		166,306			(1,142)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2023	03/09/2026	29,423	8,614,334	292.78		207,690		222,392		169,833			(829)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2023	03/10/2026	31,387	9,163,623	291.96		51,912		247,675		190,742			(922)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2023	03/13/2026	133,594	38,906,595	291.23		202,563		1,095,785		849,847			(4,070)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2023	03/16/2026	48,406	14,088,540	291.05		118,555		401,298		311,668			(1,486)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2023	03/17/2026	56,016	16,287,708	290.77		130,113		471,201		366,947			(1,744)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2023	03/20/2026	103,443	30,113,356	291.11		319,629		856,299		664,366			(3,160)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2023	03/13/2025	24,169	7,064,095	292.28		225,190		152,690		121,583			(858)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/23/2023	03/14/2025	8,893	3,247,630	365.18		97,096		90,801		110,447			(509)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/23/2023	03/21/2025	5,660	2,066,088	365.03		215,443		58,424		70,960			(325)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/23/2023	03/06/2026	8,973	3,291,547	366.83		78,063		104,281		122,784			(390)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/23/2023	03/09/2026	6,056	2,191,957	361.93		141,148		83,120		96,959			(310)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/23/2023	03/09/2026	11,131	4,072,057	365.83		404,228		134,062		157,533			(500)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/23/2023	03/10/2026	6,071	2,199,715	362.35		78,861		82,205		95,959			(306)				03

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MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/23/2023	03/10/2026	8,257	3,023,410	366.15		186,841		98,410		115,701			(367)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/23/2023	03/13/2026	14,493	5,254,205	362.54		52,809		195,245		227,904			(725)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/23/2023	03/13/2026	34,734	12,728,779	366.46		425,051		410,121		482,267			(1,523)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/23/2023	03/16/2026	5,623	2,043,516	363.39		33,473		73,742		86,207			(273)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/23/2023	03/16/2026	13,333	4,897,301	367.32		33,574		153,031		180,228			(567)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/23/2023	03/17/2026	5,964	2,161,844	362.47		53,525		80,655		94,120			(298)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/23/2023	03/19/2026	10,494	3,812,941	363.34		41,061		138,000		161,249			(510)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/23/2023	03/19/2026	46,285	16,999,184	367.27		84,982		532,899		627,291			(1,968)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	01/24/2025	412	1,782,623	4,325.39		83,163		142,358		168,431			(643)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	01/31/2025	598	2,627,266	4,392.76		151,040		188,971		224,088			(845)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	02/10/2025	409	1,849,460	4,517.93		159,788		107,601		128,593			(474)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	02/19/2025	433	1,954,473	4,508.9		157,791		116,884		139,792			(508)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	02/25/2025	374	1,608,559	4,302.8		122,607		137,999		162,711			(595)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	01/09/2026	504	2,044,533	4,057.58		126,515		316,598		350,792			(937)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	01/13/2026	606	2,625,466	4,332.81		262,645		293,463		330,514			(865)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	01/21/2026	747	3,204,593	4,288.63		208,075		380,885		427,244			(1,114)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	01/27/2026	692	3,013,730	4,352.02		182,182		332,965		374,387			(968)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	02/02/2026	560	2,458,592	4,391.44		280,666		259,881		292,594			(751)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	02/09/2026	565	2,496,799	4,421.07		262,968		255,736		288,186			(734)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	02/13/2026	709	3,114,139	4,391.43		261,255		332,374		373,360			(951)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	02/25/2026	837	3,681,124	4,397.84		223,251		392,929		442,012			(1,111)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	01/09/2025	427	1,775,526	4,160.48		209,607		181,337		212,740			(838)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	01/14/2025	396	1,715,888	4,333.16		222,184		133,182		158,487			(611)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	01/17/2025	326	1,365,653	4,191.82		123,144		134,141		157,328			(613)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2023	03/06/2026	6,280	2,302,175	366.6		178,654		84,603		72,076			(237)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2023	03/13/2026	57,351	20,969,827	365.64		173,575		797,824		684,302			(2,222)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2023	03/16/2026	16,175	5,919,737	365.97		368,969		223,087		190,854			(620)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2023	03/17/2026	9,186	3,358,217	365.57		198,376		128,343		110,068			(356)				03

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MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2023	03/20/2026	36,163	13,259,777	366.67		308,716		489,013		416,064			(1,353)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2023	03/23/2026	11,009	4,050,806	367.94		227,969		143,278		120,827			(395)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2023	03/24/2026	10,928	4,021,524	367.99		380,962		142,114		119,753			(392)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2023	03/14/2025	12,429	4,545,874	365.75		356,820		134,660		125,921			(567)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2023	03/20/2025	8,124	2,974,551	366.15		(110,348)		86,969		81,066			(363)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2023	03/21/2025	6,382	2,334,155	365.73		69,795		69,531		64,970			(290)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2023	03/25/2025	1,031	379,125	367.84		(3,448)		10,336		9,531			(43)				03
FEB 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	03/28/2023	02/28/2025	7,947	2,691,558	338.68		88,993		81,385		72,313			(233)				03
MAR 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	03/28/2023	03/10/2025	7,009	2,373,614	338.66		(2,450)		72,268		64,141			(204)				03
MAR 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	03/28/2023	03/27/2025	12,494	4,252,669	340.39		104,168		121,228		105,504			(334)				03
MAR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	03/28/2023	03/01/2024	3,292	1,107,499	336.41		(32,410)		27,293		27,565			(163)				03
MAR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	03/28/2023	03/01/2024			370				80,252					(915)				03
MAR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	03/28/2023	03/27/2024	1,689	564,464	334.22		(2,633)		16,275		16,578			(90)				03
MAR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868	03/28/2023	03/27/2024			369.72				103,602					(582)				03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/30/2023	03/06/2024	1,318	833,608	632.71		(32,567)		32,490		54,258							03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/30/2023	03/06/2024			681.48		137,772											03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/30/2023	03/13/2024	1,484	927,763	625.35		(4,108)		36,392		60,831							03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/30/2023	03/13/2024			667.4		90,761											03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/30/2023	03/18/2024	1,973	1,231,045	623.99		(27,497)		55,319		92,482							03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/30/2023	03/18/2024			673.06		74,380											03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/30/2023	03/28/2024	2,734	1,718,985	628.7		(3,165)		72,374		120,751							03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/30/2023	03/28/2024			677.61		65,616											03
OCT 23 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2022	10/13/2023	25,382	5,699,050	224.53		(2,244)		80,465		180,816			(37,138)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	09/12/2024	18,093	4,241,417	234.42		67,088		38,642		67,080			(6,562)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	09/17/2024	10,411	2,411,204	231.6		(1,673)		28,587		50,528			(4,809)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	09/20/2024	12,842	2,946,368	229.43		41,336		42,284		75,414			(7,074)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	09/30/2024	12,285	2,773,632	225.77		(6,624)		54,208		96,980			(8,903)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	10/07/2024	17,524	3,968,137	226.44		95,756		74,055		132,008			(12,009)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	10/11/2024	14,917	3,373,821	226.18		83,341		64,433		114,800			(10,374)				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 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	10/17/2024	13,817	3,123,274	226.05		76,988		60,583		107,689			(9,650)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	10/18/2024	12,863	2,924,828	227.38		64,947		51,097		90,709			(8,125)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	10/24/2024	17,668	4,010,765	227.01		108,607		72,447		128,594			(11,399)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	10/25/2024	23,824	5,435,514	228.15		42,980		89,741		158,890			(14,095)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	11/01/2024	22,409	5,113,643	228.2		41,085		84,615		149,497			(13,130)				03
SEP 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	09/20/2023	4,534	1,041,999	229.82		71,233		6,663		16,145			(3,487)				03
SEP 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	09/20/2023			252.73		146,023		(74)		(47)			39				03
OCT 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	10/03/2023	5,458	1,231,269	225.61		199,200		14,055		34,274			(6,838)				03
OCT 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	10/03/2023			247.86		694,124		(737)		(381)			358				03
NOV 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	11/01/2023	6,075	1,369,150	225.37		424,483		16,995		40,230			(7,148)				03
NOV 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	11/01/2023			249.16		465,934		(327)		(460)			137				03
JUN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2022	06/24/2024	9,309	2,170,047	233.11		466,182		27,904		35,639			(5,581)				03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2022	07/05/2024	17,713	4,132,354	233.29		342,675		52,983		67,508			(10,344)				03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2022	07/12/2024	12,980	3,023,518	232.93		160,922		40,365		51,753			(7,762)				03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2022	07/25/2024	10,715	2,509,440	234.19		206,655		30,441		38,227			(5,696)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2022	08/01/2024	17,072	4,036,257	236.43		223,221		40,255		48,599			(7,424)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2022	08/08/2024	10,180	2,401,265	235.88		248,597		25,435		31,064			(4,625)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2022	08/15/2024	9,316	2,207,068	236.91		1,099,855		21,444		25,744			(3,845)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2022	08/22/2024	12,224	2,899,794	237.22		402,784		27,643		33,036			(4,888)				03
JUL 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2022	07/13/2023	4,122	951,553	230.82		472,945		5,874		9,831			(5,133)				03
JUL 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2022	07/13/2023			254.74		859,458		(212)		(1)			186				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2022	08/30/2024	16,425	3,849,114	234.35		153,548		48,171		60,352			(8,386)				03
AUG 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2022	08/01/2023	4,162	974,712	234.17		91,310		4,255		5,396			(3,139)				03
AUG 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2022	08/01/2023			257.6		58,749		(59)		(1)			43				03
AUG 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2022	08/30/2023	3,659	859,929	235.04		104,671		4,028		4,754			(2,401)				03
AUG 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2022	08/30/2023			260.38		83,430		(96)		(1)			57				03
NOV 23	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2022	11/15/2023	32,190	9,566,579	297.19		134,562		150,302		117,444			(59,330)				03
NOV 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2022	11/15/2023	36,137	8,320,398	230.25		82,511		92,289		136,549			(36,430)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2022	11/07/2024	13,283	3,018,642	227.26		98,776		64,550		95,582			(9,914)				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 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2022	11/08/2024	29,956	6,894,309	230.15		195,970		149,614		171,746			(22,939)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2022	11/14/2024	9,889	2,282,708	230.84		411,645		47,242		53,793			(7,170)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2022	11/15/2024	13,650	3,147,590	230.59		74,015		66,485		75,867			(10,073)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2022	11/21/2024	17,568	4,044,219	230.21		153,597		88,205		101,169			(13,231)				03
NOV 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2022	11/15/2023	2,418	553,487	228.88		80,953		10,500		10,879			(4,145)				03
NOV 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2022	11/15/2023			251.93		138,510		(2,110)		(104)			833				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2022	11/22/2024	40,761	9,426,884	231.27		534,868		190,044		215,254			(28,459)				03
NOV 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2022	11/28/2023	4,696	1,079,188	229.81		143,001		19,473		19,212			(7,272)				03
NOV 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2022	11/28/2023			253.07		189,816		(4,078)		(180)			1,523				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2022	11/27/2024	9,053	2,090,591	230.93		108,075		43,403		49,362			(6,446)				03
DEC 2023	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/19/2022	12/15/2023	19,933	5,919,533	296.97		117,392		91,595		79,585			(31,952)				03
DEC 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023	44,036	10,094,098	229.22		138,594		117,104		198,719			(40,850)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/28/2022	12/02/2024	19,746	4,566,943	231.28		317,535		72,149		105,022			(10,391)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/28/2022	12/06/2024	41,559	9,594,313	230.86		294,328		157,425		229,464			(22,526)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/28/2022	12/13/2024	28,452	6,566,925	230.81		381,999		108,923		158,543			(15,410)				03
DEC 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/28/2022	12/12/2023	4,231	973,685	230.11		333,933		10,350		17,072			(3,572)				03
DEC 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/28/2022	12/12/2023			253		260,632		(189)		(203)			65				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/28/2022	12/19/2024	14,436	3,312,459	229.46		256,470		61,536		89,920			(8,623)				03
DEC 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/28/2022	12/27/2023	5,979	1,366,694	228.6		333,324		17,810		29,481			(5,805)				03
DEC 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/28/2022	12/27/2023			251.89		394,040		(361)		(463)			118				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/28/2022	12/27/2024	23,968	5,486,647	228.92		182,175		106,956		156,397			(14,799)				03
JAN 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2023	01/12/2024	35,934	10,691,820	297.54		133,793		190,786		143,660			(45,362)				03
JAN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/18/2023	01/12/2024	53,875	12,423,366	230.59		134,753		171,494		215,454			(40,775)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2023	12/27/2024	29,607	6,751,630	228.04		84,840		182,088		206,445			(17,464)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2023	01/03/2025	20,550	4,696,022	228.52		800,047		122,750		138,773			(11,645)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2023	01/09/2025	16,877	3,878,966	229.84		223,707		92,252		103,431			(8,671)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2023	01/10/2025	21,856	5,046,836	230.91		128,699		110,696		123,243			(10,388)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2023	01/23/2025	34,611	8,001,613	231.19		490,366		173,052		192,608			(15,922)				03
JAN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2023	01/03/2024	4,124	937,853	227.43		143,673		19,905		23,299			(4,383)				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 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2023	01/03/2024			250.32		142,506				(503)							03
JAN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2023	01/19/2024	1,818	417,588	229.7		135,227		7,283		8,156			(1,516)				03
JAN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2023	01/19/2024			252.51		87,332				(157)							03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/15/2023	01/23/2025	14,720	3,408,078	231.53		69,821		68,259		79,728			(4,015)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/15/2023	01/27/2025	14,718	3,407,709	231.53		10,379		68,413		79,961			(4,000)				03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/15/2023	02/03/2025	14,812	3,435,486	231.94		81,618		67,068		78,271			(3,881)				03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/15/2023	02/14/2025	36,497	8,453,042	231.61		72,471		170,583		199,498			(9,712)				03
FEB 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/17/2023	02/15/2024	28,289	8,351,358	295.22		121,562		168,404		147,030			(19,998)				03
FEB 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/17/2023	02/15/2024	55,432	12,786,576	230.67		27,456		195,221		231,308			(23,182)				03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2023	02/14/2025	37,187	8,583,166	230.81				146,435		216,358			(4,917)				03
FEB 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2023	02/02/2024	4,090	944,766	230.98		16,365		10,046		16,155			(753)				03
FEB 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2023	02/02/2024			254.52						(256)							03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2023	02/21/2025	61,318	14,060,934	229.31		111,946		272,991		401,305			(9,073)				03
FEB 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2023	02/16/2024	4,252	980,250	230.55		107,466		11,228		18,010			(805)				03
FEB 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2023	02/16/2024			253.49		110,626				(391)							03
MAR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2023	03/03/2025	31,029	7,057,947	227.46		75,599		145,555		219,912			(9,592)				03
MAR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2023	03/01/2024	5,172	1,178,641	227.91		18,164		18,583		29,454			(1,276)				03
MAR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2023	03/01/2024			250.8						(953)							03
MAR 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/17/2023	03/15/2024	21,136	6,252,067	295.8		104,805		152,448		108,874			(4,805)				03
MAR 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/17/2023	03/15/2024	34,500	7,847,347	227.46		32,490		152,178		207,933			(4,796)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2023	03/07/2025	19,674	4,496,747	228.56				111,788		137,017			(158)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2023	03/13/2025	17,167	3,901,404	227.26		36,392		107,316		131,408			(151)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2023	03/14/2025	19,239	4,395,809	228.48				110,471		135,237			(155)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2023	03/20/2025	13,897	3,185,987	229.26		55,319		75,494		92,643			(105)				03
MAR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2023	03/27/2024	3,983	908,846	228.16				18,114		22,682			(50)				03
MAR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2023	03/27/2024			250.91		72,374				(869)							03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2023	03/27/2025	19,590	4,496,809	229.55				104,661		128,359			(144)				03
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										977,103,762	228,188,118		675,226,106	XXX	640,534,713			(135,641,050)			XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										977,103,762	228,188,118		675,226,106	XXX	640,534,713			(135,641,050)			XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) 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)
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										977,103,762	228,188,118		675,226,106	XXX	640,534,713			(135,641,050)			XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										977,103,762	228,188,118		675,226,106	XXX	640,534,713			(135,641,050)			XXX	XXX
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)			(24,793)		(29,271)			97,014				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)			(9,579)		(20,895)			95,789				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)			(177,269)		(16,216)			45,714				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)			(99,297)		(25,850)			69,818				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)			(93,024)		(24,643)			69,191				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)			(69,625)		(31,464)			69,625				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)			(47,485)		(30,434)			72,435				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)			(25,290)		(18,600)			73,424				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)			(60,115)		(33,660)			68,485				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)			(53,401)		(49,785)			72,820				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)			(100,474)		(31,869)			57,597				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)			(115,167)		(39,642)			56,332				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2021	06/27/2023	16,375	6,059,573	370.06	(513,998)			(63,974)		(39,029)			66,180				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)			(14,867)		(13,838)			70,422				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)			(28,390)		(24,264)			69,056				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)			(113,693)		(23,146)			45,276				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)			(82,969)		(29,877)			55,312				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)			(13,041)		(16,250)			69,038				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)			(67,840)		(25,854)			56,534				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)			(62,772)		(23,988)			56,494				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)			(68,357)		(19,124)			52,582				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)			(27,075)		(17,882)			62,480				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)			(117,741)		(9,348)			33,428				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 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)			(98,312)		(36,713)			49,989				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)			(107,484)		(19,497)			41,517				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)			(112,285)		(37,896)			46,785				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)			(108,099)		(16,644)			38,303				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)			(89,491)		(25,763)			47,378				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)			(96,272)		(26,816)			45,127				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)			(76,032)		(21,890)			48,189				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)			(13,772)		(17,990)			61,974				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)			(103,573)		(27,710)			42,371				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)			(99,908)		(18,675)			39,094				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)			(93,250)		(23,946)			43,260				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)			(100,941)		(25,487)			41,483				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)			(63,270)		(21,790)			48,257				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)			(56,668)		(23,441)			49,516				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)			(103,316)		(8,954)			28,610				03
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)			(21,484)		(28,450)			56,869				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)			(70,397)		(18,402)			42,522				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)			(77,652)		(24,518)			42,614				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)			(85,906)		(11,540)			28,013				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)			(85,679)		(13,807)			27,838				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)			(65,038)		(5,235)			20,757				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)			(90,355)		(12,022)			26,838				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)			(73,475)		(7,510)			21,610				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)			(61,444)		(4,016)			17,668				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	02/26/2024	18,368	7,190,510	391.46	(341,837)			(125,860)		(13,475)			34,222				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)			(109,031)		(11,849)			29,557				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)			(92,830)		(6,929)			24,939				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)			(98,761)		(8,951)			26,220				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)			(78,909)		(6,842)			20,766				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	09/08/2021	03/12/2024	12,639	5,023,841	397.48	(192,116)			(72,727)		(5,018)			18,917				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)			(97,714)		(7,832)			24,913				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)			(98,596)		(8,965)			24,996				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)			(83,232)		(6,684)			21,042				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)			(119,783)		(10,294)			29,946				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)			(76,602)		(6,603)			19,045				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)			(118,725)		(10,617)			29,115				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)			(97,674)		(7,133)			23,505				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)			(99,157)		(7,966)			23,798				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)			(90,874)		(5,986)			21,466				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)			(94,176)		(7,174)			21,845				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)			(76,555)		(5,014)			17,621				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)			(111,833)		(7,724)			25,481				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)			(104,313)		(6,232)			23,354				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)			(85,378)		(5,240)			18,973				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)			(107,283)		(7,864)			23,607				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)			(100,334)		(8,528)			21,707				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)			(74,905)		(4,509)			15,569				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)			(78,408)		(4,910)			16,148				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)			(76,462)		(4,916)			15,258				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)			(74,650)		(5,063)			14,798				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)			(1,845)		(13,505)			55,346				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)			(3,019)		(7,544)			54,340				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)			(2,639)		(2,851)			47,503				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)			(6,829)		(9,140)			55,876				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)			(8,731)		(11,837)			65,482				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)			(13,486)		(18,521)			67,432				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)			(12,565)		(8,376)			43,493				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)			(19,340)		(22,094)			64,466				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	09/08/2021	05/03/2023	12,324	4,530,185	367.6	(439,462)			(23,438)		(25,470)			65,919				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)			(17,823)		(12,739)			48,609				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)			(21,725)		(15,388)			51,454				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)			(30,135)		(24,059)			66,151				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)			(34,805)		(25,124)			69,610				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)			(22,679)		(17,418)			44,371				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)			(29,526)		(20,528)			56,538				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)			(28,219)		(15,331)			48,840				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)			(20,793)		(13,532)			35,310				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)			(23,213)		(12,715)			38,689				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)			(33,659)		(17,102)			55,078				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)			(26,257)		(11,474)			38,740				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)			(31,251)		(19,785)			41,362				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)			(37,598)		(24,021)			49,042				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)			(29,460)		(15,849)			36,320				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)			(28,851)		(14,462)			34,621				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)			(48,468)		(24,654)			57,397				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)			(51,220)		(28,255)			57,623				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)			(45,827)		(24,109)			50,919				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)			(42,123)		(15,915)			46,233				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)			(44,593)		(21,690)			48,354				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)			(49,176)		(20,110)			49,729				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)			(55,078)		(23,213)			51,636				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)			(36,912)		(15,027)			34,248				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)			(42,018)		(15,226)			37,075				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)			(53,648)		(19,647)			46,426				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)			(61,277)		(20,172)			50,596				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)			(57,105)		(20,149)			46,722				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)			(49,935)		(15,617)			40,488				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	09/08/2021	07/25/2023	12,647	4,712,912	372.65	(397,875)			(66,992)		(25,306)			52,429				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)			(51,979)		(16,133)			40,328				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)			(56,540)		(16,122)			41,709				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)			(54,912)		(11,869)			40,180				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)			(67,520)		(16,164)			49,006				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)			(48,714)		(11,599)			33,725				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)			(53,561)		(14,761)			36,519				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)			(43,316)		(14,297)			28,665				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)			(49,847)		(15,238)			32,746				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)			(52,428)		(13,009)			34,192				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)			(72,453)		(17,977)			46,912				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)			(48,418)		(12,384)			30,052				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)			(44,487)		(11,654)			27,423				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)			(58,614)		(12,982)			35,169				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)			(54,664)		(16,168)			32,581				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)			(46,137)		(11,704)			27,318				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)			(48,677)		(10,434)			28,633				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)			(66,406)		(17,039)			37,826				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)			(86,737)		(24,410)			49,097				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)			(51,403)		(12,983)			28,914				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)			(97,673)		(21,683)			52,955				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)			(52,227)		(13,886)			27,488				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)			(84,989)		(25,814)			44,214				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)			(73,659)		(22,986)			38,099				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)			(66,967)		(24,427)			33,860				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)			(71,782)		(20,563)			35,891				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)			(53,681)		(13,611)			26,692				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)			(68,290)		(22,010)			33,222				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)			(82,932)		(15,216)			39,702				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 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)			(80,357)		(26,414)			38,469				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)			(56,852)		(14,715)			26,511				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)			(68,959)		(14,979)			31,827				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)			(97,005)		(23,798)			44,093				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)			(80,784)		(21,307)			35,993				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)			(62,121)		(16,293)			27,273				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)			(82,975)		(20,987)			36,251				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)			(75,304)		(20,485)			32,584				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)			(104,812)		(36,330)			44,496				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)			(68,461)		(28,016)			28,927				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)			(79,622)		(15,859)			32,279				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)			(66,304)		(12,961)			26,759				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)			(83,258)		(19,147)			33,010				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)			(79,399)		(14,528)			30,408				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)			(93,376)		(14,320)			35,016				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)			(86,312)		(14,036)			32,233				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)			(86,666)		(14,355)			32,231				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)			(93,716)		(12,461)			34,147				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)			(72,440)		(11,348)			26,289				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)			(83,784)		(12,658)			30,283				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)			(82,095)		(9,554)			29,554				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)			(87,440)		(13,447)			30,741				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)			(66,133)		(7,246)			23,070				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)			(111,290)		(12,383)			38,376				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)			(64,955)		(7,921)			22,144				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)			(83,983)		(10,713)			28,523				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)			(102,759)		(14,189)			34,380				03
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										(55,172,050)			(11,057,546)	XXX	(2,831,491)			6,811,890			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(55,172,050)			(11,057,546)	XXX	(2,831,491)			6,811,890			XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							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)
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(55,172,050)			(11,057,546)	XXX	(2,831,491)			6,811,890			XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										(55,172,050)			(11,057,546)	XXX	(2,831,491)			6,811,890			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)		220,899	5,411,000		5,378,524		(469,000)			199,419		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)		85,092	6,126,000		6,365,633		(508,000)			222,219		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)		58,461	477,400		645,896		(147,400)			92,761		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	06/25/2027		12,400,300	4.52 USD (2.77 EUR)		57,551	477,400		890,908		(147,400)			127,644		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)		45,865	3,413,000		3,590,004		(254,000)			124,139		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)		335,544	(3,311,832)		(3,354,668)		(521,866)			177,700		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)		61,732	4,110,000		4,536,610		(508,000)			252,444		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)		119,163	6,232,200		7,268,987		(863,600)			429,994		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)		44,631	1,103,700		2,270,844		(330,200)			249,338		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)		89,117	1,455,900		2,714,167		(584,200)			284,077		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)		19,078	(108,900)		264,495		(228,600)			108,504		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	03/15/2027		15,672,616	3.81 USD (0.49 JPY)		151,994	2,124,521		1,764,261		179,787			155,919		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)		153,281	2,124,521		1,820,166		179,787			191,335		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)		232,424	4,656,745		3,686,782		335,603			303,742		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)		17,170	103,800		249,612		(40,200)			35,127		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 E570DZWZ7FF32TWEFA76	05/24/2017	08/17/2027		32,436,500	3.75 USD (1.77 EUR)			165,974	1,003,400		2,412,917		(388,600)			339,561		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)			135,961	1,872,500		5,140,049		(889,000)			562,872		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)			182,927	1,181,100		2,791,071		(415,400)			367,174		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)			128,242	1,838,000		2,828,535		(268,000)			247,787		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	10/18/2017	12/31/2042		19,625,240	4.42 USD (3.12 GBP)			229,077	1,214,732		3,475,094		(379,044)			436,271		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	10/18/2017	12/31/2042		13,926,591	4.42 USD (3.12 GBP)			162,559	862,006		2,466,019		(268,980)			309,590		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)			207,705	6,567,750		9,817,148		(889,000)			559,836		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	01/25/2018	03/14/2033		14,294,000	4.45 USD (3.02 GBP)			66,228	1,957,000		3,666,394		(254,000)			225,574		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)			52,982	1,565,600		2,933,115		(203,200)			180,459		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		8,309,711	4.69 USD (2.47 EUR)			162,732	1,046,085		1,750,969		(89,798)			149,869		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		11,871,016	4.69 USD (2.47 EUR)			232,474	1,494,408		2,501,384		(128,284)			214,098		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 (XSONIAON)			2,718	1,117,900		941,263		(177,800)			131,035		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)			79,207	2,673,900		2,315,739		(241,200)			253,404		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)			71,596	748,800		1,915,786		(120,600)			141,433		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)			71,596	748,800		1,915,786		(120,600)			141,433		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)			46,989	740,700		1,909,484		(228,600)			162,166		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)			46,989	740,700		1,909,484		(228,600)			162,166		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)			65,925	790,400		2,150,079		(330,200)			199,312		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)			53,322	473,000		1,087,800		(254,000)			107,960		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	10/31/2018	01/31/2029		20,496,000	4.48 USD (2.87 GBP)			82,562	756,800		2,624,615		(406,400)			247,735		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)			93,863	916,200		4,124,124		(457,200)			379,705		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	11/26/2018	12/05/2036		7,932,400	5.64 USD (3.11 EUR)			52,585	345,100		1,611,049		(93,800)			146,766		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	11/26/2018	12/05/2036		7,948,248	5.64 USD (3.11 EUR)			52,690	345,789		1,614,268		(93,987)			147,060		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)			38,655	651,200		1,642,754		(203,200)			153,081		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)			78,536	511,560		2,200,586		(155,440)			207,115		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)			78,536	511,560		2,200,586		(155,440)			207,115		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2019	05/31/2029		7,849,800	3.94 USD (1.55 EUR)			47,908	262,500		937,834		(93,800)			97,513		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)			13,291	75,000		319,391		(26,800)			32,058		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)			53,165	300,000		1,277,563		(107,200)			128,233		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)			15,510	669,000		1,285,351		384,000			262,477		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)			10,340	446,000		856,901		256,000			174,984		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	08/01/2019	08/22/2029		14,794,267	2.95 USD (0.28 JPY)			101,234	2,751,515		1,955,469		159,811			187,134		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	08/01/2019	08/22/2029		5,547,850	2.95 USD (0.28 JPY)			37,963	1,031,818		733,301		59,929			70,175		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	08/01/2019	08/22/2029		29,588,534	2.95 USD (0.28 JPY)			202,467	5,503,031		3,910,938		319,621			374,269		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	09/13/2019	07/16/2029		2,748,800	3.9 USD (3.79 AUD)			616	74,800		146,568		51,200			34,493		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	09/13/2019	07/16/2029		8,246,400	3.9 USD (3.79 AUD)			1,848	224,400		439,705		153,600			103,480		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	09/13/2019	07/16/2029		14,087,600	3.9 USD (3.79 AUD)			3,158	383,350		751,162		262,400			176,779		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	09/13/2019	07/16/2029		4,123,200	3.9 USD (3.79 AUD)			924	112,200		219,852		76,800			51,740		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	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/23/2019	12/31/2038		8,080,541	4.61 USD (2.3 EUR)			(46,342)	108,849		942,762		(98,552)			160,416		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		5,387,027	4.61 USD (2.3 EUR)			(30,895)	72,566		628,508		(65,701)			106,944		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		2,217,660	4.61 USD (2.3 EUR)			(12,718)	29,873		258,736		(27,047)			44,025		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)			103,443	63,600		701,156		(80,400)			95,768		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)			120,684	74,200		818,015		(93,800)			111,730		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)			51,722	31,800		350,578		(40,200)			47,884		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)			46,115	(26,100)		679,749		(120,600)			129,981		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)			46,115	(26,100)		679,749		(120,600)			129,981		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		3,558,460	3.69 USD (2.3 EUR)			41,958	138,817		229,969		(50,023)			70,643		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)			21,383	(31,200)		55,261		(107,200)			113,285		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)			26,729	(39,000)		69,076		(134,000)			141,607		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)			151,532	8,109,502		1,442,264		429,491			623,617		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)			22,714	1,272,940		1,608,658		(375,970)			206,528		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)			7,673	430,030		543,432		(127,000)			69,764		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)			59,778	1,305,000		2,020,755		(194,300)			263,546		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)			20,613	450,000		696,812		(67,000)			90,878		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		2,968,089	3.75 USD (4.07 AUD)			(798)	196,518		303,236		51,983			65,134		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		25,630,323	3.75 USD (4.07 AUD)			(8,414)	1,696,993		2,618,535		445,417			562,453		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)			210,256	4,037,300		6,402,808		(629,800)			766,683		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 B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		4,679,200	3.07 USD (1.62 EUR)			17,894	343,600		544,920		(53,600)			65,250		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	10/22/2020	01/31/2033		19,630,500	4.56 USD (3.99 GBP)			33,441	1,125,000		2,012,089		(381,000)			307,995		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	10/22/2020	01/31/2033		5,234,800	4.56 USD (3.99 GBP)			8,917	300,000		536,557		(101,600)			82,132		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	10/22/2020	01/31/2033		3,926,100	4.56 USD (3.99 GBP)			6,688	225,000		402,418		(76,200)			61,599		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)			4,175	176,650		282,801		(25,400)			29,929		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)			37,575	1,589,850		2,545,212		(228,600)			269,365		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)			20,875	883,250		1,414,007		(127,000)			149,647		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/18/2021	09/16/2033		13,859,000	3.5 USD (2.8 GBP)			36,112	1,522,000		2,333,172		(254,000)			224,234		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)			14,445	608,800		933,269		(101,600)			89,693		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)			32,263	2,115,938		2,363,599		(25,194)			191,170		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)			32,591	2,115,938		2,435,716		(25,194)			212,485		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		25,483,000	4.05 USD (4.93 AUD)			(31,879)	2,754,000		2,463,924		764,470			680,226		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		6,637,106	3.71 USD (2.9 GBP)			16,598	540,161		1,074,773		(131,117)			148,461		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		33,185,530	3.71 USD (2.9 GBP)			82,988	2,700,803		5,373,865		(655,584)			742,305		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		6,637,106	3.71 USD (2.9 GBP)			16,598	540,161		1,074,773		(131,117)			148,461		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)			36,714	297,500		694,711		(93,800)			95,816		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	01/13/2022	01/28/2034		19,229,000	4.32 USD (3.58 GBP)			51,652	1,957,200		3,316,454		(355,600)			316,525		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	01/13/2022	01/28/2034		7,925,095	4.32 USD (3.58 GBP)			21,288	806,646		1,366,853		(146,558)			130,454		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	01/13/2022	01/28/2034		4,120,500	4.32 USD (3.58 GBP)			11,068	419,400		710,669		(76,200)			67,827		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	02/24/2022	06/15/2037		19,977,000	3.86 USD (3.27 GBP)			40,091	1,471,500		2,659,943		(381,000)			376,650		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)			18,800	95,500		412,330		(67,000)			91,490		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)			18,800	95,500		412,330		(67,000)			91,490		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)			198,841	563,500		3,622,131		(469,000)			725,396		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)			79,536	225,400		1,448,853		(187,600)			290,158		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/29/2022	01/09/2032		11,125,000	4.15 USD (2.53 EUR)			46,782	286,000		998,996		(134,000)			164,856		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/29/2022	01/09/2032		22,250,000	4.15 USD (2.53 EUR)			93,565	572,000		1,997,992		(268,000)			329,712		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/30/2022	06/30/2032		6,584,500	3.88 USD (3.18 GBP)			15,901	416,000		798,341		(127,000)			100,171		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/30/2022	06/30/2032		3,950,700	3.88 USD (3.18 GBP)			9,541	249,600		479,005		(76,200)			60,102		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/30/2022	06/30/2032		28,971,800	3.88 USD (3.18 GBP)			69,966	1,830,400		3,512,701		(558,800)			440,751		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/13/2022	05/18/2032		7,574,000	4.21 USD (2.6 EUR)			30,164	(13,300)		489,508		(93,800)			114,489		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/13/2022	05/18/2032		27,050,000	4.21 USD (2.6 EUR)			107,730	(47,500)		1,748,242		(335,000)			408,888		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/13/2022	05/18/2032		5,410,000	4.21 USD (2.6 EUR)			21,546	(9,500)		349,648		(67,000)			81,778		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2022	07/28/2043		31,357,500	4.64 USD (3.37 GBP)			94,486	515,000		5,824,887		(635,000)			707,105		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2022	07/28/2043		18,814,500	4.64 USD (3.37 GBP)			56,692	309,000		3,494,932		(381,000)			424,263		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2022	07/28/2043		25,086,000	4.64 USD (3.37 GBP)			75,589	412,000		4,659,909		(508,000)			565,684		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/15/2022	04/11/2043		24,122,000	5.87 USD (4.77 GBP)				(552,000)		3,224,588		(508,000)			539,975		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/15/2022	04/11/2043		24,122,000	5.87 USD (4.77 GBP)				(552,000)		3,224,588		(508,000)			539,975		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/13/2022	10/30/2027		9,683,000	7.67 USD (6.04 EUR)			20,541	(1,156,000)		(1,061,314)		(134,000)			103,684		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	10/13/2022	10/30/2027		9,683,000	.7.67 USD (6.04 EUR)			20,541	(1,156,000)		(1,061,314)		(134,000)			103,684		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/27/2022	11/09/2037		19,703,000	.6.28 USD (6.07 GBP)			(12,811)	(1,269,900)		(1,393,520)		(431,800)			376,708		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	12/21/2022	01/04/2032		5,292,500	.6.54 USD (5.48 EUR)			11,838	(127,000)		(81,924)		(67,000)			78,366		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	12/21/2022	01/04/2032		5,292,500	.6.54 USD (5.48 EUR)			11,838	(127,000)		(81,924)		(67,000)			78,366		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	12/21/2022	01/04/2032		5,292,500	.6.54 USD (5.48 EUR)			11,838	(127,000)		(81,924)		(67,000)			78,366		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	03/16/2023	06/01/2030		21,140,000	.5.63 USD (4.75 EUR)				(538,000)		(21,840)		(538,000)			283,137		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	03/16/2023	06/01/2030		10,570,000	.5.63 USD (4.75 EUR)				(269,000)		(10,920)		(269,000)			141,568		100 / QL
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												7,146,425	118,918,744	XXX	209,366,432		(20,561,499)			26,139,531	XXX	XXX
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2023	03/31/2023		20,277,619	.0.0 (UBS Zebra Edge 2 USD Index)				(56,639)		(56,639)				(56,639)			01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2023	04/03/2023		330,347,370	0.0 (JPM Mozaic II USD Index)				1,972,169		1,972,169				1,972,169	149,746		01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2023	03/31/2023		19,425,107	.0.0 (UBS Zebra Edge USD Index)				(234,015)		(234,015)				(234,015)			01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2023	04/03/2023		22,078,760	0.0 (JPM Mozaic USD Index)				(172,946)		(172,946)				(172,946)	10,008		01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/31/2023	04/05/2023		40,974,859	.0.0 (UBS Zebra Edge 2 USD Index)											23,979		01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/31/2023	04/10/2023		19,116,209	.0.0 (UBS Zebra Edge 2 USD Index)											15,821		01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/31/2023	04/11/2023		380,665,294	0.0 (JPM Mozaic II USD Index)											330,418		01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/31/2023	04/11/2023		18,807,098	0.0 (JPM Mozaic USD Index)											16,325		01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/31/2023	04/10/2023		9,071,926	.0.0 (UBS Zebra Edge USD Index)											7,508		01
1029999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Total Return													1,508,568	XXX	1,508,568				1,508,568	553,804	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												7,146,425	120,427,312	XXX	210,875,000		(20,561,499)		1,508,568	26,693,334	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							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)
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange												7,146,425	118,918,744	XXX	209,366,432		(20,561,499)			26,139,531	XXX	XXX
1389999999. Total Swaps - Total Return													1,508,568	XXX	1,508,568				1,508,568	553,804	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												7,146,425	120,427,312	XXX	210,875,000		(20,561,499)		1,508,568	26,693,334	XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										921,931,712	228,188,118	7,146,425	784,595,872	XXX	848,578,222		(20,561,499)	(128,829,160)	1,508,568	26,693,334	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other														XXX							XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										921,931,712	228,188,118	7,146,425	784,595,872	XXX	848,578,222		(20,561,499)	(128,829,160)	1,508,568	26,693,334	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
DMM3	16	2,558,467	DJIA E-Mini Index Future Jun 2023	VAGLB: Index Universal Life	N/A	Equity / Index		CBT 549300EX04Q2QBFQTQ27	03/15/2023	31,980.8359	33,460.0000	33,280		118,333		118,333			102,332	01	5
ESM3	172	33,967,580	S&P 500 E-Mini Index Future Jun 2023	VAGLB: Index Universal Life	N/A	Equity / Index		CME SNZ20JLFK8MNNCLQOF39	03/23/2023	3,949.7186	4,137.7500	491,868		1,617,070		1,617,070			1,100,068	01	50
MFSM3	91	9,273,239	MSCI EAFE Mini Index Future Jun 2023	VAGLB: Index Universal Life	N/A	Equity / Index		NYF 5493004R83R1LVX2IL36	03/16/2023	2,038.0745	2,096.5000	40,040		265,836		265,836			582,013	01	50
NQM3	12	3,001,330	NASDAQ 100 E-Mini Future Jun 2023	VAGLB: Index Universal Life	N/A	Equity / Index		CME SNZ20JLFK8MNNCLQOF39	03/22/2023	12,505.5400	13,301.7500	52,740		191,090		191,090			76,749	01	20
ESM3	288	57,251,341	S&P 500 E-Mini Index Future Jun 2023	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index		CME SNZ20JLFK8MNNCLQOF39	03/20/2023	3,975.7876	4,137.7500	801,710		2,332,259		2,332,259			1,841,974	01	50
MFSM3	757	77,248,729	MSCI EAFE Mini Index Future Jun 2023	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index		NYF 5493004R83R1LVX2IL36	03/22/2023	2,040.9175	2,096.5000	328,698		2,103,796		2,103,796			4,841,577	01	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												1,748,336		6,628,385		6,628,385			8,544,712	XXX	XXX
1579999999. Subtotal - Long Futures												1,748,336		6,628,385		6,628,385			8,544,712	XXX	XXX
1649999999. Subtotal - Short Futures																				XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												1,748,336		6,628,385		6,628,385			8,544,712	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other																				XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												1,748,336		6,628,385		6,628,385			8,544,712	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	(18,829,697)	27,374,409	8,544,712
Total Net Cash Deposits	(18,829,697)	27,374,409	8,544,712

(a)

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

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0100	Qualitative Approach for Assessing Hedge Effectiveness

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
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX			15,173,097		1,748,336		1,748,336	8,544,712	8,544,712
Bank of America NA	B4TYDEB6GKMZO031MB27	Y	Y	72,066,075		40,467,518	(2,382,300)		70,569,225	(2,122,629)		5,223,709	
Barclays Bank PLC	G5GSEF7VJP5I70UK5573	Y	Y	47,100,000		29,051,882	(70,200)		48,994,466		1,894,466	5,537,270	
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	105,805,000		62,419,762			114,643,080		8,838,080	2,277,690	
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	74,081,000		63,576,501	(5,846,832)		81,917,985	(4,748,188)	3,088,798	9,561,586	
Credit Agricole Corp	1VUV7VQFKUOQSJ21A208	Y	Y				(1,188,000)			(278,530)		659,803	
Credit Suisse Intl	E58DKGMJYYYJLN8C3868	Y	Y	6,516,000		4,136,711			7,794,794		1,278,794		
Goldman Sachs Bank Group	KD3XUN7C6T14HNAYLU02	Y	Y	18,350,000		17,014,137			20,647,136		2,297,136		
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Y	Y	170,563,000		285,897,421	(11,238,733)	104,095,688	182,611,868	(3,004,437)	9,044,431	883,079	883,079
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y										
Merrill Lynch Capital Services	GDWTXX03601TB7DWI3U69	Y	Y	5,290,000		5,411,000		121,000	5,378,524		88,524	199,419	199,419
Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	Y	Y	21,529,000		5,921,487			23,815,461		2,286,461		
Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	Y	Y	23,498,000		12,457,241			24,108,678		610,678	1,939,503	
Societe General SA	O2RNE8IBXP4R0TD8PU41	Y	Y	31,230,000		45,263,286		14,033,286	34,907,515		3,677,515	363,967	363,967
UBS AG	BFM8T61CT2L10CEMIK50	Y	Y	93,103,000		131,252,006	(290,655)	37,858,351	100,524,929	(290,655)	7,131,274	47,307	47,307
Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	Y	Y	79,365,000		50,873,626			86,943,115		7,578,115		
Goldman Sachs International Limited	W22LROWP2IHZNBB6K528	Y	Y	52,280,000		51,870,015			56,165,885		3,885,885		
0299999999. Total NAIC 1 Designation				800,776,075		805,612,592	(21,016,720)	156,108,325	859,022,661	(10,444,439)	51,700,156	26,693,334	1,493,772
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)													
0999999999 - Gross Totals				800,776,075		805,612,592	(5,843,624)	156,108,325	860,770,997	(10,444,439)	53,448,492	35,238,046	10,038,484
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						805,612,592	(5,843,624)						

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	SNZ20JLFK8MNNCLQ0F39	Cash		Cash	8,544,712		8,544,712		I
Citibank NA - OTC	E57ODZWZ7FF32TWEFA76	Cash		Cash					V
Credit Agricole Corp	1VUV7VQFKUOQSJ21A208	Security		Cash	450,000		450,000		I
UBS AG - Central Clearing	BFM8T61CT2L1QCEMIK50	Cash		Cash	(192)		(192)		I
0199999999 - Total					8,994,520		8,994,520	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	47,100,000		XXX		V
Barclays Bank PLC - OTC	G5GSEF7VJP5I70UK5573	Cash		Cash	105,805,000		XXX		V
BNP Paribas - OTC	R0MUWSFPU8MPRO8K5P83	Cash		Cash	74,081,000		XXX		V
Citibank NA - OTC	E57ODZWZ7FF32TWEFA76	Cash		Cash	6,516,000		XXX		V
Credit Suisse Intl - OTC	E58DKGMJYYYJLN8C3868	Cash		Cash	18,350,000		XXX		V
Goldman Sachs Bank Group - OTC	KD3XUN7C6T14HNAYLU02	Cash		Cash	52,280,000		XXX		V
Goldman Sachs International Limited - OTC	W22LROWP2IHZNBB6K528	Cash		Cash	170,563,000		XXX		V
JPMorgan Chase & Co - OTC	7H6GLXDRUGQFU57RNE97	Cash		Cash	5,290,000		XXX		V
Merrill Lynch Capital Services - OTC	GDWTXX03601TB7DWI3U69	Cash		Cash	21,529,000		XXX		V
Morgan Stanley & Co Intl Ltd - OTC	4PQUHN3JPFGFNF3BB653	Cash		Cash	23,498,000		XXX		V
Royal Bank of Scotland - OTC	RR3QWICWWIPCS8A4S074	Cash		Cash	31,230,000		XXX		V
Societe Generale - OTC	O2RNE8IBXP4R0TD8PU41	Cash		Cash	93,103,000		XXX		V
UBS AG - OTC	BFM8T61CT2L1QCEMIK50	Cash		Cash	79,365,000		XXX		V
Wells Fargo - OTC	KB1H1DSPRFMYMCUFXT09	Cash		Cash			XXX		V
Bank of America - OTC Security	B4TYDEB6GKMZO031MB27	Security		U S Treasury Nt	72,066,075	82,333,000	XXX	05/15/2031	V
0299999999 - Total					800,776,075	82,333,000	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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds						XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
000000-00-0	Overnight Repos SEC LENDING ONLY		1.A	160,047,960	160,047,960	04/03/2023
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				160,047,960	160,047,960	XXX
9999999999 - Totals				160,047,960	160,047,960	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 65,645,569 Book/Adjusted Carrying Value $ 65,645,569
2. Average balance for the year Fair Value $ 159,419,428 Book/Adjusted Carrying Value $ 159,419,428
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 160,047,960 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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	.....	.....	.....	.....	56,983,327	22,073,209	25,236,150	..XXX.
Citibank ..... New York, NY	.....	.....	.....	.....	 9,431	 9,574	393,761	..XXX.
JP Morgan Chase ..... New York, NY	.....	.....	.....	.....	 5,184,056	12,162,486	3,988,770	..XXX.
US Bank ..... Minneapolis, MN	.....	.....	.....	.....	301,122	1,011,047	566,551	..XXX.
The Federal Home Loan Bank of Cincinnati ..... Cincinnati, OH	.....	.....	.....	.....	320,462	249,425	249,559	..XXX.
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			326,647	215,389	339,945	XXX
0199999. Totals - Open Depositories	XXX	XXX			63,125,045	35,721,130	30,774,736	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						XXX
0399999. Total Cash on Deposit	XXX	XXX			63,125,045	35,721,130	30,774,736	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
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....	.....	.....	.....	.....	.....	.....	.....	.....
0599999. Total - Cash	XXX	XXX			63,125,045	35,721,130	30,774,736	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								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
38141W-32-3	Goldman Sachs Fin Sq Treas Oblig Fd		03/31/2023	4.690		8,814,590	28,964	8,087
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						8,814,590	28,964	8,087
262006-82-8	Dreyfus Cash Mgmt GOVT CM BOLD #6356		03/31/2023	0.206		8,814,590		
825252-88-5	S/T Investment Co Govt and Agency AIM		03/31/2023	4.730		21,082,276	308,571	
8309999999. Subtotal - All Other Money Market Mutual Funds						29,896,866	308,571	
	Nationwide Cash Management Co		03/31/2023	4.646		767,824,226		2,774,910
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						767,824,226		2,774,910
8609999999 - Total Cash Equivalents						806,535,682	337,535	2,782,997