9 2 6 5 7 2 0 2 4 2 0 1 0 0 1 0 0

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office ONE WEST NATIONWIDE BLVD. (Street and Number)
COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code), 614-249-1545 (Area Code) (Telephone Number)

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

Primary Location of Books and Records ONE WEST NATIONWIDE BLVD., 1-14-301 (Street and Number)
COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code), 614-249-1545 (Area Code) (Telephone Number)

Internet Website Address WWW.NATIONWIDE.COM

Statutory Statement Contact ANDREA D. IACOBONI (Name), 614-249-1545 (Area Code) (Telephone Number)
FINRPT@NATIONWIDE.COM (E-mail Address), 866-315-1430 (FAX Number)

OFFICERS

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

OTHER

VINITA JANE CLEMENTS, EVP-CHIEF HRO	JAMES ROBERT FOWLER, EVP-NATIONWIDE CTO	TIMOTHY GERARD FROMMEYER, EVP
MARK SHANNON HOWARD, EVP-CLO	RAMON JONES, EVP-CMO	MICHAEL WILLIAM MAHAFFEY #, EVP-CHIEF CUSTOMER, STRAT & INNOVATION OFFC
KEVIN PAUL SCHEIDERER #, VP-CHIEF OF TAX	AMY TAYLOR SHORE #, EVP-CHIEF TRANSFORMATION OFFC	

DIRECTORS OR TRUSTEES

JOHN LAUGHLIN CARTER	TIMOTHY GERARD FROMMEYER	STEVEN ANDREW GINNAN
CRAIG ALAN HAWLEY #	HOLLY RENEE SNYDER	KIRT ALAN WALKER

State of OHIO
County of FRANKLIN SS

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

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

Subscribed and sworn to before me this 1st day of FEBRUARY 2025

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

NOTARIAL SEAL STATE OF OHIO

Ryan James Lamb
Notary Public, State of Ohio
Commission #: 2024-RE-883431
My Commission Expires 10-30-29

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
		Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	46,495,672	0.085	46,495,672		46,495,672	0.085
	1.02 All other governments	413,993,040	0.756	413,993,038		413,993,038	0.756
	1.03 U.S. states, territories and possessions, etc. guaranteed	197,493,476	0.361	197,493,477		197,493,477	0.361
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	203,552,603	0.372	203,552,603		203,552,603	0.372
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,972,650,992	3.604	1,972,650,985		1,972,650,985	3.604
	1.06 Industrial and miscellaneous	36,243,650,946	66.219	36,243,650,929		36,243,650,929	66.220
	1.07 Hybrid securities		0.000				0.000
	1.08 Parent, subsidiaries and affiliates		0.000				0.000
	1.09 SVO identified funds		0.000				0.000
	1.10 Unaffiliated bank loans	317,749,614	0.581	317,749,638		317,749,638	0.581
	1.11 Unaffiliated certificates of deposit		0.000				0.000
	1.12 Total long-term bonds	39,395,586,343	71.977	39,395,586,342		39,395,586,342	71.979
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	3,350,011	0.006	3,350,011		3,350,011	0.006
	2.02 Parent, subsidiaries and affiliates		0.000				0.000
	2.03 Total preferred stocks	3,350,011	0.006	3,350,011		3,350,011	0.006
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)	44,795,000	0.082	44,795,000		44,795,000	0.082
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
	3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
	3.05 Mutual funds		0.000				0.000
	3.06 Unit investment trusts		0.000				0.000
	3.07 Closed-end funds		0.000				0.000
	3.08 Exchange traded funds		0.000				0.000
	3.09 Total common stocks	44,795,000	0.082	44,795,000		44,795,000	0.082
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages		0.000				0.000
	4.02 Residential mortgages		0.000				0.000
	4.03 Commercial mortgages	9,826,001,858	17.953	9,826,001,858		9,826,001,858	17.953
	4.04 Mezzanine real estate loans	48,034,475	0.088	48,034,475		48,034,475	0.088
	4.05 Total valuation allowance		0.000				0.000
	4.06 Total mortgage loans	9,874,036,333	18.040	9,874,036,333		9,874,036,333	18.041
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company		0.000				0.000
	5.02 Properties held for production of income		0.000				0.000
	5.03 Properties held for sale		0.000				0.000
	5.04 Total real estate		0.000				0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	(58,957,165)	(0.108)	(58,957,165)		(58,957,165)	(0.108)
	6.02 Cash equivalents (Schedule E, Part 2)	1,758,065,805	3.212	1,758,065,805	162,032,025	1,920,097,830	3.508
	6.03 Short-term investments (Schedule DA)	640,000,000	1.169	640,000,000		640,000,000	1.169
	6.04 Total cash, cash equivalents and short-term investments	2,339,108,640	4.274	2,339,108,640	162,032,025	2,501,140,665	4.570
7.	Contract loans	411,703,707	0.752	411,656,832		411,656,832	0.752
8.	Derivatives (Schedule DB)	1,097,644,673	2.005	1,097,644,673		1,097,644,673	2.005
9.	Other invested assets (Schedule BA)	1,374,957,115	2.512	1,373,810,012		1,373,810,012	2.510
10.	Receivables for securities		0.000				0.000
11.	Securities Lending (Schedule DL, Part 1)	162,032,025	0.296	162,032,025	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	30,094,208	0.055	30,094,208		30,094,208	0.055
13.	Total invested assets	54,733,308,055	100.000	54,732,114,076	162,032,025	54,732,114,076	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		9,036,889,102
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,559,340,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	13,852,071	1,573,192,071
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	5,800,776	
	3.2 Totals, Part 3, Column 11	4,020,806	9,821,582
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		745,866,421
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		9,874,036,334
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		9,874,036,334
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		9,874,036,334

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year			1,224,795,440
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	61,815,830		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	199,314,728		261,130,558
3.	Capitalized deferred interest and other:			
	3.1 Totals, Part 1, Column 16			
	3.2 Totals, Part 3, Column 12			
4.	Accrual of discount			
5.	Unrealized valuation increase/(decrease):			
	5.1 Totals, Part 1, Column 13	32,791,436		
	5.2 Totals, Part 3, Column 9	(2,044,557)		30,746,879
6.	Total gain (loss) on disposals, Part 3, Column 19			6,371,718
7.	Deduct amounts received on disposals, Part 3, Column 16			136,672,776
8.	Deduct amortization of premium and depreciation			10,394,455
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Totals, Part 1, Column 17	(1,020,244)		
	9.2 Totals, Part 3, Column 14			(1,020,244)
10.	Deduct current year's other-than-temporary impairment recognized:			
	10.1 Totals, Part 1, Column 15			
	10.2 Totals, Part 3, Column 11			
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)			1,374,957,120
12.	Deduct total nonadmitted amounts			1,147,104
13.	Statement value at end of current period (Line 11 minus Line 12)			1,373,810,016

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year			35,480,762,001
2.	Cost of bonds and stocks acquired, Part 3, Column 7			8,004,832,383
3.	Accrual of discount			45,328,524
4.	Unrealized valuation increase/(decrease):			
	4.1. Part 1, Column 12	(3,935,269)		
	4.2. Part 2, Section 1, Column 15	(163,285)		
	4.3. Part 2, Section 2, Column 13			
	4.4. Part 4, Column 11	(26,346)		(4,124,900)
5.	Total gain (loss) on disposals, Part 4, Column 19			(12,958,388)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7			3,897,378,524
7.	Deduct amortization of premium			45,983,773
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1. Part 1, Column 15	(107,889,291)		
	8.2. Part 2, Section 1, Column 19			
	8.3. Part 2, Section 2, Column 16			
	8.4. Part 4, Column 15	1,751,282		(106,138,009)
9.	Deduct current year's other-than-temporary impairment recognized:			
	9.1. Part 1, Column 14	13,556,549		
	9.2. Part 2, Section 1, Column 17			
	9.3. Part 2, Section 2, Column 14			
	9.4. Part 4, Column 13	8,002,073		21,558,622
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2			950,662
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)			39,443,731,354
12.	Deduct total nonadmitted amounts			
13.	Statement value at end of current period (Line 11 minus Line 12)			39,443,731,354

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	46,495,672	46,730,473	46,479,603	47,349,401
Governments (Including all obligations guaranteed by governments)	2.	Canada				
	3.	Other Countries	413,993,038	374,974,908	415,090,609	424,738,185
	4.	Totals	460,488,710	421,705,381	461,570,212	472,087,586
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	197,493,476	184,651,116	200,642,438	191,731,017
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	203,552,603	177,783,224	204,528,901	201,650,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	1,972,650,992	1,790,066,900	1,970,021,290	1,955,015,931
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	28,602,982,802	26,605,788,994	28,717,766,754	28,542,383,228
	9.	Canada	1,048,636,882	1,008,098,642	1,054,718,268	1,038,691,854
	10.	Other Countries	6,909,780,878	6,438,885,042	7,064,680,614	6,981,094,023
	11.	Totals	36,561,400,562	34,052,772,678	36,837,165,636	36,562,169,105
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	39,395,586,343	36,626,979,299	39,673,928,477	39,382,653,639
PREFERRED STOCKS	14.	United States	3,350,011	3,350,011	2,289,542	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	3,350,011	3,350,011	2,289,542	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	3,350,011	3,350,011	2,289,542	
COMMON STOCKS	20.	United States	44,795,000	44,795,000	44,795,000	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada				
	22.	Other Countries				
	23.	Totals	44,795,000	44,795,000	44,795,000	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	44,795,000	44,795,000	44,795,000	
	26.	Total Stocks	48,145,011	48,145,011	47,084,542	
	27.	Total Bonds and Stocks	39,443,731,354	36,675,124,310	39,721,013,019	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	4,864,817	15,666,732	11,643,466	10,752,237	3,568,420	XXX	46,495,672	0.1	89,473,890	0.3	46,495,672	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	4,864,817	15,666,732	11,643,466	10,752,237	3,568,420	XXX	46,495,672	0.1	89,473,890	0.3	46,495,672	
2. All Other Governments												
2.1 NAIC 1		52,660,688	52,967,593	14,868,746	45,876,023	XXX	166,373,050	0.4	103,822,072	0.3	104,777,468	61,595,582
2.2 NAIC 2	3,144,884	52,833,304	80,033,220	25,803,415	67,618,555	XXX	229,433,378	0.6	169,577,023	0.5	158,157,872	71,275,506
2.3 NAIC 3		9,951,387	6,709,436	1,525,788		XXX	18,186,611	0.0	11,009,120	0.0	11,933,586	6,253,025
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX			4,365,345	0.0		
2.7 Totals	3,144,884	115,445,379	139,710,249	42,197,949	113,494,578	XXX	413,993,039	1.1	288,773,560	0.8	274,868,926	139,124,113
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	1,000,031	71,967,314	49,718,361	74,807,770		XXX	197,493,476	0.5	180,307,761	0.5	197,493,476	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	1,000,031	71,967,314	49,718,361	74,807,770		XXX	197,493,476	0.5	180,307,761	0.5	197,493,476	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	6,592,527	31,117,088	25,471,611	78,741,377	51,630,000	XXX	193,552,603	0.5	205,352,293	0.6	193,552,603	
4.2 NAIC 2			10,000,000			XXX	10,000,000	0.0	10,000,000	0.0	10,000,000	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	6,592,527	31,117,088	35,471,611	78,741,377	51,630,000	XXX	203,552,603	0.5	215,352,293	0.6	203,552,603	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	29,365,934	287,349,884	484,918,035	517,279,665	545,473,333	XXX	1,864,386,851	4.7	1,765,896,139	5.0	1,861,328,117	3,058,734
5.2 NAIC 2			24,824,819	12,696,563	70,742,763	XXX	108,264,145	0.3	53,883,683	0.2	78,264,144	30,000,001
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	29,365,934	287,349,884	509,742,854	529,976,228	616,216,096	XXX	1,972,650,996	5.0	1,819,779,822	5.1	1,939,592,261	33,058,735

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	789,968,646	6,196,186,415	3,759,992,896	1,593,188,629	2,699,877,317	XXX	15,039,213,903	38.2	13,368,542,777	37.7	7,225,379,792	7,813,834,111
6.2 NAIC 2	769,696,784	6,731,854,446	5,461,835,394	2,726,801,904	4,159,610,631	XXX	19,849,799,159	50.4	17,812,273,940	50.2	12,477,980,545	7,371,818,614
6.3 NAIC 3	193,207,818	481,844,063	237,095,621	21,913,410	26,113,431	XXX	960,174,343	2.4	890,485,178	2.5	325,822,340	634,352,003
6.4 NAIC 4	14,805,105	233,165,803	35,527,969	4,290,263	3,188,053	XXX	290,977,193	0.7	346,327,231	1.0	73,289,597	217,687,596
6.5 NAIC 5	10,185,606	67,585,040	20,892,013	327,546	8,397	XXX	98,998,602	0.3	53,767,830	0.2	12,114,167	86,884,435
6.6 NAIC 6		4,487,729				XXX	4,487,729	0.0	3	0.0	649,089	3,838,640
6.7 Totals	1,777,863,959	13,715,123,496	9,515,343,893	4,346,521,752	6,888,797,829	XXX	36,243,650,929	92.0	32,471,396,959	91.6	20,115,235,530	16,128,415,399
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1		28,349,467	5,139,196			XXX	33,488,663	0.1	5,133,600	0.0	33,488,663	
10.2 NAIC 2		25,013,830	9,571,461			XXX	34,585,291	0.1	67,201,914	0.2	8,024,446	26,560,845
10.3 NAIC 3	997,207	30,418,073	23,351,802			XXX	54,767,082	0.1	88,366,112	0.2	54,767,082	
10.4 NAIC 4	4,701,109	131,113,649	43,982,933			XXX	179,797,691	0.5	202,530,168	0.6	172,492,900	7,304,791
10.5 NAIC 5		15,110,912				XXX	15,110,912	0.0	26,497,184	0.1	15,110,912	
10.6 NAIC 6						XXX						
10.7 Totals	5,698,316	230,005,931	82,045,392			XXX	317,749,639	0.8	389,728,978	1.1	283,884,003	33,865,636
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 831,791,955	6,683,297,588	4,389,851,158	2,289,638,424	3,346,425,093		17,541,004,218	44.5	XXX	XXX	9,662,515,791	7,878,488,427
12.2 NAIC 2	(d) 772,841,668	6,809,701,580	5,586,264,894	2,765,301,882	4,297,971,949		20,232,081,973	51.4	XXX	XXX	12,732,427,007	7,499,654,966
12.3 NAIC 3	(d) 194,205,025	522,213,523	267,156,859	23,439,198	26,113,431		1,033,128,036	2.6	XXX	XXX	392,523,008	640,605,028
12.4 NAIC 4	(d) 19,506,214	364,279,452	79,510,902	4,290,263	3,188,053		470,774,884	1.2	XXX	XXX	245,782,497	224,992,387
12.5 NAIC 5	(d) 10,185,606	82,695,952	20,892,013	327,546	8,397		(c) 114,109,514	0.3	XXX	XXX	27,225,079	86,884,435
12.6 NAIC 6	(d)	4,487,729					(c) 4,487,729	0.0	XXX	XXX	649,089	3,838,640
12.7 Totals	1,828,530,468	14,466,675,824	10,343,675,826	5,082,997,313	7,673,706,923		(b) 39,395,586,354	100.0	XXX	XXX	23,061,122,471	16,334,463,883
12.8 Line 12.7 as a % of Col. 7	4.6	36.7	26.3	12.9	19.5		100.0	XXX	XXX	XXX	58.5	41.5
13. Total Bonds Prior Year												
13.1 NAIC 1	520,792,099	5,520,750,159	4,453,603,379	2,005,472,128	3,217,910,767		XXX	XXX	15,718,528,532	44.3	9,301,931,460	6,416,597,072
13.2 NAIC 2	386,266,325	5,863,618,668	5,572,286,046	2,378,979,305	3,911,786,216		XXX	XXX	18,112,936,560	51.1	11,629,993,248	6,482,943,312
13.3 NAIC 3	72,570,937	554,348,374	315,525,193	20,458,904	26,957,002		XXX	XXX	989,860,410	2.8	405,080,712	584,779,698
13.4 NAIC 4	71,427,595	378,834,311	98,345,091	250,402			XXX	XXX	548,857,399	1.5	324,970,407	223,886,992
13.5 NAIC 5	21,470,619	41,780,431	16,684,835	316,973	12,156		XXX	XXX	(c) 80,265,014	0.2	34,716,526	45,548,488
13.6 NAIC 6	3		1,132,544	2,350,933	881,868		XXX	XXX	(c) 4,365,348	0.0	3,483,477	881,871
13.7 Totals	1,072,527,578	12,359,331,943	10,457,577,088	4,407,828,645	7,157,548,009		XXX	XXX	(b) 35,454,813,263	100.0	21,700,175,830	13,754,637,433
13.8 Line 13.7 as a % of Col. 9	3.0	34.9	29.5	12.4	20.2		XXX	XXX	100.0	XXX	61.2	38.8
14. Total Publicly Traded Bonds												
14.1 NAIC 1	367,889,017	3,369,406,892	1,369,719,086	1,649,568,900	2,905,931,898		9,662,515,793	24.5	9,301,931,460	26.2	9,662,515,793	XXX
14.2 NAIC 2	464,797,106	4,115,566,592	2,693,106,126	1,724,784,416	3,734,172,766		12,732,427,006	32.3	11,629,993,248	32.8	12,732,427,006	XXX
14.3 NAIC 3	79,388,654	204,461,430	66,580,496	15,978,997	26,113,431		392,523,008	1.0	405,080,712	1.1	392,523,008	XXX
14.4 NAIC 4	2,580,620	190,551,471	52,591,012	59,393			245,782,496	0.6	324,970,407	0.9	245,782,496	XXX
14.5 NAIC 5	1,105,093	25,045,045	754,025	312,519	8,397		27,225,079	0.1	34,716,526	0.1	27,225,079	XXX
14.6 NAIC 6		649,089					649,089	0.0	3,483,477	0.0	649,089	XXX
14.7 Totals	915,760,490	7,905,680,519	4,182,750,745	3,390,704,225	6,666,226,492		23,061,122,471	58.5	21,700,175,830	61.2	23,061,122,471	XXX
14.8 Line 14.7 as a % of Col. 7	4.0	34.3	18.1	14.7	28.9		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	2.3	20.1	10.6	8.6	16.9		58.5	XXX	XXX	XXX	58.5	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	463,902,938	3,313,890,696	3,020,132,072	640,069,524	440,493,195		7,878,488,425	20.0	6,416,597,072	18.1	XXX	7,878,488,425
15.2 NAIC 2	308,044,562	2,694,134,988	2,893,158,768	1,040,517,466	563,799,183		7,499,654,967	19.0	6,482,943,312	18.3	XXX	7,499,654,967
15.3 NAIC 3	114,816,371	317,752,093	200,576,363	7,460,201			640,605,028	1.6	584,779,698	1.6	XXX	640,605,028
15.4 NAIC 4	16,925,594	173,727,981	26,919,890	4,230,870	3,188,053		224,992,388	0.6	223,886,992	0.6	XXX	224,992,388
15.5 NAIC 5	9,080,513	57,650,907	20,137,988	15,027			86,884,435	0.2	45,548,488	0.1	XXX	86,884,435
15.6 NAIC 6		3,838,640					3,838,640	0.0	881,871	0.0	XXX	3,838,640
15.7 Totals	912,769,978	6,560,995,305	6,160,925,081	1,692,293,088	1,007,480,431		16,334,463,883	41.5	13,754,637,433	38.8	XXX	16,334,463,883
15.8 Line 15.7 as a % of Col. 7	5.6	40.2	37.7	10.4	6.2		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.3	16.7	15.6	4.3	2.6		41.5	XXX	XXX	XXX	XXX	41.5

(a) Includes $ 8,339,540,117 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 1,152,326,758 current year of bonds with Z designations and $ 976,823,105 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 4,111,623 current year, $ 9,368,709 prior year of bonds with 5GI designations and $ current year, $ 4,365,346 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations		1,000,199	445,511			XXX	1,445,710	0.0	36,483,097	0.1	1,445,710	
1.02 Residential Mortgage-Backed Securities	4,864,817	14,666,533	11,197,955	10,752,237	3,568,420	XXX	45,049,962	0.1	52,990,793	0.1	45,049,962	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	4,864,817	15,666,732	11,643,466	10,752,237	3,568,420	XXX	46,495,672	0.1	89,473,890	0.3	46,495,672	
2. All Other Governments												
2.01 Issuer Obligations	3,144,884	115,445,378	139,710,250	42,197,948	113,494,578	XXX	413,993,038	1.1	288,773,561	0.8	274,868,925	139,124,113
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	3,144,884	115,445,378	139,710,250	42,197,948	113,494,578	XXX	413,993,038	1.1	288,773,561	0.8	274,868,925	139,124,113
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	1,000,031	71,967,314	49,718,361	74,807,770		XXX	197,493,476	0.5	180,307,761	0.5	197,493,476	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	1,000,031	71,967,314	49,718,361	74,807,770		XXX	197,493,476	0.5	180,307,761	0.5	197,493,476	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	6,592,527	31,117,088	35,471,611	78,741,377	51,630,000	XXX	203,552,603	0.5	215,352,293	0.6	203,552,603	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	6,592,527	31,117,088	35,471,611	78,741,377	51,630,000	XXX	203,552,603	0.5	215,352,293	0.6	203,552,603	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	4,066,206	225,121,748	477,770,476	504,777,912	597,176,702	XXX	1,808,913,044	4.6	1,735,893,035	4.9	1,775,854,320	33,058,724
5.02 Residential Mortgage-Backed Securities	24,299,718	62,228,136	31,972,378	25,198,315	9,302,826	XXX	153,001,373	0.4	73,151,231	0.2	153,001,373	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities	1,000,000				9,736,567	XXX	10,736,567	0.0	10,735,557	0.0	10,736,567	
5.05 Totals	29,365,924	287,349,884	509,742,854	529,976,227	616,216,095	XXX	1,972,650,984	5.0	1,819,779,823	5.1	1,939,592,260	33,058,724
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,409,637,626	11,423,271,219	7,734,367,476	4,164,623,436	6,854,375,829	XXX	31,586,275,586	80.2	28,353,545,231	80.0	19,219,854,232	12,366,421,354
6.02 Residential Mortgage-Backed Securities	99,131,644	314,343,776	143,736,510	92,128,988	34,344,972	XXX	683,685,890	1.7	683,890,222	1.9	10,830,545	672,855,345
6.03 Commercial Mortgage-Backed Securities	36,156,770	713,903,078	12,430,497			XXX	762,490,345	1.9	753,231,174	2.1	667,123,199	95,367,146
6.04 Other Loan-Backed and Structured Securities	232,937,919	1,263,605,424	1,624,809,409	89,769,329	77,029	XXX	3,211,199,110	8.2	2,680,730,332	7.6	217,427,553	2,993,771,557
6.05 Totals	1,777,863,959	13,715,123,497	9,515,343,892	4,346,521,753	6,888,797,830	XXX	36,243,650,931	92.0	32,471,396,959	91.6	20,115,235,529	16,128,415,402
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	5,698,316	230,005,930	82,045,392			XXX	317,749,638	0.8	389,728,979	1.1	283,884,002	33,865,636
10.03 Totals	5,698,316	230,005,930	82,045,392			XXX	317,749,638	0.8	389,728,979	1.1	283,884,002	33,865,636
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	1,424,441,274	11,867,922,946	8,437,483,685	4,865,148,443	7,616,677,109	XXX	34,211,673,457	86.8	XXX	XXX	21,673,069,266	12,538,604,191
12.02 Residential Mortgage-Backed Securities	128,296,179	391,238,445	186,906,843	128,079,540	47,216,218	XXX	881,737,225	2.2	XXX	XXX	208,881,880	672,855,345
12.03 Commercial Mortgage-Backed Securities	36,156,770	713,903,078	12,430,497			XXX	762,490,345	1.9	XXX	XXX	667,123,199	95,367,146
12.04 Other Loan-Backed and Structured Securities	233,937,919	1,263,605,424	1,624,809,409	89,769,329	9,813,596	XXX	3,221,935,677	8.2	XXX	XXX	228,164,120	2,993,771,557
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans	5,698,316	230,005,930	82,045,392			XXX	317,749,638	0.8	XXX	XXX	283,884,002	33,865,636
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	1,828,530,458	14,466,675,823	10,343,675,826	5,082,997,312	7,673,706,923		39,395,586,342	100.0	XXX	XXX	23,061,122,467	16,334,463,875
12.10 Line 12.09 as a % of Col. 7	4.6	36.7	26.3	12.9	19.5		100.0	XXX	XXX	XXX	58.5	41.5
13. Total Bonds Prior Year												
13.01 Issuer Obligations	802,132,548	10,060,556,090	8,712,654,926	4,178,289,545	7,056,721,869	XXX	XXX	XXX	30,810,354,978	86.9	20,293,288,733	10,517,066,245
13.02 Residential Mortgage-Backed Securities	76,979,950	327,248,185	172,689,903	157,267,326	75,846,882	XXX	XXX	XXX	810,032,246	2.3	138,107,304	671,924,942
13.03 Commercial Mortgage-Backed Securities	69,307,832	506,582,451	177,340,891			XXX	XXX	XXX	753,231,174	2.1	682,353,575	70,877,599
13.04 Other Loan-Backed and Structured Securities	119,497,514	1,211,696,647	1,263,020,694	72,271,773	24,979,261	XXX	XXX	XXX	2,691,465,889	7.6	241,351,548	2,450,114,341
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans	4,609,735	253,248,569	131,870,675			XXX	XXX	XXX	389,728,979	1.1	345,074,671	44,654,308
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	1,072,527,579	12,359,331,942	10,457,577,089	4,407,828,644	7,157,548,012		XXX	XXX	35,454,813,266	100.0	21,700,175,831	13,754,637,435
13.10 Line 13.09 as a % of Col. 9	3.0	34.9	29.5	12.4	20.2		XXX	XXX	100.0	XXX	61.2	38.8
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	795,439,699	6,893,986,150	4,002,603,509	3,337,429,624	6,643,610,281	XXX	21,673,069,263	55.0	20,293,288,733	57.2	21,673,069,263	XXX
14.02 Residential Mortgage-Backed Securities	30,993,182	82,132,563	46,454,055	36,422,438	12,879,643	XXX	208,881,881	0.5	138,107,304	0.4	208,881,881	XXX
14.03 Commercial Mortgage-Backed Securities	18,725,038	635,967,665	12,430,497			XXX	667,123,200	1.7	682,353,575	1.9	667,123,200	XXX
14.04 Other Loan-Backed and Structured Securities	69,605,360	86,007,835	45,962,195	16,852,163	9,736,567	XXX	228,164,120	0.6	241,351,548	0.7	228,164,120	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans	997,207	207,586,307	75,300,489			XXX	283,884,003	0.7	345,074,671	1.0	283,884,003	XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	915,760,486	7,905,680,520	4,182,750,745	3,390,704,225	6,666,226,491		23,061,122,467	58.5	21,700,175,831	61.2	23,061,122,467	XXX
14.10 Line 14.09 as a % of Col. 7	4.0	34.3	18.1	14.7	28.9		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	2.3	20.1	10.6	8.6	16.9		58.5	XXX	XXX	XXX	58.5	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	629,001,575	4,973,936,796	4,434,880,176	1,527,718,819	973,066,828	XXX	12,538,604,194	31.8	10,517,066,245	29.7	XXX	12,538,604,194
15.02 Residential Mortgage-Backed Securities	97,302,997	309,105,882	140,452,788	91,657,102	34,336,575	XXX	672,855,344	1.7	671,924,942	1.9	XXX	672,855,344
15.03 Commercial Mortgage-Backed Securities	17,431,732	77,935,413				XXX	95,367,145	0.2	70,877,599	0.2	XXX	95,367,145
15.04 Other Loan-Backed and Structured Securities	164,332,559	1,177,597,589	1,578,847,214	72,917,166	77,029	XXX	2,993,771,557	7.6	2,450,114,341	6.9	XXX	2,993,771,557
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans	4,701,109	22,419,623	6,744,903			XXX	33,865,635	0.1	44,654,308	0.1	XXX	33,865,635
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	912,769,972	6,560,995,303	6,160,925,081	1,692,293,087	1,007,480,432		16,334,463,875	41.5	13,754,637,435	38.8	XXX	16,334,463,875
15.10 Line 15.09 as a % of Col. 7	5.6	40.2	37.7	10.4	6.2		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.3	16.7	15.6	4.3	2.6		41.5	XXX	XXX	XXX	XXX	41.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	662,576,385	22,576,385			640,000,000
2. Cost of short-term investments acquired	640,117,651	117,651			640,000,000
3. Accrual of discount	235,247	235,247			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals	5,368	5,368			
6. Deduct consideration received on disposals	662,934,651	22,934,651			640,000,000
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other-than-temporary impairment recognized					
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	640,000,000				640,000,000
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	640,000,000				640,000,000

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			919,689,852
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		950,278,839	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		10,149,354	960,428,193
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17			
	3.2 Section 2, Column 19			
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			
6.	Considerations received/(paid) on terminations, Section 2, Column 15			
7.	Amortization:			
	7.1 Section 1, Column 19		(621,407,335)	
	7.2 Section 2, Column 21		(268,858,845)	(890,266,180)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20		(209,374)	
	8.2 Section 2, Column 23		27,339	(182,035)
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18		106,808,542	
	9.2 Section 2, Column 20		(4,711,000)	102,097,542
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			1,091,767,371
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			1,091,767,371

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			10,232,359
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			(3,533,356)
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges:			
	3.11 Section 1, Column 15, current year minus		(5,189,970)	
	3.12 Section 1, Column 15, prior year		6,626,424	(11,816,394)
	Change in variation margin on open contracts - All other:			
	3.13 Section 1, Column 18, current year minus			
	3.14 Section 1, Column 18, prior year			(11,816,394)
3.2	Add:			
	Change in adjustment to basis of hedged item:			
	3.21 Section 1, Column 17, current year to date minus		(5,189,970)	
	3.22 Section 1, Column 17, prior year		6,626,424	(11,816,394)
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus			
	3.24 Section 1, Column 19, prior year plus			
	3.25 SSAP No. 108 Adjustments			(11,816,394)
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		12,054,280	
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)		12,054,280	
	4.22 Amount recognized (Section 2, Column 16)			
	4.23 SSAP No. 108 Adjustments		12,054,280	
4.3	Subtotal (Line 4.1 minus Line 4.2)			
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			6,699,003
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			6,699,003

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,091,767,372	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,509,035	
3.	Total (Line 1 plus Line 2)		1,093,276,406
4.	Part D, Section 1, Column 6	1,099,153,708	
5.	Part D, Section 1, Column 7	(5,877,301)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	2,027,801,305	
8.	Part B, Section 1, Column 13	(259,622)	
9.	Total (Line 7 plus Line 8)		2,027,541,683
10.	Part D, Section 1, Column 9	2,036,599,023	
11.	Part D, Section 1, Column 10	(9,057,340)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	34,866,728	
14.	Part B, Section 1, Column 20	6,699,004	
15.	Part D, Section 1, Column 12	41,565,732	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	983,006,774		22,080,283	960,926,491
2. Cost of cash equivalents acquired	67,143,770,736		2,727,256,569	64,416,514,167
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals	(3)		(3)	
6. Deduct consideration received on disposals	66,368,711,702		2,695,076,009	63,673,635,693
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,758,065,805		54,260,840	1,703,804,965
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,758,065,805		54,260,840	1,703,804,965

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101727		WEST BABYLON	NY		06/14/2013	6.150	426,916						1,449,000	01/31/2011
00-1101813		RALEIGH	NC		06/14/2013	5.300	2,384,407						5,400,000	01/20/2012
00-1101908		OCEANSIDE	NY		06/14/2013	4.250	7,843,807						19,070,000	11/12/2012
00-1101911		GRAND LEDGE	MI		06/14/2013	4.490	2,830,984						5,620,000	12/03/2012
00-1101919		BLOOMINGTON	IN		06/14/2013	4.150	5,383,370						15,220,000	11/28/2012
00-1102007		LAKEWOOD	OH		06/28/2013	4.500	7,908,898						24,400,000	06/28/2013
00-1102015		BOSTON	MA		07/30/2013	3.630	9,177,488						43,960,000	07/23/2013
00-1102026		KNOXVILLE	TN		10/15/2013	4.770	3,210,658						7,750,000	10/10/2013
00-1102029		BROKEN ARROW	OK		10/10/2013	4.420	6,679,993						18,552,554	09/26/2013
00-1102157		EXTON	PA		05/07/2015	3.690	10,104,963						17,070,000	03/27/2015
00-1102210		COLUMBUS	OH		08/20/2015	4.900	10,381,536						15,060,000	10/15/2014
00-1102219		NASHVILLE	TN		09/29/2014	4.620	4,090,645						7,370,000	09/11/2014
00-1102249		JERICHO	NY		01/27/2015	3.850	9,431,859						19,575,273	11/11/2014
00-1102255		ZEELAND	MI		12/18/2014	4.620	1,276,507						4,391,000	10/23/2019
00-1102264		CHARLOTTESVILLE	VA		01/12/2015	3.960	2,664,916						8,210,000	01/07/2015
00-1102276		STRONGSVILLE	OH		12/23/2014	4.260	9,895,114						23,760,000	12/10/2014
00-1102278		DENVER	CO		01/16/2015	3.770	4,280,057						14,430,000	12/17/2014
00-1102297		WASHINGTON	DC		01/27/2015	3.990	15,144,296						27,160,000	12/11/2014
00-1102303		HENDERSON	NV		01/29/2015	3.950	6,484,538						11,520,000	01/14/2015
00-1102304		ORLANDO	FL		02/17/2015	3.740	11,800,464						18,650,000	01/20/2015
00-1102305		SEATTLE	WA		03/10/2015	3.630	10,906,215						32,170,000	02/25/2015
00-1102309		JACKSONVILLE	FL		01/29/2015	3.770	12,379,710						21,350,000	01/23/2015
00-1102310		JACKSON HEIGHTS	NY		03/31/2015	3.700	15,063,522						45,580,000	02/19/2015
00-1102317		FRISCO	TX		04/29/2015	3.750	11,645,054						17,220,000	01/23/2015
00-1102319		BIRMINGHAM	AL		05/07/2015	4.250	9,113,388						19,490,000	04/09/2015
00-1102331		FREMONT	CA		10/01/2015	3.900	2,365,457						7,930,000	04/28/2015
00-1102333		NASHVILLE	TN		09/04/2015	3.410	10,180,114						20,430,000	05/28/2015
00-1102339		BURBANK	CA		11/12/2015	3.620	4,602,678						24,200,000	09/16/2015
00-1102354		SAN ANTONIO	TX		05/18/2015	3.780	6,091,293						11,278,537	05/05/2015
00-1102356		SAN JUAN CAPISTRANO	CA		04/16/2015	3.950	7,409,602						16,530,000	03/27/2015
00-1102365		STRONGSVILLE	OH		05/14/2015	3.960	13,843,753						27,470,000	04/24/2015
00-1102366		WILMINGTON	NC		06/18/2015	3.720	6,363,842						10,710,000	05/21/2015
00-1102368		TORRANCE	CA		10/23/2015	4.570	6,828,711						13,010,000	09/24/2015
00-1102370		CHICAGO	IL		06/10/2015	3.720	9,662,167						17,760,000	06/04/2015
00-1102371		NORTH LAS VEGAS	NV		05/20/2015	3.550	7,099,689						12,520,000	05/04/2015
00-1102375		PRAIRIE VILLAGE	KS		05/28/2015	3.500	28,500,000						42,410,000	05/11/2015
00-1102380		SAN ANTONIO	TX		05/07/2015	4.020	14,392,394						20,925,616	04/21/2015
00-1102390		DALLAS	TX		06/30/2015	3.710	10,000,000						13,979,331	06/25/2015
00-1102394		ANN ARBOR	MI		07/31/2015	3.880	14,668,304						42,498,181	07/16/2015
00-1102399		WEST FARGO	ND		09/11/2015	4.160	6,909,523						11,590,000	08/13/2015
00-1102405		MORRISVILLE	NC		10/01/2015	4.070	9,025,532						14,620,000	08/21/2015
00-1102412		MADISON	WI		09/29/2015	3.970	6,748,335						11,970,000	09/25/2015
00-1102420		COLUMBUS	OH		11/19/2015	4.750	6,023,779						9,980,000	10/21/2015
00-1102421		COLUMBUS	OH		11/19/2015	5.250	1,074,783						13,310,000	10/21/2015
00-1102423		MOORE	OK		11/18/2015	3.990	16,347,532						26,141,379	11/04/2015
00-1102425		DALLAS	TX		04/04/2016	4.760	10,783,681						16,890,000	12/11/2015
00-1102426		DALLAS	TX		11/25/2015	4.710	12,788,743						20,060,000	11/11/2015
00-1102427		FOLSOM	PA		10/23/2015	3.770	7,867,095						18,140,000	10/06/2015
00-1102428		COLUMBUS	OH	S	11/05/2015	4.160	10,854,157						23,640,000	10/29/2015
00-1102431	CF	CHANDLER	AZ		09/30/2015	3.840	21,911,236						34,680,000	09/09/2015
00-1102432	CF	JURUPA VALLEY	CA		10/08/2015	3.780	30,016,594						44,670,000	09/16/2015
00-1102434		VANCOUVER	WA		10/13/2015	3.950	14,203,553						50,258,000	06/12/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102435		AURORA	CO		10/09/2015	4.190	4,012,415						7,860,000	10/01/2015
00-1102440		AMERICAN FORK	UT		10/08/2015	3.950	5,289,888						11,290,000	09/30/2015
00-1102441		SOMERVILLE	MA		12/18/2015	3.530	13,051,836						23,200,000	11/23/2015
00-1102442		SAN DIEGO	CA		10/19/2015	3.940	2,973,501						7,000,000	10/01/2015
00-1102447		NEW YORK	NY		10/22/2015	3.390	25,000,000						39,780,000	10/13/2015
00-1102448		BELLINGHAM	MA		10/01/2015	3.790	9,889,477						21,230,000	09/18/2015
00-1102449		SALEM	OR		03/07/2016	3.950	7,544,572						12,340,000	12/22/2015
00-1102451		MADISON	WI		12/11/2015	4.560	9,420,377						14,670,000	12/01/2015
00-1102454		GRANDVIEW HEIGHTS	OH	S	12/01/2015	3.800	11,716,620						34,030,000	11/04/2015
00-1102458		GARDEN GROVE	CA		12/08/2015	4.100	13,000,000						23,357,488	12/04/2015
00-1102459		DENVER	CO		12/21/2015	4.050	17,000,000						32,361,146	12/03/2015
00-1102471		GROVEPORT	OH		12/08/2015	3.710	14,000,000						27,100,000	11/23/2015
00-1102476		BOULDER	CO		02/08/2016	4.370	5,330,355						11,120,000	12/17/2015
00-1102477		MILPITAS	CA		12/14/2015	3.950	17,030,918						34,100,000	12/12/2022
00-1102478		MILPITAS	CA		12/14/2015	3.950	13,934,388						29,170,000	12/02/2015
00-1102479		MURRAY	UT		12/10/2015	3.960	4,164,034						6,910,000	12/01/2015
00-1102481		CABIN JOHN	MD		02/10/2016	4.060	7,899,321						15,250,000	12/17/2015
00-1102488	CF	MALDEN	MA		04/01/2016	3.660	31,709,076						60,560,000	03/09/2016
00-1102489		ST CHARLES	MO		08/17/2016	3.460	12,280,780						20,530,000	07/15/2016
00-1102490		LOUISVILLE	KY		03/09/2016	4.270	13,772,171						24,040,000	02/11/2016
00-1102491		MERIDIAN	ID		02/01/2016	4.200	9,096,261						16,025,455	12/21/2015
00-1102493		RANCHO CUCAMONGA	CA		02/01/2016	4.520	4,394,641						9,840,000	12/11/2015
00-1102501		ADDISON	IL		01/28/2016	3.860	5,049,344						7,510,000	01/08/2016
00-1102502		WEST CHESTER	OH		01/22/2016	3.920	8,265,458						12,350,000	12/22/2015
00-1102504		PORTLAND	OR		01/20/2016	3.880	18,449,546						30,120,000	12/17/2015
00-1102510		RALEIGH	NC		01/28/2016	4.070	13,144,841						19,600,000	01/19/2016
00-1102511		WINSTON-SALEM	NC		02/01/2016	4.140	17,958,847						29,920,000	01/22/2016
00-1102513		OCEANSIDE	CA		03/28/2016	3.930	3,196,379						5,810,000	02/29/2016
00-1102515		MANASSAS	VA		03/22/2016	3.720	17,875,000						32,300,000	01/28/2016
00-1102520	CF	MCCANDLESS	PA		04/29/2016	4.270	61,263,402						94,240,000	04/20/2016
00-1102539		PITTSBURGH	PA		04/26/2016	3.820	6,475,000						12,280,000	04/06/2016
00-1102540		PITTSBURGH	PA		04/26/2016	3.820	6,400,000						9,980,000	04/06/2016
00-1102541		GARDEN GROVE	CA		03/29/2016	3.620	6,295,785						11,530,000	03/01/2016
00-1102543		ROCHESTER	MN		04/05/2016	3.580	10,213,619						57,960,000	03/10/2016
00-1102551	CF	BENTONVILLE	AR		04/21/2016	4.110	21,044,515						42,300,000	04/19/2016
00-1102552	CF	BOSTON	MA		04/05/2016	3.450	26,212,353						43,250,000	03/29/2016
00-1102553		LEXINGTON	SC		09/01/2016	3.680	4,283,092						8,120,000	04/26/2016
00-1102555		CHICAGO	IL		05/09/2016	3.620	58,500,000						95,790,000	05/04/2016
00-1102557	CF	ROWLAND HEIGHTS	CA		06/30/2016	3.520	21,010,753						130,710,000	06/02/2016
00-1102559		ORANGE	CA		06/30/2016	3.520	2,325,462						19,120,000	06/02/2016
00-1102560		ANAHEIM	CA		06/30/2016	3.520	4,814,114						35,340,000	06/02/2016
00-1102562		WESTMINSTER	CA		06/30/2016	3.520	12,484,060						99,080,000	06/02/2016
00-1102564		COSTA MESA	CA		06/30/2016	3.520	12,116,882						53,360,000	06/02/2016
00-1102567		LAGUNA HILLS	CA		06/30/2016	3.520	6,446,017						42,110,000	06/02/2016
00-1102570		EVERETT	WA		05/03/2016	4.090	13,793,291						27,090,000	04/21/2016
00-1102572		SEATTLE	WA		08/29/2016	3.850	10,519,384						16,780,000	06/17/2016
00-1102576		ASPEN	CO		06/20/2016	3.990	5,000,000						10,390,000	05/19/2016
00-1102593		CARY	NC		06/30/2016	3.760	7,100,000						11,600,000	06/07/2016
00-1102610		ONTARIO	CA		07/07/2016	3.460	5,747,114						12,210,000	06/16/2016
00-1102611		MIRA LOMA	CA		07/01/2016	3.510	17,313,317						30,180,000	06/16/2016
00-1102612		EDISON	NJ		08/04/2016	3.640	10,428,593						22,770,000	07/26/2016
00-1102614		ROGERS	AR		09/01/2016	3.860	16,807,607						32,420,000	07/07/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102617		CONCORD	NH		06/23/2016	3.680	10,329,400						17,840,000	06/02/2016
00-1102619		MADISON	WI		08/10/2016	3.970	6,420,244						9,740,000	08/02/2016
00-1102630		EVERETT	WA		09/15/2016	3.580	2,088,731						5,920,000	08/25/2016
00-1102631		GASTONIA	NC		11/22/2016	3.460	6,004,402						10,410,000	09/22/2016
00-1102635	^	WESTPORT	CT		09/26/2016	3.450	12,062,569						21,460,000	09/01/2016
00-1102636		OVIEDO	FL		08/08/2016	3.450	10,327,581						19,650,000	08/03/2016
00-1102641		SAN ANTONIO	TX		08/08/2016	3.450	7,365,996						13,710,000	08/03/2016
00-1102643		HILLSBORO	OR		11/07/2016	3.400	8,432,069						17,100,000	09/01/2016
00-1102647		SEATTLE	WA		08/08/2016	3.110	38,000,000						55,720,000	07/28/2016
00-1102649		BEXLEY	OH		11/23/2016	3.810	5,296,519						8,540,000	10/19/2016
00-1102650	CF	AURORA	CO		12/15/2016	3.350	60,000,000						92,010,000	11/09/2016
00-1102653		CERRITOS	CA		09/23/2016	3.550	5,351,735						22,503,000	12/17/2019
00-1102655		MOUNTAIN VIEW	CA		11/14/2016	3.500	14,866,847						29,810,000	10/12/2016
00-1102660		WILDOMAR	CA		05/23/2017	3.980	9,795,865						18,703,000	04/20/2017
00-1102665		GLASTONBURY	CT		10/20/2016	3.410	15,932,927						24,690,000	09/07/2016
00-1102669		BROOKLYN	NY		10/06/2016	3.250	25,500,000						40,350,000	09/27/2016
00-1102672		AMERICAN CANYON	CA		10/23/2024	3.290	5,558,996						10,960,000	11/15/2016
00-1102683		CHAPEL HILL	NC		01/30/2017	4.260	45,461,489						87,538,000	12/10/2020
00-1102685		SAN DIEGO	CA		05/10/2017	3.800	14,818,397						41,430,000	05/03/2017
00-1102689		MACON	GA		02/06/2017	4.330	9,565,296						15,230,000	01/18/2017
00-1102692	CF	GRANDVIEW HEIGHTS	OH	S	02/01/2017	4.740	27,774,975						55,490,000	01/17/2017
00-1102693		WEST CHESTER	PA		03/06/2017	4.390	32,390,293						57,351,000	03/16/2020
00-1102704		SEATTLE	WA		04/06/2017	5.500	3,880,237						18,690,000	04/05/2017
00-1102707		SEATTLE	WA		04/11/2017	4.000	9,131,840						13,623,810	03/28/2017
00-1102712		VALENCIA	CA		05/15/2017	4.070	3,232,030						6,226,000	05/05/2017
00-1102719		KENT	WA		04/13/2017	4.070	5,872,231						16,979,000	04/13/2017
00-1102720		BILLERICA	MA		05/01/2017	4.220	2,476,540						8,470,000	04/26/2017
00-1102721		BROOKLYN	NY		06/01/2017	4.240	10,105,644						25,505,500	05/15/2017
00-1102734		WASHINGTON	DC		05/31/2017	4.170	44,427,548						69,920,000	05/17/2017
00-1102736		LAS VEGAS	NV		06/05/2017	4.070	8,300,000						14,128,840	05/09/2017
00-1102737		SAN FRANCISCO	CA		07/14/2017	3.500	35,000,000						80,497,278	05/31/2017
00-1102740		MEMPHIS	TN		08/16/2017	3.900	11,622,782						21,133,220	06/29/2017
00-1102742		LAWRENCE	KS		09/08/2017	4.090	21,225,583						36,130,579	08/10/2017
00-1102744	CF	CHICAGO	IL		07/21/2017	4.130	20,800,000						31,296,000	06/12/2017
00-1102745		REDONDO BEACH	CA		10/12/2018	3.700	10,300,000						19,623,000	05/31/2017
00-1102747		ATHENS	GA		06/23/2017	4.040	14,108,336						21,706,000	06/15/2017
00-1102749		HOUSTON	TX		07/25/2017	3.680	27,000,000						39,296,776	06/28/2017
00-1102750		NAPERVILLE	IL		06/29/2017	3.740	16,500,000						26,150,198	06/08/2017
00-1102751		FORT COLLINS	CO		08/24/2017	4.090	19,007,458						29,870,000	08/04/2017
00-1102753		ENCINITAS	CA		06/23/2017	4.340	5,543,294						8,791,000	06/09/2017
00-1102755		AUSTIN	TX		07/20/2017	3.620	40,000,000						68,364,500	06/13/2017
00-1102756		MADISON	WI		07/10/2017	4.290	9,781,887						14,839,000	06/19/2017
00-1102757		BALTIMORE	MD		08/08/2017	4.410	9,417,552						12,700,000	12/23/2022
00-1102761		RICHMOND	VA		07/19/2017	3.940	11,284,928						62,516,000	07/17/2017
00-1102762		ODESSA	FL		07/14/2017	3.950	10,674,988						16,526,000	07/12/2017
00-1102764		MYRTLE BEACH	SC		07/07/2017	4.160	14,041,871						21,862,000	06/27/2017
00-1102766		PLACENTIA	CA		07/27/2017	3.880	3,403,014						6,467,000	07/21/2017
00-1102767		KALAMAZOO	MI		07/20/2017	4.310	5,120,747						10,923,000	07/14/2017
00-1102768		PLACENTIA	CA		07/27/2017	3.880	6,179,157						12,456,000	07/21/2017
00-1102769		HAWTHORNE	CA		12/01/2017	3.910	5,200,000						9,724,000	11/17/2017
00-1102772		NORTHBROOK	IL		08/10/2017	3.780	18,020,071						36,779,268	07/14/2017
00-1102773		IRMO	SC		07/26/2017	3.940	8,522,087						16,031,000	07/20/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102774		VERNON	CA		06/29/2017	3.730	13,102,223						22,844,000	06/27/2017
00-1102779		FAIRFAX	VA		08/25/2017	4.320	6,692,118						10,872,847	07/24/2017
00-1102784	CF	LEVITTOWN	PA		11/02/2017	3.560	29,870,000						47,248,000	10/17/2017
00-1102786		MARYSVILLE	WA		01/10/2018	4.080	17,976,728						33,902,000	10/03/2017
00-1102789		EAST RUTHERFORD	NJ		09/18/2017	4.500	9,813,200						18,864,000	08/01/2017
00-1102790		BETHESDA	MD		08/08/2017	3.800	24,000,000						37,439,625	08/07/2017
00-1102793		BELLEVUE	WA		08/31/2017	3.650	25,500,000						37,435,000	08/11/2017
00-1102794		TULSA	OK		10/30/2017	3.910	8,769,222						17,529,000	10/23/2017
00-1102796	CF	OVERLAND PARK	KS		11/07/2017	4.080	21,059,834						37,778,000	10/14/2017
00-1102797		REDMOND	WA		09/08/2017	4.160	6,708,329						15,190,000	09/06/2017
00-1102798		WALTHAM	MA		11/29/2017	3.590	13,802,459						22,729,000	10/23/2017
00-1102799		EUGENE	OR		10/26/2017	4.010	4,079,724						7,965,000	10/11/2017
00-1102800		FORT MILL	SC		09/22/2017	3.650	7,193,641						13,158,000	08/29/2017
00-1102801		SANTA MONICA	CA		09/29/2017	3.500	40,400,000						77,964,050	09/27/2017
00-1102806		PHILADELPHIA	PA		11/14/2017	3.940	14,166,688						20,822,000	11/06/2017
00-1102808		WILLIAMSVILLE	NY		12/01/2017	4.290	7,112,535						11,929,000	11/03/2017
00-1102809		CHICAGO	IL		11/01/2017	3.850	36,018,908						59,343,430	10/23/2017
00-1102814		BEDFORD	NH		03/15/2018	3.920	13,629,245						23,572,000	02/10/2018
00-1102818		CHICAGO	IL		05/30/2024	4.160	27,840,424						31,116,328	11/22/2017
00-1102819		LEBANON	TN		12/22/2017	3.540	30,000,000						57,157,105	12/06/2017
00-1102822		PORTLAND	OR		11/22/2017	4.750	10,000,000						17,410,896	11/15/2017
00-1102823		PORTSMOUTH	NH		12/22/2017	4.150	9,992,046						25,620,000	12/19/2017
00-1102825		NAPLES	FL		12/05/2017	3.950	8,133,609						14,060,526	11/17/2017
00-1102826		HOUSTON	TX		12/29/2017	3.470	14,400,000						34,294,660	12/19/2017
00-1102827		BURIEN	WA		12/18/2017	3.690	8,054,569						27,445,000	12/07/2017
00-1102828		MODESTO	CA		02/01/2018	4.160	3,280,460						6,539,000	01/11/2018
00-1102829		MODESTO	CA		02/01/2018	4.160	2,870,403						6,191,000	01/11/2018
00-1102830		SAN DIEGO	CA		02/23/2018	3.720	6,542,274						32,980,000	12/12/2017
00-1102837	CF	KENT	WA		03/06/2018	3.610	37,557,701						57,076,000	01/12/2018
00-1102838		BOUND BROOK	NJ		05/01/2018	3.960	19,000,000						29,191,000	03/13/2018
00-1102839	CF	JACKSONVILLE	FL		01/09/2018	3.910	27,194,503						42,318,000	12/18/2017
00-1102840		TONAWANDA	NY		02/07/2018	3.850	5,180,240						9,997,000	01/31/2018
00-1102841		RALEIGH	NC		01/31/2018	3.810	11,115,773						16,014,000	01/22/2018
00-1102843		MILWAUKEE	WI		10/12/2018	4.410	5,825,002						8,554,000	02/15/2018
00-1102848		JERICHO	NY		07/17/2018	4.180	21,174,174						44,289,744	02/09/2018
00-1102851		NEW YORK	NY		02/20/2018	3.610	30,000,000						53,988,300	02/07/2018
00-1102852		BALA CYNWYD	PA		04/06/2018	3.970	11,302,092						26,639,000	03/26/2018
00-1102854		CHICAGO	IL		03/16/2018	3.780	20,000,000						29,078,095	02/28/2018
00-1102855		SAN DIEGO	CA		03/09/2018	4.280	3,176,147						12,684,000	02/27/2018
00-1102856		CAMBRIDGE	MA		05/23/2018	4.120	10,748,801						16,415,000	05/18/2018
00-1102857		NEW YORK	NY		04/12/2018	4.230	34,374,295						53,619,298	04/02/2018
00-1102858		INDIANAPOLIS	IN		04/25/2018	4.100	14,632,371						21,319,385	03/08/2018
00-1102859		CHICAGO	IL		03/20/2018	4.330	20,000,000						28,773,866	03/09/2018
00-1102860		BELL	CA		04/12/2018	3.810	40,000,000						76,526,500	04/06/2018
00-1102863		ONTARIO	CA		10/12/2018	4.310	3,765,753						6,614,000	03/29/2018
00-1102866		NORWALK	CA		05/10/2018	4.150	12,449,012						32,100,000	03/19/2018
00-1102867		SEATTLE	WA		04/11/2018	4.270	7,564,820						11,387,000	04/06/2018
00-1102871		SALEM	OR		07/16/2018	4.250	8,336,354						13,568,000	05/18/2018
00-1102872		CHICAGO	IL		04/13/2018	4.810	7,699,401						14,464,667	03/23/2018
00-1102873		LONG BEACH	CA		05/14/2018	4.010	30,000,000						44,415,000	04/30/2018
00-1102874		HOLLAND	MI		05/15/2018	4.130	5,768,785						13,143,000	04/30/2018
00-1102875		BURLINGTON	KY		06/11/2018	4.330	10,225,331						16,997,000	05/25/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102876		GOLETA	CA		05/17/2018	4.100	15,949,463						32,312,000	05/11/2018
00-1102877		SHORT HILLS	NJ		06/13/2018	4.230	3,415,368						11,348,000	06/04/2018
00-1102879		MARLTON	NJ		06/26/2018	4.200	16,912,243						47,408,888	06/12/2018
00-1102880		NORTH HOLLYWOOD	CA		06/22/2018	4.190	6,919,054						14,000,000	05/03/2018
00-1102882		HILL AIR FORCE BASE	UT		07/06/2018	4.930	12,734,957						24,600,000	05/18/2018
00-1102883		DALLAS	TX		05/29/2018	4.140	6,019,044						16,149,000	05/15/2018
00-1102887		COLORADO SPRINGS	CO		06/29/2018	4.110	24,171,087						37,745,915	06/12/2018
00-1102888		WARMINSTER	PA		06/25/2018	4.250	11,487,434						25,255,385	06/13/2018
00-1102892		SALT LAKE CITY	UT		06/26/2018	4.290	30,222,844						46,819,182	06/05/2018
00-1102893		INDIANAPOLIS	IN		08/14/2018	4.610	5,989,407						12,962,963	06/21/2018
00-1102894		MOORESVILLE	NC		07/06/2018	4.360	11,344,376						18,680,197	06/14/2018
00-1102898		CHARLOTTE	NC		12/17/2018	4.390	10,600,000						20,248,000	12/10/2018
00-1102901		MECHANICSBURG	PA		12/17/2018	4.460	18,253,530						34,445,477	12/04/2018
00-1102902	CF	BURLINGTON	MA		08/06/2018	4.420	25,268,367						44,302,000	07/19/2018
00-1102905		RICHMOND	VA		07/27/2018	4.430	9,607,350						12,490,566	06/13/2018
00-1102908		SUWANEE	GA		10/02/2018	4.230	23,785,815						38,789,386	09/13/2018
00-1102909		MARLTON	NJ		09/06/2018	4.250	6,733,024						12,507,000	08/22/2018
00-1102911		TAMPA	FL		09/05/2018	4.420	22,164,511						35,208,500	08/30/2018
00-1102913		STOUGHTON	MA		09/20/2018	4.280	11,077,321						17,882,000	08/20/2018
00-1102914		PATCHOGUE	NY		10/12/2018	4.320	12,680,064						24,607,333	10/01/2018
00-1102917		PORTLAND	OR		09/27/2018	4.380	14,590,547						21,339,000	08/31/2018
00-1102918		DENVER	CO		08/31/2018	4.370	14,628,918						23,846,000	08/22/2018
00-1102919		CULVER CITY	CA		09/21/2018	4.490	5,992,394						10,393,000	09/13/2018
00-1102921		SAN FRANCISCO	CA		09/06/2018	4.110	15,000,000						25,655,651	08/29/2018
00-1102926		CERRITOS	CA		02/01/2019	4.350	7,228,445						12,581,000	01/24/2019
00-1102927		SANTA ANA	CA		02/01/2019	4.350	8,924,007						14,750,500	01/13/2019
00-1102928		LAKE FOREST	CA		03/18/2019	4.330	5,373,312						11,041,500	03/08/2019
00-1102930		REDONDO BEACH	CA		06/12/2019	4.330	6,305,036						11,801,000	05/29/2019
00-1102931		BUENA PARK	CA		10/23/2018	4.330	15,962,664						26,071,000	10/22/2018
00-1102933		DOYLESTOWN	PA		12/19/2018	4.790	3,462,085						6,287,000	12/04/2018
00-1102934		MONTGOMERYVILLE	PA		12/19/2018	4.790	3,084,040						5,319,000	12/04/2018
00-1102936		SENECA	SC		12/21/2018	4.920	6,309,283						10,080,232	12/15/2018
00-1102942		NEW YORK	NY		12/12/2018	4.530	16,978,150						27,534,931	12/10/2018
00-1102945		COCONUT CREEK	FL		02/28/2019	4.410	13,426,421						20,553,125	02/19/2019
00-1102948	CF	IRVING	TX		12/20/2018	4.320	27,000,000						36,455,000	12/05/2018
00-1102949		CHARLOTTE	NC		02/14/2019	4.800	3,175,000						4,746,000	02/07/2019
00-1102953		ORLANDO	FL		03/18/2019	4.300	20,773,186						38,505,429	03/07/2019
00-1102954		HOUSTON	TX		12/20/2018	4.090	40,600,000						61,274,052	12/17/2018
00-1102955		BROOKLINE	MA		02/28/2019	4.280	8,600,000						14,584,000	02/08/2019
00-1102956		WALL TOWNSHIP	NJ		02/28/2019	4.360	14,758,195						36,800,000	01/03/2019
00-1102957		ROCK HILL	SC		02/26/2019	4.640	8,403,199						12,093,000	02/15/2019
00-1102958		BERKELEY	CA		03/13/2019	4.160	30,000,000						47,922,941	03/07/2019
00-1102963		MIDLAND	TX		07/31/2019	3.990	24,170,684						42,067,000	07/19/2019
00-1102965		COLORADO SPRINGS	CO		02/28/2019	4.400	28,637,940						44,736,681	02/13/2019
00-1102969		AMERICAN FORK	UT		02/26/2019	4.350	16,679,884						28,463,000	02/19/2019
00-1102972		TAYLORTOWN	NC		04/11/2019	4.520	8,456,217						13,998,000	03/08/2019
00-1102979		WINTER PARK	FL		05/15/2019	4.550	16,467,861						24,340,000	04/19/2019
00-1102980	CF	LAKE WYLIE	SC		06/14/2019	4.220	22,536,579						32,536,000	06/11/2019
00-1102984		LAGUNA HILLS	CA		05/22/2019	4.280	13,393,690						21,595,000	05/10/2019
00-1102986		PINEY FLATS	TN		05/29/2019	4.290	17,608,366						27,088,000	04/29/2019
00-1102987		LONG BEACH	CA		04/19/2019	4.070	13,430,351						24,569,000	03/27/2019
00-1102990		BOSTON	MA		06/06/2019	3.650	3,500,037						29,534,500	05/29/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102994		TAMPA	FL		06/07/2019	4.340	18,542,994						28,679,000	06/03/2019
00-1102995		NEW YORK	NY		07/17/2019	3.850	30,000,000						46,674,706	06/06/2019
00-1102998		SEATTLE	WA		05/23/2019	3.570	25,000,000						42,250,649	05/17/2019
00-1103001		VANCOUVER	WA		06/13/2019	5.000	1,673,266						50,258,000	06/12/2019
00-1103004		TAYLORTOWN	NC		08/06/2019	4.390	3,381,946						5,215,000	05/14/2019
00-1103006	CF	FREDERICK	MD		11/12/2019	4.140	24,885,818						39,632,000	07/11/2019
00-1103007		LOVELAND	OH		07/31/2019	4.140	9,895,133						15,123,625	07/25/2019
00-1103009		PHOENIX	AZ		06/26/2019	3.760	4,962,176						7,610,556	06/25/2019
00-1103010		LAKE FOREST	CA		06/17/2019	4.020	4,569,265						7,468,000	06/04/2019
00-1103012		RANDOLPH	MA		07/01/2019	4.160	4,760,011						7,596,000	06/14/2019
00-1103013		CERRITOS	CA		08/01/2019	3.260	15,250,000						23,092,785	07/23/2019
00-1103017		LOS ANGELES	CA		08/02/2019	3.790	19,158,355						36,046,000	07/31/2019
00-1103020		SEATTLE	WA		08/01/2019	3.680	23,580,000						32,841,000	07/19/2019
00-1103022		SEATTLE	WA		08/01/2019	3.680	14,500,000						25,025,000	07/19/2019
00-1103023		SEATTLE	WA		08/01/2019	3.680	8,150,000						12,699,000	07/19/2019
00-1103024		WOOD DALE	IL		08/29/2019	3.820	7,440,137						12,555,000	07/24/2019
00-1103025		SARATOGA SPRINGS	UT		07/17/2019	4.170	13,136,542						20,342,000	07/15/2019
00-1103026	CF	WAYNE	PA		07/01/2019	3.600	22,229,834						43,916,000	06/26/2019
00-1103027		KENT	WA		09/03/2019	3.660	19,938,697						29,575,000	06/28/2019
00-1103028		MARIETTA	GA		09/16/2019	3.670	19,700,000						33,108,603	09/11/2019
00-1103029		CHARLOTTE	NC		01/27/2020	3.690	18,973,775						30,926,000	11/18/2019
00-1103033		KENOSHA	WI		07/19/2019	3.470	26,700,000						45,657,000	07/11/2019
00-1103034		SAN ANTONIO	TX		08/09/2019	3.700	5,267,611						10,164,000	07/23/2019
00-1103038		TOLLESON	AZ		07/29/2019	3.570	19,057,500						29,304,000	07/23/2019
00-1103039		SURPRISE	AZ		08/27/2019	3.700	9,716,775						19,963,000	08/13/2019
00-1103040		LEXINGTON	KY		09/24/2019	3.560	14,126,597						30,213,000	10/23/2024
00-1103041		PACE	FL		09/12/2019	3.710	13,044,293						23,888,000	08/28/2019
00-1103042		BOULDER	CO		08/29/2019	3.840	30,502,797						42,697,000	08/08/2019
00-1103043		CHATTANOOGA	TN		09/18/2019	3.980	3,361,234						9,432,000	09/12/2019
00-1103044		SANDY	OR		10/15/2019	3.720	9,883,489						15,040,056	09/12/2019
00-1103045		SUNNYVALE	CA		09/20/2019	3.500	19,500,000						27,023,000	09/19/2019
00-1103046		SEATTLE	WA		08/12/2019	3.540	20,000,000						31,137,000	08/02/2019
00-1103047		CORAL GABLES	FL		09/09/2019	3.800	8,093,219						15,122,432	08/26/2019
00-1103051		WARRENVILLE	IL		11/14/2019	3.250	6,300,104						18,911,000	10/31/2019
00-1103052		SALT LAKE CITY	UT		12/13/2019	3.710	4,870,753						7,631,526	10/15/2019
00-1103053		BELLINGHAM	MA		02/06/2020	3.220	34,000,000						58,377,000	01/24/2020
00-1103054		ASHBURN	VA		11/01/2019	3.500	15,000,000						26,748,462	08/03/2022
00-1103055		MINNEAPOLIS	MN		12/12/2019	3.200	20,500,000						30,067,115	10/28/2019
00-1103057		SCOTTSDALE	AZ	S	12/13/2019	4.000	46,442,628						78,392,783	11/06/2019
00-1103058		KIRKLAND	WA		12/19/2019	3.250	5,431,020						18,443,000	10/22/2019
00-1103059		KINGWOOD	TX		11/08/2019	3.150	20,000,000						32,040,833	10/28/2019
00-1103062		SOUTH BRUNSWICK	NJ		12/04/2019	3.200	16,296,168						27,573,000	11/27/2019
00-1103063		HAYWARD	CA		11/18/2019	3.200	5,624,643						10,022,000	11/01/2019
00-1103064		KENT	WA		11/18/2019	3.200	3,749,762						6,665,000	11/01/2019
00-1103067		INDIANAPOLIS	IN		02/06/2020	3.410	8,741,580						27,639,000	01/09/2020
00-1103070		CHARLOTTE	NC		10/01/2019	3.300	10,830,000						15,772,000	09/20/2019
00-1103071		MOUNT PLEASANT	SC		12/12/2019	3.550	13,384,352						21,680,000	11/11/2019
00-1103072		DENVER	CO		10/07/2019	3.050	30,300,000						43,459,144	10/01/2019
00-1103073		NEW YORK	NY		01/10/2020	3.390	22,124,440						36,141,762	12/09/2019
00-1103074		ST PAUL	MN		11/08/2019	3.400	6,203,510						9,742,000	11/01/2019
00-1103075		CLAYTON	NC		11/20/2019	3.250	23,354,540						34,365,000	10/22/2019
00-1103076		PHOENIX	AZ		11/14/2019	3.370	22,000,000						32,677,453	10/14/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1103077		PHILADELPHIA	PA		11/02/2020	3.600	9,413,030						14,670,000	10/09/2020
00-1103078		PHILADELPHIA	PA		11/18/2019	3.000	2,505,920						8,206,857	10/29/2019
00-1103079		SEATTLE	WA		01/28/2020	3.640	17,000,000						28,628,000	12/12/2022
00-1103083		ZEELAND	MI		10/30/2019	4.750	822,049						4,391,000	10/23/2019
00-1103085	CF	TAMPA	FL		10/17/2019	4.500	28,382,935						44,641,000	10/08/2019
00-1103086		TALLMADGE TOWNSHIP	MI		12/06/2019	3.660	10,364,344						19,225,909	11/26/2019
00-1103090		DENVER	CO		01/22/2020	3.150	14,900,000						24,185,273	01/16/2020
00-1103092	CF	DENVER	CO		12/23/2019	3.250	50,000,000						84,250,000	11/22/2019
00-1103094		EL SEGUNDO	CA		01/13/2020	3.200	8,400,000						14,066,866	01/09/2020
00-1103095		CERRITOS	CA		01/29/2020	4.250	5,943,052						22,503,000	12/17/2019
00-1103100		NEWPORT NEWS	VA		11/21/2019	3.290	12,829,299						19,408,500	11/18/2019
00-1103108		PHILADELPHIA	PA		02/14/2020	3.550	12,871,942						19,872,433	02/13/2020
00-1103110		CHERRY HILL	NJ		10/05/2020	3.630	9,170,972						13,586,256	03/18/2020
00-1103112		NEW YORK	NY		01/30/2020	3.450	22,498,850						38,600,596	01/17/2020
00-1103115		PHOENIX	AZ		01/15/2020	3.330	16,625,000						25,077,597	12/11/2019
00-1103120		PLEASANT PRAIRIE	WI		03/23/2020	3.250	5,775,000						9,455,205	03/03/2020
00-1103124		WALNUT CREEK	CA		03/04/2020	3.500	20,000,000						31,676,000	02/18/2020
00-1103126		BRISBANE	CA		06/25/2020	3.550	10,000,000						21,464,000	06/18/2020
00-1103127		ATLANTA	GA		02/13/2020	3.270	19,000,000						30,545,294	02/06/2020
00-1103128		CARY	NC		03/11/2020	3.190	5,882,802						9,106,320	03/06/2020
00-1103133		WEST CHESTER	PA		03/18/2020	5.000	4,569,251						57,351,000	03/16/2020
00-1103134	CF	BOULDER	CO		05/05/2020	3.250	26,700,000						52,800,000	03/25/2020
00-1103138		OGDEN	UT		04/29/2020	3.500	6,229,389						14,305,000	04/01/2020
00-1103139		HUNTINGTON	NY		05/01/2020	3.150	7,209,502						11,835,000	04/30/2020
00-1103141	CF	CHARLOTTE	NC		04/28/2020	3.100	26,360,000						40,632,000	04/17/2020
00-1103142		SACRAMENTO	CA		03/31/2020	4.100	10,000,000						50,830,833	03/30/2020
00-1103147		POOLER	GA		11/24/2020	3.100	10,154,956						17,809,000	10/12/2020
00-1103151	CF	BIRMINGHAM	AL		05/28/2020	2.950	26,040,000						41,456,000	05/22/2020
00-1103152		WINSTON-SALEM	NC		04/23/2020	2.850	9,360,000						16,547,000	04/21/2020
00-1103153		PORT ST LUCIE	FL		06/18/2020	3.250	1,745,815						4,690,000	06/11/2020
00-1103155	CF	MIDLOTHIAN	VA		05/21/2020	2.950	27,600,000						44,969,000	05/14/2020
00-1103156		DENVER	CO		05/21/2020	2.950	17,000,000						22,913,000	05/18/2020
00-1103157		AVENTURA	FL		05/08/2020	2.750	15,000,000						26,236,714	04/24/2020
00-1103158		CHICAGO	IL		05/29/2020	3.250	20,000,000						29,317,647	05/05/2020
00-1103159	CF	WESLEY CHAPEL	FL		04/23/2020	2.900	46,667,372						71,132,000	04/09/2020
00-1103160		WEST SACRAMENTO	CA		05/27/2020	3.400	8,613,614						13,705,821	05/13/2020
00-1103161		GREENWICH	CT		05/27/2020	3.250	19,000,000						26,551,000	05/21/2020
00-1103167	CF	PHILADELPHIA	PA		11/30/2022	5.710	17,519,773						29,342,000	11/23/2022
00-1103168	CF	SCOTTSDALE	AZ		06/15/2020	3.750	19,864,915						35,994,000	05/27/2020
00-1103169	CF	TINLEY PARK	IL		05/29/2020	3.500	24,570,000						40,310,000	05/28/2020
00-1103173		AVENTURA	FL		07/01/2020	3.350	7,000,000						37,371,000	06/18/2020
00-1103174		ALPHARETTA	GA		06/30/2020	3.700	11,270,165						19,517,000	06/26/2020
00-1103179		FAYETTEVILLE	GA		08/20/2020	3.070	5,200,000						8,416,353	08/11/2020
00-1103180		MELVILLE	NY		09/01/2020	3.590	12,138,952						19,419,000	08/04/2020
00-1103182		NATIONAL CITY	CA		09/18/2020	3.230	7,250,510						11,563,000	09/04/2020
00-1103183		JURUPA VALLEY	CA		08/31/2020	3.180	5,455,661						8,006,000	08/19/2020
00-1103186		ST LOUIS	MO		09/02/2020	2.970	9,754,594						14,925,333	08/31/2020
00-1103187		LOUISVILLE	KY		11/23/2020	3.240	14,546,077						24,644,104	10/23/2020
00-1103192		ROCKVILLE	MD		08/26/2021	3.790	7,537,674						24,394,000	08/17/2021
00-1103194		HIGH POINT	NC		10/15/2020	2.910	22,460,790						35,172,692	10/13/2020
00-1103199		HUNTSVILLE	AL		11/23/2020	3.170	14,209,851						25,014,000	11/17/2020
00-1103200		MOUNT PLEASANT	SC		12/15/2020	2.820	27,788,668						49,706,744	08/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1103201		SHOREWOOD HILLS	WI		12/09/2020	2.980	20,822,497						36,206,083	11/24/2020
00-1103204		NORFOLK	VA		12/01/2020	3.060	19,586,602						28,125,824	11/03/2020
00-1103205	CF	OFALLON	MO		11/03/2020	2.590	23,100,000						34,132,000	10/26/2020
00-1103206		WEST COLUMBIA	SC		12/10/2020	3.390	9,153,887						14,970,000	11/23/2020
00-1103208		LOS ANGELES	CA		12/10/2020	3.090	7,813,000						12,058,462	11/30/2020
00-1103209		HOUSTON	TX		12/09/2020	2.990	13,200,000						20,376,000	12/05/2020
00-1103213		AURORA	CO		12/03/2020	2.750	8,800,000						12,931,000	11/23/2020
00-1103218		BOSTON	MA		03/11/2021	3.580	7,500,000						11,989,000	02/22/2021
00-1103220		CHAPEL HILL	NC		12/15/2020	4.000	7,889,430						87,538,000	12/10/2020
00-1103226		GREENFIELD	WI		02/18/2021	3.270	5,380,795						9,579,560	01/21/2021
00-1103227		SCOTTSDALE	AZ		03/01/2021	3.100	7,677,126						12,502,667	02/22/2021
00-1103229		CHARLOTTE	NC		02/05/2021	2.630	6,800,000						9,439,857	01/14/2021
00-1103231		FAIRFIELD	NJ		02/12/2021	2.670	9,141,888						17,894,839	02/05/2021
00-1103233		PLANO	TX		03/05/2021	2.610	10,000,000						14,448,523	02/22/2021
00-1103234		ARDMORE	PA		04/02/2021	3.320	19,770,757						29,056,154	03/03/2021
00-1103235		SAN DIEGO	CA		03/31/2021	3.060	18,000,000						36,769,500	03/25/2021
00-1103236		WESTWOOD	NJ		03/08/2021	3.390	3,692,910						6,773,000	02/24/2021
00-1103237		ORANGE	CA		03/30/2021	3.300	7,100,000						13,922,000	03/08/2021
00-1103238		LADY LAKE	FL		03/03/2021	3.800	8,000,000						46,747,000	02/22/2021
00-1103239		GILBERT	AZ		08/25/2021	3.340	27,000,000						37,541,311	06/09/2021
00-1103243		GROVEPORT	OH		04/22/2021	2.950	4,343,868						6,506,632	04/13/2021
00-1103244		ROCKVILLE	MD		05/19/2021	3.540	2,877,163						14,360,000	05/17/2021
00-1103246	CF	SANTEE	CA		05/07/2021	3.320	26,676,980						41,759,000	04/14/2021
00-1103247		CHINO	CA		05/04/2021	3.180	5,913,148						10,267,000	04/16/2021
00-1103249		RANCHO CUCAMONGA	CA		05/04/2021	3.040	2,905,958						4,439,483	04/16/2021
00-1103250		BURLINGTON TOWNSHIP	NJ		06/03/2021	3.650	13,000,000						24,522,000	05/20/2021
00-1103257		MYRTLE BEACH	SC		04/30/2021	3.330	2,000,000						2,798,873	04/16/2021
00-1103260		HUNTINGTON BEACH	CA		05/18/2021	2.700	10,356,110						15,390,000	05/04/2021
00-1103265		CAPE CORAL	FL		08/12/2021	3.260	6,606,123						12,403,000	07/19/2021
00-1103270		ORLANDO	FL		05/27/2021	3.080	7,000,000						11,184,552	05/17/2021
00-1103272		KIRKLAND	WA		04/29/2021	2.920	12,000,000						17,921,600	04/21/2021
00-1103275		BRISTOL	TN		06/24/2021	3.310	8,365,404						12,770,308	06/02/2021
00-1103277		SAN FERNANDO	CA		08/10/2021	3.510	7,319,594						11,501,250	08/04/2021
00-1103278		JEFFERSONVILLE	IN		08/26/2021	3.350	2,638,223						4,441,333	08/10/2021
00-1103280		CHINO	CA		06/10/2021	3.040	12,000,000						21,126,000	05/25/2021
00-1103282		LEHI	UT		06/03/2021	3.130	4,976,723						7,428,224	06/01/2021
00-1103290		APPLY VALLEY	MN		08/31/2021	2.810	7,161,622						9,760,000	08/19/2021
00-1103292		AUBURN HILLS	MI		06/29/2021	4.170	4,000,000						20,137,500	06/24/2021
00-1103293		FARMINGTON HILLS	MI		10/27/2022	4.310	4,000,000						24,926,000	07/11/2021
00-1103298		KENTWOOD	MI		07/29/2021	2.820	14,893,450						23,166,000	07/15/2021
00-1103299		LEANDER	TX		06/30/2021	3.070	10,000,000						16,705,556	06/17/2021
00-1103300		FAIRHOPE	AL		07/09/2021	3.080	16,530,632						24,358,511	07/01/2021
00-1103301		MESA	AZ		08/05/2021	3.420	7,161,393						11,404,235	07/16/2021
00-1103302		AUSTIN	TX		07/21/2021	2.870	9,264,420						17,837,000	07/06/2021
00-1103304		DRAPER	UT		09/03/2021	3.090	8,393,711						12,694,154	09/01/2021
00-1103306		DELANCO	NJ		09/01/2021	2.890	11,607,360						20,262,000	08/16/2021
00-1103307		VANCOUVER	WA		07/16/2021	3.180	7,102,228						9,660,000	07/13/2021
00-1103309		SEATTLE	WA		08/12/2021	3.300	6,000,000						9,426,226	07/28/2021
00-1103311		SEATTLE	WA		08/24/2021	3.200	15,000,000						22,204,200	07/28/2021
00-1103313		NASHVILLE	TN		09/01/2021	3.160	21,425,051						31,494,138	08/30/2021
00-1103315		ROSEVILLE	MN		08/31/2021	2.810	8,215,972						11,300,000	08/19/2021
00-1103317		HODGKINS	IL		12/17/2021	2.740	27,350,000						49,685,000	10/18/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1103329		AUSTIN	TX		09/07/2021	3.190	10,000,000						15,392,444	08/23/2021
00-1103330		MINNETONKA	MN		09/15/2021	2.990	17,000,000						24,697,784	09/07/2021
00-1103331		NORTH RICHLAND HILLS	TX		08/10/2021	2.410	10,000,000						13,972,174	08/04/2021
00-1103333		NAPLES	FL		09/22/2021	2.840	23,000,000						38,829,750	08/23/2021
00-1103335		CINCINNATI	OH		11/23/2021	3.170	7,216,005						11,847,000	11/18/2021
00-1103336		CINCINNATI	OH		11/23/2021	3.170	5,716,575						9,538,000	11/18/2021
00-1103337		CINCINNATI	OH		11/23/2021	3.170	14,057,152						22,583,019	11/15/2021
00-1103339		DES MOINES	IA		08/31/2021	3.200	9,319,513						14,543,519	08/19/2021
00-1103340		GARDEN CITY	NY		11/19/2021	3.000	12,819,106						22,169,724	11/17/2021
00-1103341		GARDEN CITY	NY		11/19/2021	2.900	10,060,514						21,767,000	11/17/2021
00-1103342		ORLANDO	FL		09/09/2021	2.900	13,690,511						27,744,000	09/01/2021
00-1103344		FORT COLLINS	CO		10/07/2021	2.720	35,000,000						56,875,673	09/22/2021
00-1103346		GRAND RAPIDS	MI		10/06/2021	3.500	6,990,903						12,156,000	09/14/2021
00-1103352		HOUSTON	TX		09/16/2021	2.790	15,000,000						20,680,130	09/07/2021
00-1103353		BOISE	ID		10/28/2021	2.790	9,792,258						19,881,000	10/19/2021
00-1103355		HAPPY VALLEY	OR		10/19/2021	2.820	16,370,979						21,987,803	09/27/2021
00-1103359		PORT JEFFERSON	NY		12/02/2021	2.680	9,798,429						17,038,235	11/22/2021
00-1103361		MEMPHIS	TN		11/04/2021	2.670	19,106,061						27,849,677	11/02/2021
00-1103362		ROBBINSDALE	MN		12/16/2021	2.810	12,000,000						18,281,400	11/04/2021
00-1103367		MULTIPLE	PA		12/20/2021	2.990	55,000,000						77,752,786	12/07/2021
00-1103374	CF	WASHINGTON	DC		12/17/2021	2.990	11,246,591						21,519,273	12/15/2021
00-1103376	CF	BEAVERTON	OR		09/29/2022	3.260	49,807,492						92,901,098	08/31/2022
00-1103377		LINCOLN	NE		11/30/2021	3.030	11,977,527						17,786,386	11/16/2021
00-1103378		OWATANNA	MN		11/02/2021	3.060	5,955,827						11,104,261	10/28/2021
00-1103380		BOONE	NC		12/13/2021	2.950	20,950,000						33,550,696	12/03/2021
00-1103381		BRENTWOOD	TN		01/26/2022	3.030	50,000,000						88,016,000	01/24/2022
00-1103382		CHANDLER	AZ		12/15/2021	3.020	21,000,000						31,202,376	12/13/2021
00-1103384		CORONA	CA		12/16/2021	3.180	24,700,000						32,985,533	12/03/2021
00-1103386		WINTER GARDEN	FL		11/23/2021	2.740	25,000,000						39,010,915	11/20/2021
00-1103387		ADAIRSVILLE	GA		02/09/2022	3.480	11,745,111						23,451,612	02/04/2022
00-1103388		NEWTOWN SQUARE	PA		01/26/2022	2.980	30,000,000						76,839,000	01/17/2022
00-1103389		ATLANTA	GA		11/30/2021	2.850	21,700,000						32,716,213	11/20/2021
00-1103390		ATLANTA	GA		11/30/2021	2.850	20,000,000						29,602,681	11/20/2021
00-1103392		SAN ANTONIO	TX		12/16/2021	2.660	10,000,000						13,602,791	12/08/2021
00-1103395		CORAL SPRINGS	FL		03/01/2022	2.980	20,000,000						29,292,000	02/25/2022
00-1103396		CHELMSFORD	MA		02/03/2022	2.850	12,000,000						19,645,000	01/26/2022
00-1103398		SAN DIEGO	CA		03/10/2022	2.800	13,100,000						19,375,000	03/05/2022
00-1103399		ATLANTA	GA		03/15/2022	3.200	34,764,641						52,419,000	03/03/2022
00-1103401		LAWRENCEVILLE	GA		02/10/2022	2.790	15,700,000						22,189,144	02/08/2022
00-1103407		LOS ANGELES	CA		05/31/2022	3.220	9,500,000						16,936,308	02/24/2022
00-1103408		ST. LOUIS	MO		03/29/2022	3.530	15,000,000						20,939,329	03/24/2022
00-1103410		BOYNTON BEACH	FL		05/31/2022	3.200	15,000,000						22,368,375	02/09/2022
00-1103411		DECATUR	GA		03/14/2022	3.120	18,500,000						26,774,514	03/04/2022
00-1103412		WOOD VILLAGE	OR		04/19/2022	3.420	32,133,812						43,595,000	03/31/2022
00-1103413		BENSENVILLE	IL		04/26/2022	3.090	17,019,787						31,109,000	04/12/2022
00-1103414		NEWNAN	GA		04/26/2022	3.130	40,000,000						67,272,336	04/18/2022
00-1103417		RICHMOND	VA		04/29/2022	3.450	15,000,000						21,898,286	03/31/2022
00-1103420		FULLERTON	CA		06/07/2022	3.380	20,000,000						34,564,000	05/27/2022
00-1103422		ROYERSFORD	PA		04/28/2022	3.670	24,235,610						33,519,551	04/13/2022
00-1103423		VANCOUVER	WA		04/28/2022	3.250	7,254,711						12,796,000	04/16/2022
00-1103426		PHILADELPHIA	PA		06/13/2022	4.310	5,000,000						6,957,182	06/08/2022
00-1103429		BROOKLYN	NY		04/27/2022	3.480	15,000,000						23,380,563	04/21/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1103430		VANCOUVER	WA		04/28/2022	3.350	3,630,838						6,205,000	04/25/2022
00-1103431		EWING	NJ		06/02/2022	3.310	14,500,000						24,958,000	05/27/2022
00-1103432		WINSTON SALEM	NC		07/13/2022	3.380	5,928,000						9,937,664	06/16/2022
00-1103433		THE WOODLANDS	TX		05/26/2022	3.940	25,000,000						33,362,255	05/20/2022
00-1103434		EVERETT	WA		04/28/2022	3.430	18,522,951						31,625,448	04/25/2022
00-1103435		NAPA	CA		09/01/2022	3.810	5,269,315						7,916,089	07/15/2022
00-1103436	CF	WOODLAND	CA		08/01/2022	3.490	14,311,191						34,071,000	07/07/2022
00-1103439		LEXINGTON	KY		06/16/2022	3.610	7,080,000						10,781,000	05/27/2022
00-1103440		LEXINGTON	KY		06/16/2022	3.610	6,700,000						9,322,000	05/27/2022
00-1103445		PHOENIX	AZ		06/16/2022	4.010	25,000,000						45,734,286	06/02/2022
00-1103446		SALT LAKE CITY	UT		10/27/2022	4.150	15,638,771						22,760,000	06/21/2022
00-1103447		SALT LAKE CITY	UT		05/19/2022	4.120	39,500,000						56,435,343	05/12/2022
00-1103448		NORFOLK	VA		05/31/2022	4.250	27,000,000						40,457,000	05/27/2022
00-1103449		CONCORD	NC		06/22/2022	4.250	16,286,001						25,391,000	06/10/2022
00-1103450	CF	LAKE FOREST	CA		12/21/2022	4.860	20,000,000						32,393,846	11/07/2022
00-1103451		NEWPORT NEWS	VA		09/28/2022	4.380	45,500,000						71,099,000	06/22/2022
00-1103452	CF	JACKSONVILLE	FL		03/17/2023	4.780	42,000,000						59,775,333	12/22/2022
00-1103454		MENLO PARK	CA		06/09/2022	4.360	21,700,000						50,665,000	05/31/2022
00-1103455	CF	DRAPER	UT		10/21/2022	4.590	21,925,385						35,936,000	10/13/2022
00-1103456		BRONX	NY		11/08/2022	4.630	10,000,000						16,364,182	10/24/2022
00-1103457	CF	SHELBY TOWNSHIP	MI		10/13/2022	4.720	60,000,000						88,806,650	09/16/2022
00-1103459		POMONA	CA		07/14/2022	4.390	30,000,000						51,201,094	07/01/2022
00-1103460		CINCINNATI	OH		07/18/2022	4.460	27,000,000						42,119,000	07/07/2022
00-1103461		CHANDLER	AZ		07/06/2022	4.300	14,171,754						28,154,000	06/29/2022
00-1103462		KANSAS CITY	MO		06/30/2022	4.480	28,000,000						41,990,118	06/20/2022
00-1103463		MODESTO	CA		07/01/2022	4.680	13,453,342						21,556,000	06/29/2022
00-1103465		DALLAS	TX		07/18/2022	4.790	7,000,000						10,161,926	07/07/2022
00-1103468		TAMPA	FL		07/18/2022	4.560	20,000,000						33,448,462	07/14/2022
00-1103469		MOORESVILLE	NC		07/18/2022	4.580	20,000,000						33,757,419	07/14/2022
00-1103470		CHARLOTTE	NC		07/18/2022	4.580	20,000,000						34,577,500	07/14/2022
00-1103472		FORT WORTH	TX		12/15/2022	4.880	35,000,000						48,665,436	11/08/2022
00-1103475	CF	CHULA VISTA	CA		08/01/2022	4.790	15,650,022						23,841,000	07/25/2022
00-1103478		SAN FRANCISCO	CA		09/01/2022	4.790	7,802,248						20,558,000	08/31/2022
00-1103479		SAN RAMON	CA		09/01/2022	4.790	7,715,752						11,515,000	08/18/2022
00-1103482		PINOLE	CA		08/01/2022	4.790	11,797,709						18,007,000	07/25/2022
00-1103483	CF	ESCONDIDO	CA		08/01/2022	4.790	13,483,095						21,816,000	07/25/2022
00-1103484		LITCHFIELD PARK	AZ		07/07/2022	4.490	25,500,000						39,431,361	07/01/2022
00-1103485		FORT LAUDERDALE	FL		08/18/2022	4.520	32,647,772						51,732,188	08/09/2022
00-1103487		HOUSTON	TX		08/25/2022	4.550	5,585,248						8,136,000	08/18/2022
00-1103489	CF	COVINGTON	KY		08/25/2022	4.450	12,000,000						19,089,000	08/11/2022
00-1103490	CF	LONGMONT	CO		10/05/2022	4.650	21,900,000						35,089,260	09/21/2022
00-1103499		LONG BEACH	CA		06/01/2023	6.050	35,000,000						53,320,351	05/01/2023
00-1103501		OAKLEY	CA		12/22/2022	4.640	10,000,000						14,748,182	12/02/2022
00-1103502	CF	NASHVILLE	TN		11/10/2022	4.410	25,000,000						37,492,857	11/03/2022
00-1103506		NASHVILLE	TN		10/26/2022	5.060	10,000,000						15,532,323	10/06/2022
00-1103507		MONTVALE	NJ		12/09/2022	5.140	53,000,000						76,898,295	11/17/2022
00-1103508	CF	NORTH CHARLESTON	SC		03/13/2023	5.380	20,808,947						28,356,000	01/30/2023
00-1103509		MCKINNEY	TX		10/27/2022	4.960	26,000,000						38,177,286	10/12/2022
00-1103510		PEORIA	AZ		10/26/2022	5.000	17,500,000						28,748,364	10/25/2022
00-1103512	CF	RIO RANCHO	NM		02/28/2023	5.140	9,743,316						20,441,000	01/26/2023
00-1103513		TUCSON	AZ		08/14/2024	5.720	11,500,000						18,699,902	08/05/2024
00-1103516	CF	CLINTON	UT		12/20/2022	5.730	8,283,980						13,453,000	12/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1103519		CLOSTER	NJ		01/31/2023	5.750	9,758,372						14,036,267	12/29/2022
00-1103521		GRAND PRAIRIE	TX		12/15/2022	6.080	9,750,000						16,263,000	12/08/2022
00-1103537		WAUKEGAN	IL		05/08/2023	5.580	15,340,000						22,633,462	05/02/2023
00-1103539		LEWISVILLE	TX		09/15/2023	5.440	10,000,000						14,446,316	08/17/2023
00-1103540		CHICAGO	IL		04/27/2023	6.320	20,000,000						34,374,194	04/14/2023
00-1103541		SAN ANTONIO	TX		05/01/2023	5.990	34,000,000						48,126,277	04/24/2023
00-1103543	CF	SPANISH FORK	UT		06/02/2023	5.820	16,554,243						22,709,681	05/03/2023
00-1103544		LEWISVILLE	TX		09/15/2023	5.440	637,000						1,804,000	08/17/2023
00-1103545		TUCSON	AZ		05/24/2023	5.460	7,100,000						11,770,000	05/05/2023
00-1103547	CF	SALT LAKE CITY	UT		06/15/2023	5.370	34,000,000						55,555,000	04/30/2023
00-1103549		HOUSTON	TX		06/06/2023	5.280	40,000,000						60,447,273	05/19/2023
00-1103550		RIVERVIEW	FL		05/31/2023	5.660	20,000,000						30,360,000	05/05/2023
00-1103551		HOBOKEN	NJ		05/16/2023	5.050	10,000,000						15,292,593	04/27/2023
00-1103552	CF	TAUNTON	MA		05/18/2023	5.320	13,750,000						21,950,211	05/16/2023
00-1103553	CF	ORLANDO	FL		06/01/2023	5.450	32,500,000						44,796,267	05/26/2023
00-1103554	CF	ESTERO	FL		06/21/2023	5.330	26,000,000						43,439,659	05/19/2023
00-1103555	CF	BONITA SPRINGS	FL		05/30/2023	5.320	28,500,000						50,222,897	05/19/2023
00-1103557		WINTERVILLE	NC		05/24/2023	5.250	14,500,000						28,946,424	05/02/2023
00-1103558	CF	DALLAS	TX		06/15/2023	5.250	30,825,000						54,014,000	05/16/2023
00-1103559		MADISON	WI		06/29/2023	5.310	22,000,000						30,592,000	06/16/2023
00-1103561	CF	CENTERVILLE	OH		07/26/2023	5.200	15,100,000						22,662,000	06/30/2023
00-1103563	CF	RALEIGH	NC		07/26/2023	5.240	17,000,000						25,997,000	07/19/2023
00-1103564	CF	GAINESVILLE	FL		08/01/2023	5.530	13,600,000						20,380,000	07/27/2023
00-1103565	CF	WEST VALLEY CITY	UT		08/04/2023	5.190	8,251,793						17,271,000	08/02/2023
00-1103567		AMES	IA		10/10/2023	6.180	18,000,000						27,468,000	09/21/2023
00-1103569	CF	WINCHESTER	VA		08/07/2023	5.580	25,000,000						39,947,674	07/25/2023
00-1103571	CF	KNOXVILLE	TN		07/27/2023	5.400	10,000,000						15,653,684	07/18/2023
00-1103572		CAMBRIDGE	MA		08/11/2023	5.810	25,000,000						35,995,399	08/07/2023
00-1103573	CF	ARLINGTON	VA		07/24/2023	5.770	45,000,000						71,839,385	07/18/2023
00-1103578	CF	SAN ANTONIO	TX		07/25/2023	5.900	26,300,000						39,681,000	07/13/2023
00-1103582		MT PLEASANT	SC		11/14/2023	6.280	30,385,000						41,618,000	11/06/2023
00-1103586		BOLINGBROOK	IL		10/10/2023	5.880	50,000,000						73,734,615	09/21/2023
00-1103590		CLARK	NJ		10/23/2023	5.590	13,485,472						21,459,273	10/12/2023
00-1103592		CALABASAS	CA		10/02/2023	5.970	35,000,000						62,647,000	09/26/2023
00-1103593		GAITHERSBURG	MD		10/12/2023	5.680	10,100,000						15,269,912	10/09/2023
00-1103595	CF	WILMINGTON	NC		09/06/2023	6.360	12,250,000						16,968,865	08/23/2023
00-1103596	CF	WASHINGTON	DC		11/03/2023	6.410	14,500,000						26,400,000	11/01/2023
00-1103597		SARASOTA	FL		10/15/2024	5.460	30,000,000						47,163,907	09/20/2024
00-1103598		HUMBLE	TX		10/04/2023	6.370	15,000,000						23,041,636	09/22/2023
00-1103603		NEW ALBANY	OH		11/21/2023	6.060	87,114,000						145,745,406	10/26/2023
00-1103606		STERLING HEIGHTS	MI		11/01/2023	6.080	11,842,326						19,929,000	10/18/2023
00-1103609		SUMMERVILLE	SC		10/31/2023	6.660	20,000,000						31,069,486	10/24/2023
00-1103610		GLENDALE	AZ		11/16/2023	6.060	28,000,000						48,684,186	11/13/2023
00-1103615		CHARLOTTE	NC		01/10/2024	6.270	30,400,000						48,296,957	01/09/2024
00-1103620		HENDERSON	NV		03/26/2024	6.310	35,700,000						54,798,000	03/06/2024
00-1103623		LA PORTE	TX		01/19/2024	6.400	31,000,000						44,118,000	01/16/2024
00-1103625		ROMULUS	MI		01/29/2024	6.210	15,410,000						22,119,000	01/22/2024
00-1103626		BOISE	ID		02/14/2024	6.330	8,509,056						11,921,000	01/31/2024
00-1103631		MIAMI	FL		05/28/2024	5.630	60,000,000						95,823,000	03/07/2024
00-1103635		HOUSTON	TX		03/20/2024	6.000	28,920,000						40,656,000	03/18/2024
00-1103641		SALT LAKE CITY	UT		05/21/2024	6.010	30,000,000						44,725,333	04/22/2024
00-1103642		GARLAND	TX		07/24/2024	6.190	13,000,000						18,862,000	07/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1103643		CHARLOTTE	NC		05/15/2024	6.250	35,500,000						55,399,000	05/10/2024
00-1103650		GREENSBORO	NC		06/20/2024	5.790	16,000,000						26,176,390	06/07/2024
00-1103653		WHITE HAVEN	PA		06/21/2024	5.960	80,810,000						132,839,507	06/04/2024
00-1103654		LATHROP	CA		08/29/2024	6.280	145,525,000						237,399,448	07/24/2024
00-1103659		MISSOURI CITY	TX		07/24/2024	6.490	18,930,601						29,842,000	07/11/2024
00-1103660		OLIVE BRANCH	MS		07/26/2024	6.490	10,959,822						16,930,000	07/11/2024
00-1103662		DES PERES	MO		07/25/2024	6.020	18,160,000						28,607,489	07/22/2024
00-1103667		BOSTON	MA		09/19/2024	6.280	33,000,000						45,464,660	08/07/2024
00-1103668		FAYETTEVILLE	AR		09/30/2024	5.910	57,000,000						84,606,000	09/26/2024
00-1103669		HOUSTON	TX		08/21/2024	6.520	32,000,000						43,127,619	08/05/2024
00-1103673		MADISON	WI		08/30/2024	5.950	30,000,000						43,354,639	08/27/2024
00-1103677		KNOXVILLE	TN		11/20/2024	6.030	57,030,000						85,793,000	11/15/2024
00-1103679		FLORHAM PARK	NJ		11/26/2024	5.780	34,000,000						51,979,000	10/28/2024
00-1103681		HOUSTON	TX		09/30/2024	6.380	23,000,000						31,040,289	09/10/2024
00-1103683		ST PAUL	MN		08/23/2024	6.000	15,600,000						21,784,662	08/14/2024
00-1103684		KNOXVILLE	TN		12/09/2024	5.550	47,000,000						76,813,000	11/18/2024
00-1103685		MADISON	WI		10/01/2024	5.120	15,000,000						21,609,851	09/26/2024
00-1103687		FORT WORTH	TX		10/03/2024	5.390	23,500,000						34,158,195	09/27/2024
00-1103688		SALT LAKE CITY	UT		10/30/2024	6.050	24,964,201						33,326,613	10/21/2024
00-1103689		HOLLYWOOD	FL		11/01/2024	5.300	77,000,000						116,494,961	10/29/2024
00-1103690		ROCKVILLE	MD		10/17/2024	5.580	27,500,000						40,325,000	10/11/2024
00-1103691		LAKELAND	FL		09/18/2024	5.450	37,100,000						56,144,000	09/10/2024
00-1103693		EL SEGUNDO	CA		10/10/2024	6.500	987,124						8,400,000	10/01/2024
00-1103694		OLATHE	KS		10/30/2024	5.530	27,969,525						38,572,000	10/23/2024
00-1103704		CHATTANOOGA	TN		12/05/2024	5.580	15,060,000						23,691,347	12/03/2024
00-1103706		SARASOTA	FL		11/08/2024	5.460	13,250,000						18,390,000	11/04/2024
00-1103707		KANSAS CITY	MO		12/12/2024	5.730	11,450,000						18,556,198	12/04/2024
00-1103709		PEACHTREE CITY	GA		12/17/2024	5.720	40,900,000						61,510,000	12/09/2024
99-0000100		FREDERICKSBURG	TX		09/23/2022	6.000	16,075,507				871,418		26,000,000	03/15/2022
0599999. Mortgages in good standing - Commercial mortgages-all other							9,826,001,858				871,418		17,183,862,043	XXX
99-0000088		AVENTURA	FL		04/15/2021	10.500	18,500,333				1,836,421		102,900,000	03/14/2021
99-0000098		LEWISVILLE	TX		08/25/2022	11.000	25,023,682				2,595,377		119,400,000	07/22/2022
99-0000113		CASTLEROCK	CO		06/22/2023	12.000	4,510,460				497,561		37,670,000	02/10/2023
0699999. Mortgages in good standing - Mezzanine Loans							48,034,475				4,929,359		259,970,000	XXX
0899999. Total Mortgages in good standing							9,874,036,333				5,800,776		17,443,832,043	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							9,874,036,333				5,800,776		17,443,832,043	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
00-1102818	CHICAGO	IL		05/30/2024	4.160		9,840,424	31,116,328
00-1103513	TUCSON	AZ		08/14/2024	5.720	11,500,000		18,699,902
00-1103597	SARASOTA	FL		10/15/2024	5.460	38,750,000		47,163,907
00-1103614	COLUMBUS	OH		03/27/2024	6.200	17,500,000		27,034,000
00-1103615	CHARLOTTE	NC		01/10/2024	6.270	30,400,000		48,296,957
00-1103620	HENDERSON	NV		03/26/2024	6.310	35,700,000		54,798,000
00-1103623	LA PORTE	TX		01/19/2024	6.400	31,000,000		44,118,000
00-1103625	ROMULUS	MI		01/29/2024	6.210	15,410,000		22,119,000
00-1103626	BOISE	ID		02/14/2024	6.330	8,675,000		11,921,000
00-1103628	ST CHARLES	IL		01/25/2024	6.260	30,600,000		44,184,000
00-1103631	MIAMI	FL		05/28/2024	5.630	60,000,000		95,823,000
00-1103633	STAFFORD	VA		07/26/2024	6.110	26,000,000		37,942,000
00-1103635	HOUSTON	TX		03/20/2024	6.000	28,920,000		40,656,000
00-1103638	CARLSBAD	CA		04/24/2024	5.880	36,000,000		62,348,000
00-1103641	SALT LAKE CITY	UT		05/21/2024	6.010	30,000,000		44,725,333
00-1103642	GARLAND	TX		07/24/2024	6.190	13,000,000		18,862,000
00-1103643	CHARLOTTE	NC		05/15/2024	6.250	35,500,000		55,399,000
00-1103644	CHATTANOOGA	TN		06/28/2024	5.990	28,000,000		44,625,000
00-1103646	ANN ARBOR	MI		07/16/2024	6.940	27,000,000		60,170,500
00-1103648	KANSAS CITY	MO		07/16/2024	6.300	25,000,000		35,872,000
00-1103650	GREENSBORO	NC		06/20/2024	5.790	41,000,000		26,176,390
00-1103653	WHITE HAVEN	PA		06/21/2024	5.960	130,810,000		132,839,507
00-1103654	LATHROP	CA		08/29/2024	6.280	145,525,000		237,399,448
00-1103659	MISSOURI CITY	TX		07/24/2024	6.490	19,000,000		29,842,000
00-1103660	OLIVE BRANCH	MS		07/26/2024	6.490	11,000,000		16,930,000
00-1103662	DES PERES	MO		07/25/2024	6.020	18,160,000		28,607,489
00-1103667	BOSTON	MA		09/19/2024	6.280	33,000,000		45,464,660
00-1103668	FAYETTEVILLE	AR		09/30/2024	5.910	57,000,000		84,606,000
00-1103669	HOUSTON	TX		08/21/2024	6.520	32,000,000		43,127,619
00-1103673	MADISON	WI		08/30/2024	5.950	39,500,000		43,354,639
00-1103677	KNOXVILLE	TN		11/20/2024	6.030	57,030,000		85,793,000
00-1103679	FLORHAM PARK	NJ		11/26/2024	5.780	34,000,000		51,979,000
00-1103681	HOUSTON	TX		09/30/2024	6.380	30,000,000		31,040,289
00-1103683	ST PAUL	MN		08/23/2024	6.000	20,600,000		21,784,662
00-1103684	KNOXVILLE	TN		12/09/2024	5.550	47,000,000		76,813,000
00-1103685	MADISON	WI		10/01/2024	5.120	15,000,000		21,609,851
00-1103687	FORT WORTH	TX		10/03/2024	5.390	23,500,000		34,158,195
00-1103688	SALT LAKE CITY	UT		10/30/2024	6.050	25,000,000		33,326,613
00-1103689	HOLLYWOOD	FL		11/01/2024	5.300	77,000,000		116,494,961
00-1103690	ROCKVILLE	MD		10/17/2024	5.580	27,500,000		40,325,000
00-1103691	LAKELAND	FL		09/18/2024	5.450	37,100,000		70,550,000
00-1103693	EL SEGUNDO	CA		10/10/2024	6.500	1,000,000		8,400,000
00-1103694	OLATHE	KS		10/30/2024	5.530	28,000,000		38,572,000
00-1103704	CHATTANOOGA	TN		12/05/2024	5.580	15,060,000		23,691,347
00-1103706	SARASOTA	FL		11/08/2024	5.460	13,250,000		18,390,000
00-1103707	KANSAS CITY	MO		12/12/2024	5.730	11,450,000		18,556,198
00-1103709	PEACHTREE CITY	GA		12/17/2024	5.720	40,900,000		61,510,000
99-0000100	FREDERICKSBURG	TX		09/23/2022	6.000		3,253,000	26,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						1,559,340,000	13,093,424	2,313,215,795
99-0000113	CASTLEROCK	CO		06/22/2023	12.000		758,646	37,670,000
0699999. Mortgages in good standing - Mezzanine Loans							758,646	37,670,000
0899999. Total Mortgages in good standing						1,559,340,000	13,852,071	2,350,885,795
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						1,559,340,000	13,852,071	2,350,885,795

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1100406	EDISON	NJ		01/30/2009	05/31/2024	159,274							26,836	26,836			
00-1100844	ORLAND PARK	IL		07/22/2005	04/02/2024	561,067							479,561	479,561			
00-1102176	PORTLAND	OR		07/01/2014	06/20/2024	9,221,789							8,858,567	8,858,567			
00-1102226	KANSAS CITY	MO		10/23/2014	12/12/2024	15,100,000							15,100,000	15,100,000			
00-1102234	SAN DIEGO	CA		09/17/2014	08/19/2024	4,631,627							4,566,208	4,566,208			
00-1102237	SHERIDAN	CO		10/07/2014	10/29/2024	7,826,245							7,528,575	7,528,575			
00-1102245	BEAVERTON	OR		10/16/2014	10/17/2024	3,479,706							3,392,474	3,392,474			
00-1102247	WEYMOUTH	MA		09/30/2014	06/27/2024	11,500,000							11,500,000	11,500,000			
00-1102280	BOULDER	CO		02/02/2015	11/13/2024	7,114,546							6,816,933	6,816,933			
00-1102648	COLUMBUS	OH		10/11/2016	10/24/2024	9,917,093							9,720,524	9,720,524			
00-1102700	BERKELEY	CA		02/17/2017	12/23/2024	10,724,806							10,496,556	10,496,556			
00-1102754	SAN DIEGO	CA		07/18/2017	12/19/2024	8,763,364							8,537,585	8,537,585			
00-1102824	DORAL	FL		11/21/2017	11/21/2024	14,450,000							14,450,000	14,450,000			
00-1102861	TAMPA	FL		04/05/2018	05/31/2024	9,100,000							9,100,000	9,100,000			
00-1102891	CHICAGO	IL		06/29/2018	05/21/2024	11,920,965							9,840,424	9,840,424			
00-1102950	RICHMOND	VA		01/17/2019	05/01/2024	9,703,654							9,606,694	9,606,694			
00-1102981	BROOKHAVEN	GA		03/28/2019	04/10/2024	17,500,000							17,500,000	17,500,000			
00-1102993	DELTONA	FL		08/16/2019	04/09/2024	5,657,354							5,599,810	5,599,810			
00-1103030	MORRIS PLAINS	NJ		07/29/2019	08/01/2024	13,000,000							13,000,000	13,000,000			
00-1103125	CHARLOTTE	NC		03/04/2020	01/10/2024	18,219,366							18,176,330	18,176,330			
00-1103129	OVERLAND PARK	KS		02/13/2020	11/06/2024	20,000,000							20,000,000	20,000,000			
00-1103397	OXFORD	MS		09/28/2022	12/19/2024	8,258,963							8,098,748	8,098,748			
00-1103584	PALMETTO	GA		10/11/2023	12/03/2024	15,000,000							15,000,000	15,000,000			
99-0000080	MORRISTOWN	NJ		12/10/2021	04/29/2024	29,223,952				194,824	194,824		29,418,777	29,418,777			
99-0000084	MIAMI	FL		09/09/2020	03/08/2024	11,198,719				196,835	196,835		11,395,554	11,395,554			
99-0000085	DANIA BEACH	FL		02/11/2021	11/21/2024	10,663,744				1,072,489	1,072,489		11,736,233	11,736,233			
99-0000087	ATLANTA	GA		03/01/2021	12/18/2024	16,113,231				1,637,496	1,637,496		16,262,197	16,262,197			
99-0000091	ANTIOCH	TN		07/30/2021	08/12/2024	13,935,461				919,161	919,161		14,854,622	14,854,622			
0199999. Mortgages closed by repayment						312,944,925				4,020,806	4,020,806		311,063,208	311,063,208			
00-1100406	EDISON	NJ		01/30/2009		159,274							132,438	132,438			
00-1100844	ORLAND PARK	IL		07/22/2005		561,067							81,506	81,506			
00-1101727	WEST BABYLON	NY		06/14/2013		481,068							54,151	54,151			
00-1101813	RALEIGH	NC		06/14/2013		2,517,933							133,526	133,526			
00-1101908	OCEANSIDE	NY		06/14/2013		8,245,487							401,679	401,679			
00-1101911	GRAND LEDGE	MI		06/14/2013		2,986,579							155,596	155,596			
00-1101919	BLOOMINGTON	IN		06/14/2013		5,939,332							555,962	555,962			
00-1102007	LAKEWOOD	OH		06/28/2013		8,904,219							995,321	995,321			
00-1102015	BOSTON	MA		07/30/2013		9,687,076							509,588	509,588			
00-1102026	KNOXVILLE	TN		10/15/2013		3,492,928							282,270	282,270			
00-1102029	BROKEN ARROW	OK		10/10/2013		7,487,947							807,954	807,954			
00-1102157	EXTON	PA		05/07/2015		10,428,946							323,983	323,983			
00-1102176	PORTLAND	OR		07/01/2014		9,221,789							363,222	363,222			
00-1102210	COLUMBUS	OH		08/20/2015		10,686,082							304,547	304,547			
00-1102219	NASHVILLE	TN		09/29/2014		4,278,413							187,768	187,768			
00-1102234	SAN DIEGO	CA		09/17/2014		4,631,627							65,420	65,420			
00-1102237	SHERIDAN	CO		10/07/2014		7,826,245							297,670	297,670			
00-1102245	BEAVERTON	OR		10/16/2014		3,479,706							87,231	87,231			
00-1102249	JERICHO	NY		01/27/2015		9,737,407							305,548	305,548			
00-1102255	ZEELAND	MI		12/18/2014		1,494,282							217,775	217,775			
00-1102264	CHARLOTTESVILLE	VA		01/12/2015		2,873,725							208,809	208,809			
00-1102276	STRONGSVILLE	OH		12/23/2014		10,692,500							797,387	797,387			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102278	DENVER	CO		01/16/2015		4,485,439							205,382	205,382			
00-1102280	BOULDER	CO		02/02/2015		7,114,546							297,613	297,613			
00-1102297	WASHINGTON	DC		01/27/2015		15,448,945							304,649	304,649			
00-1102303	HENDERSON	NV		01/29/2015		6,690,901							206,363	206,363			
00-1102304	ORLANDO	FL		02/17/2015		12,128,144							327,680	327,680			
00-1102305	SEATTLE	WA		03/10/2015		11,760,617							854,402	854,402			
00-1102309	JACKSONVILLE	FL		01/29/2015		12,782,164							402,454	402,454			
00-1102310	JACKSON HEIGHTS	NY		03/31/2015		15,780,484							716,962	716,962			
00-1102317	FRISCO	TX		04/29/2015		11,914,211							269,158	269,158			
00-1102319	BIRMINGHAM	AL		05/07/2015		9,787,908							674,520	674,520			
00-1102331	FREMONT	CA		10/01/2015		2,719,712							354,255	354,255			
00-1102333	NASHVILLE	TN		09/04/2015		10,657,077							476,963	476,963			
00-1102339	BURBANK	CA		11/12/2015		4,707,457							104,779	104,779			
00-1102354	SAN ANTONIO	TX		05/18/2015		6,375,090							283,796	283,796			
00-1102356	SAN JUAN CAPISTRANO	CA		04/16/2015		7,973,605							564,003	564,003			
00-1102365	STRONGSVILLE	OH		05/14/2015		14,478,391							634,638	634,638			
00-1102366	WILMINGTON	NC		06/18/2015		6,565,969							202,127	202,127			
00-1102368	TORRANCE	CA		10/23/2015		7,114,123							285,412	285,412			
00-1102370	CHICAGO	IL		06/10/2015		10,111,577							449,410	449,410			
00-1102371	NORTH LAS VEGAS	NV		05/20/2015		7,331,162							231,473	231,473			
00-1102380	SAN ANTONIO	TX		05/07/2015		14,753,476							361,082	361,082			
00-1102394	ANN ARBOR	MI		07/31/2015		15,336,018							667,714	667,714			
00-1102399	WEST FARGO	ND		09/11/2015		7,113,872							204,349	204,349			
00-1102405	MORRISVILLE	NC		10/01/2015		9,245,509							219,977	219,977			
00-1102412	MADISON	WI		09/29/2015		6,952,645							204,310	204,310			
00-1102420	COLUMBUS	OH		11/19/2015		6,187,246							163,467	163,467			
00-1102421	COLUMBUS	OH		11/19/2015		1,132,514							57,731	57,731			
00-1102423	MOORE	OK		11/18/2015		16,773,203							425,671	425,671			
00-1102425	DALLAS	TX		04/04/2016		11,046,916							263,236	263,236			
00-1102426	DALLAS	TX		11/25/2015		13,112,700							323,956	323,956			
00-1102427	FOLSOM	PA		10/23/2015		8,438,965							571,869	571,869			
00-1102428	COLUMBUS	OH	S	11/05/2015		11,616,680							762,522	762,522			
00-1102431	CHANDLER	AZ		09/30/2015		22,463,013							551,776	551,776			
00-1102432	JURUPA VALLEY	CA		10/08/2015		30,686,544							669,950	669,950			
00-1102434	VANCOUVER	WA		10/13/2015		14,832,459							628,906	628,906			
00-1102435	AURORA	CO		10/09/2015		4,182,815							170,400	170,400			
00-1102440	AMERICAN FORK	UT		10/08/2015		5,670,070							380,182	380,182			
00-1102441	SOMERVILLE	MA		12/18/2015		13,558,854							507,018	507,018			
00-1102442	SAN DIEGO	CA		10/19/2015		3,105,289							131,789	131,789			
00-1102448	BELLINGHAM	MA		10/01/2015		10,189,793							300,316	300,316			
00-1102449	SALEM	OR		03/07/2016		7,765,691							221,119	221,119			
00-1102451	MADISON	WI		12/11/2015		9,680,620							260,242	260,242			
00-1102454	GRANDVIEW HEIGHTS	OH	S	12/01/2015		13,150,611							1,433,991	1,433,991			
00-1102476	BOULDER	CO		02/08/2016		5,689,488							359,133	359,133			
00-1102477	MILPITAS	CA		12/14/2015		17,615,627							584,708	584,708			
00-1102478	MILPITAS	CA		12/14/2015		14,412,786							478,398	478,398			
00-1102479	MURRAY	UT		12/10/2015		4,329,115							165,080	165,080			
00-1102481	CABIN JOHN	MD		02/10/2016		8,209,139							309,818	309,818			
00-1102488	MALDEN	MA		04/01/2016		32,672,860							963,784	963,784			
00-1102489	ST CHARLES	MO		08/17/2016		12,653,117							372,337	372,337			
00-1102490	LOUISVILLE	KY		03/09/2016		14,343,376							571,205	571,205			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102491	MERIDIAN	ID		02/01/2016		9,481,475							385,214	385,214			
00-1102493	RANCHO CUCAMONGA	CA		02/01/2016		4,690,620							295,980	295,980			
00-1102501	ADDISON	IL		01/28/2016		5,146,693							97,349	97,349			
00-1102502	WEST CHESTER	OH		01/22/2016		8,423,190							157,733	157,733			
00-1102504	PORTLAND	OR		01/20/2016		18,964,988							515,442	515,442			
00-1102510	RALEIGH	NC		01/28/2016		13,420,951							276,110	276,110			
00-1102511	WINSTON-SALEM	NC		02/01/2016		18,708,812							749,965	749,965			
00-1102513	OCEANSIDE	CA		03/28/2016		3,290,296							93,917	93,917			
00-1102520	MCCANDLESS	PA		04/29/2016		62,754,870							1,491,468	1,491,468			
00-1102541	GARDEN GROVE	CA		03/29/2016		6,573,540							277,755	277,755			
00-1102543	ROCHESTER	MN		04/05/2016		10,532,491							318,872	318,872			
00-1102551	BENTONVILLE	AR		04/21/2016		22,460,440							1,415,926	1,415,926			
00-1102552	BOSTON	MA		04/05/2016		26,927,890							715,537	715,537			
00-1102553	LEXINGTON	SC		09/01/2016		4,464,774							181,681	181,681			
00-1102557	ROWLAND HEIGHTS	CA		06/30/2016		21,649,922							639,169	639,169			
00-1102559	ORANGE	CA		06/30/2016		2,396,205							70,743	70,743			
00-1102560	ANAHEIM	CA		06/30/2016		4,960,565							146,450	146,450			
00-1102562	WESTMINSTER	CA		06/30/2016		12,863,838							379,778	379,778			
00-1102564	COSTA MESA	CA		06/30/2016		12,485,490							368,608	368,608			
00-1102567	LAGUNA HILLS	CA		06/30/2016		6,642,112							196,095	196,095			
00-1102570	EVERETT	WA		05/03/2016		14,367,239							573,949	573,949			
00-1102572	SEATTLE	WA		08/29/2016		10,803,208							283,824	283,824			
00-1102610	ONTARIO	CA		07/07/2016		5,862,436							115,322	115,322			
00-1102611	MIRA LOMA	CA		07/01/2016		17,659,358							346,040	346,040			
00-1102612	EDISON	NJ		08/04/2016		11,127,293							698,701	698,701			
00-1102614	ROGERS	AR		09/01/2016		17,917,020							1,109,413	1,109,413			
00-1102617	CONCORD	NH		06/23/2016		10,637,344							307,944	307,944			
00-1102619	MADISON	WI		08/10/2016		6,602,615							182,372	182,372			
00-1102630	EVERETT	WA		09/15/2016		2,353,818							265,087	265,087			
00-1102631	GASTONIA	NC		11/22/2016		6,240,828							236,426	236,426			
00-1102635	WESTPORT	CT		09/26/2016		12,426,768							364,199	364,199			
00-1102636	OVIEDO	FL		08/08/2016		10,775,513							447,932	447,932			
00-1102641	SAN ANTONIO	TX		08/08/2016		7,685,476							319,481	319,481			
00-1102643	HILLSBORO	OR		11/07/2016		8,792,471							360,403	360,403			
00-1102648	COLUMBUS	OH		10/11/2016		9,917,093							196,569	196,569			
00-1102649	BEXLEY	OH		11/23/2016		5,513,961							217,442	217,442			
00-1102653	CERRITOS	CA		09/23/2016		5,580,113							228,378	228,378			
00-1102655	MOUNTAIN VIEW	CA		11/14/2016		15,308,035							441,188	441,188			
00-1102660	WILDOMAR	CA		05/23/2017		10,178,313							382,448	382,448			
00-1102665	GLASTONBURY	CT		10/20/2016		16,402,549							469,622	469,622			
00-1102672	AMERICAN CANYON	CA		10/23/2024		5,797,636							238,641	238,641			
00-1102683	CHAPEL HILL	NC		01/30/2017		47,085,796							1,624,307	1,624,307			
00-1102685	SAN DIEGO	CA		05/10/2017		15,000,000							181,603	181,603			
00-1102689	MACON	GA		02/06/2017		9,815,665							250,368	250,368			
00-1102692	GRANDVIEW HEIGHTS	OH	S	02/01/2017		29,210,641							1,435,666	1,435,666			
00-1102693	WEST CHESTER	PA		03/06/2017		33,170,440							780,147	780,147			
00-1102700	BERKELEY	CA		02/17/2017		10,724,806							228,250	228,250			
00-1102704	SEATTLE	WA		04/06/2017		4,016,668							136,431	136,431			
00-1102707	SEATTLE	WA		04/11/2017		9,335,036							203,195	203,195			
00-1102712	VALENCIA	CA		05/15/2017		3,318,122							86,092	86,092			
00-1102719	KENT	WA		04/13/2017		6,537,079							664,848	664,848			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1102720	BILLERICA	MA		05/01/2017		2,570,892							94,351	94,351			
00-1102721	BROOKLYN	NY		06/01/2017		10,702,780							597,136	597,136			
00-1102734	WASHINGTON	DC		05/31/2017		45,518,915							1,091,367	1,091,367			
00-1102740	MEMPHIS	TN		08/16/2017		12,147,168							524,386	524,386			
00-1102742	LAWRENCE	KS		09/08/2017		21,679,368							453,785	453,785			
00-1102747	ATHENS	GA		06/23/2017		14,381,457							273,121	273,121			
00-1102751	FORT COLLINS	CO		08/24/2017		19,368,702							361,243	361,243			
00-1102753	ENCINITAS	CA		06/23/2017		5,675,487							132,193	132,193			
00-1102754	SAN DIEGO	CA		07/18/2017		8,763,364							225,779	225,779			
00-1102756	MADISON	WI		07/10/2017		10,031,964							250,077	250,077			
00-1102757	BALTIMORE	MD		08/08/2017		9,671,982							254,430	254,430			
00-1102761	RICHMOND	VA		07/19/2017		11,587,408							302,480	302,480			
00-1102762	ODESSA	FL		07/14/2017		11,027,067							352,079	352,079			
00-1102764	MYRTLE BEACH	SC		07/07/2017		14,407,240							365,370	365,370			
00-1102766	PLACENTIA	CA		07/27/2017		3,483,827							80,813	80,813			
00-1102767	KALAMAZOO	MI		07/20/2017		5,491,036							370,289	370,289			
00-1102768	PLACENTIA	CA		07/27/2017		6,325,897							146,740	146,740			
00-1102772	NORTHBROOK	IL		08/10/2017		19,100,025							1,079,954	1,079,954			
00-1102773	IRMO	SC		07/26/2017		8,849,633							327,546	327,546			
00-1102774	VERNON	CA		06/29/2017		13,465,416							363,193	363,193			
00-1102779	FAIRFAX	VA		08/25/2017		7,013,952							321,835	321,835			
00-1102786	MARYSVILLE	WA		01/10/2018		18,970,511							993,783	993,783			
00-1102789	EAST RUTHERFORD	NJ		09/18/2017		10,345,475							532,276	532,276			
00-1102794	TULSA	OK		10/30/2017		9,281,235							512,013	512,013			
00-1102796	OVERLAND PARK	KS		11/07/2017		22,153,337							1,093,503	1,093,503			
00-1102797	REDMOND	WA		09/08/2017		7,418,118							709,789	709,789			
00-1102798	WALTHAM	MA		11/29/2017		14,118,129							315,670	315,670			
00-1102799	EUGENE	OR		10/26/2017		4,186,255							106,530	106,530			
00-1102800	FORT MILL	SC		09/22/2017		7,474,883							281,241	281,241			
00-1102806	PHILADELPHIA	PA		11/14/2017		14,455,454							288,766	288,766			
00-1102808	WILLIAMSVILLE	NY		12/01/2017		7,369,223							256,688	256,688			
00-1102809	CHICAGO	IL		11/01/2017		36,864,717							845,809	845,809			
00-1102814	BEDFORD	NH		03/15/2018		14,059,371							430,125	430,125			
00-1102823	PORTSMOUTH	NH		12/22/2017		10,214,011							221,965	221,965			
00-1102825	NAPLES	FL		12/05/2017		8,435,920							302,311	302,311			
00-1102827	BURIEN	WA		12/18/2017		8,524,981							470,413	470,413			
00-1102828	MODESTO	CA		02/01/2018		3,398,928							118,468	118,468			
00-1102829	MODESTO	CA		02/01/2018		2,974,062							103,659	103,659			
00-1102830	SAN DIEGO	CA		02/23/2018		6,716,188							173,914	173,914			
00-1102837	KENT	WA		03/06/2018		38,504,804							947,103	947,103			
00-1102839	JACKSONVILLE	FL		01/09/2018		27,902,601							708,097	708,097			
00-1102840	TONAWANDA	NY		02/07/2018		5,315,505							135,265	135,265			
00-1102841	RALEIGH	NC		01/31/2018		11,359,012							243,239	243,239			
00-1102843	MILWAUKEE	WI		10/12/2018		5,926,648							101,646	101,646			
00-1102848	JERICHO	NY		07/17/2018		21,625,282							451,108	451,108			
00-1102852	BALA CYNWYD	PA		04/06/2018		11,927,783							625,692	625,692			
00-1102855	SAN DIEGO	CA		03/09/2018		3,288,643							112,496	112,496			
00-1102856	CAMBRIDGE	MA		05/23/2018		10,997,835							249,034	249,034			
00-1102857	NEW YORK	NY		04/12/2018		35,082,938							708,643	708,643			
00-1102858	INDIANAPOLIS	IN		04/25/2018		14,953,019							320,648	320,648			
00-1102863	ONTARIO	CA		10/12/2018		3,856,963							91,209	91,209			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1102866	NORWALK	CA		05/10/2018		12,887,536							438,524	438,524			
00-1102867	SEATTLE	WA		04/11/2018		7,749,081							184,260	184,260			
00-1102871	SALEM	OR		07/16/2018		8,523,770							187,416	187,416			
00-1102872	CHICAGO	IL		04/13/2018		8,098,004							398,603	398,603			
00-1102874	HOLLAND	MI		05/15/2018		6,323,954							555,168	555,168			
00-1102875	BURLINGTON	KY		06/11/2018		10,766,849							541,518	541,518			
00-1102876	GOLETA	CA		05/17/2018		16,816,540							867,077	867,077			
00-1102877	SHORT HILLS	NJ		06/13/2018		3,475,632							60,264	60,264			
00-1102879	MARLTON	NJ		06/26/2018		17,482,337							570,095	570,095			
00-1102880	NORTH HOLLYWOOD	CA		06/22/2018		7,076,854							157,800	157,800			
00-1102882	HILL AIR FORCE BASE	UT		07/06/2018		13,141,130							406,173	406,173			
00-1102883	DALLAS	TX		05/29/2018		6,231,299							212,255	212,255			
00-1102887	COLORADO SPRINGS	CO		06/29/2018		24,766,589							595,503	595,503			
00-1102888	WARMINSTER	PA		06/25/2018		12,099,655							612,221	612,221			
00-1102891	CHICAGO	IL		06/29/2018		11,920,965							2,080,541	2,080,541			
00-1102892	SALT LAKE CITY	UT		06/26/2018		31,056,328							833,484	833,484			
00-1102893	INDIANAPOLIS	IN		08/14/2018		6,171,248							181,842	181,842			
00-1102894	MOORESVILLE	NC		07/06/2018		11,729,864							385,488	385,488			
00-1102901	MECHANICSBURG	PA		12/17/2018		18,640,361							386,831	386,831			
00-1102902	BURLINGTON	MA		08/06/2018		26,115,766							847,398	847,398			
00-1102905	RICHMOND	VA		07/27/2018		9,780,600							173,251	173,251			
00-1102908	SUWANEE	GA		10/02/2018		24,252,990							467,175	467,175			
00-1102909	MARLTON	NJ		09/06/2018		6,961,642							228,618	228,618			
00-1102911	TAMPA	FL		09/05/2018		22,678,285							513,774	513,774			
00-1102913	STOUGHTON	MA		09/20/2018		11,377,812							300,490	300,490			
00-1102914	PATCHOGUE	NY		10/12/2018		13,104,485							424,422	424,422			
00-1102918	DENVER	CO		08/31/2018		15,053,034							424,117	424,117			
00-1102919	CULVER CITY	CA		09/21/2018		6,129,902							137,508	137,508			
00-1102926	CERRITOS	CA		02/01/2019		7,393,955							165,510	165,510			
00-1102927	SANTA ANA	CA		02/01/2019		9,128,340							204,333	204,333			
00-1102928	LAKE FOREST	CA		03/18/2019		5,495,343							122,031	122,031			
00-1102930	REDONDO BEACH	CA		06/12/2019		6,445,875							140,840	140,840			
00-1102931	BUENA PARK	CA		10/23/2018		16,335,411							372,747	372,747			
00-1102933	DOYLESTOWN	PA		12/19/2018		3,630,324							168,239	168,239			
00-1102934	MONTGOMERYVILLE	PA		12/19/2018		3,233,909							149,868	149,868			
00-1102936	SENECA	SC		12/21/2018		6,498,337							189,054	189,054			
00-1102942	NEW YORK	NY		12/12/2018		17,358,942							380,792	380,792			
00-1102945	COCONUT CREEK	FL		02/28/2019		13,729,461							303,041	303,041			
00-1102950	RICHMOND	VA		01/17/2019		9,703,654							96,960	96,960			
00-1102953	ORLANDO	FL		03/18/2019		21,432,755							659,570	659,570			
00-1102956	WALL TOWNSHIP	NJ		02/28/2019		15,237,528							479,333	479,333			
00-1102957	ROCK HILL	SC		02/26/2019		8,553,369							150,170	150,170			
00-1102963	MIDLAND	TX		07/31/2019		25,360,045							1,189,361	1,189,361			
00-1102965	COLORADO SPRINGS	CO		02/28/2019		29,285,261							647,321	647,321			
00-1102969	AMERICAN FORK	UT		02/26/2019		17,222,250							542,366	542,366			
00-1102972	TAYLORTOWN	NC		04/11/2019		8,722,428							266,211	266,211			
00-1102979	WINTER PARK	FL		05/15/2019		16,825,846							357,985	357,985			
00-1102980	LAKE WYLIE	SC		06/14/2019		22,986,908							450,330	450,330			
00-1102984	LAGUNA HILLS	CA		05/22/2019		13,644,011							250,321	250,321			
00-1102986	PINEY FLATS	TN		05/29/2019		18,006,219							397,853	397,853			
00-1102987	LONG BEACH	CA		04/19/2019		13,875,599							445,249	445,249			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1102990	BOSTON	MA		06/06/2019		3,799,691							299,654	299,654			
00-1102993	DELTONA	FL		08/16/2019		5,657,354							57,544	57,544			
00-1102994	TAMPA	FL		06/07/2019		19,078,613							535,619	535,619			
00-1103001	VANCOUVER	WA		06/13/2019		1,740,423							67,157	67,157			
00-1103004	TAYLORTOWN	NC		08/06/2019		3,490,023							108,077	108,077			
00-1103006	FREDERICK	MD		11/12/2019		25,669,601							783,784	783,784			
00-1103007	LOVELAND	OH		07/31/2019		10,121,260							226,127	226,127			
00-1103009	PHOENIX	AZ		06/26/2019		5,000,000							37,824	37,824			
00-1103010	LAKE FOREST	CA		06/17/2019		4,676,124							106,859	106,859			
00-1103012	RANDOLPH	MA		07/01/2019		4,869,054							109,043	109,043			
00-1103017	LOS ANGELES	CA		08/02/2019		19,541,279							382,924	382,924			
00-1103024	WOOD_DALE	IL		08/29/2019		7,617,462							177,324	177,324			
00-1103025	SARATOGA SPRINGS	UT		07/17/2019		13,559,120							422,578	422,578			
00-1103026	WAYNE	PA		07/01/2019		22,782,657							552,823	552,823			
00-1103027	KENT	WA		09/03/2019		20,000,000							61,303	61,303			
00-1103029	CHARLOTTE	NC		01/27/2020		19,423,100							449,325	449,325			
00-1103034	SAN ANTONIO	TX		08/09/2019		5,300,000							32,389	32,389			
00-1103039	SURPRISE	AZ		08/27/2019		10,128,146							411,370	411,370			
00-1103040	LEXINGTON	KY		09/24/2019		14,170,800							44,203	44,203			
00-1103041	PACE	FL		09/12/2019		13,358,639							314,346	314,346			
00-1103042	BOULDER	CO		08/29/2019		31,184,188							681,391	681,391			
00-1103043	CHATTANOOGA	TN		09/18/2019		3,524,317							163,083	163,083			
00-1103044	SANDY	OR		10/15/2019		10,120,097							236,607	236,607			
00-1103047	CORAL GABLES	FL		09/09/2019		8,492,013							398,794	398,794			
00-1103051	WARRENVILLE	IL		11/14/2019		7,088,879							788,775	788,775			
00-1103052	SALT LAKE CITY	UT		12/13/2019		4,986,342							115,589	115,589			
00-1103057	SCOTTSDALE	AZ	S	12/13/2019		48,378,577							1,935,949	1,935,949			
00-1103058	KIRKLAND	WA		12/19/2019		5,878,989							447,969	447,969			
00-1103062	SOUTH BRUNSWICK	NJ		12/04/2019		16,668,600							372,432	372,432			
00-1103063	HAYWARD	CA		11/18/2019		5,753,781							129,138	129,138			
00-1103064	KENT	WA		11/18/2019		3,835,854							86,092	86,092			
00-1103067	INDIANAPOLIS	IN		02/06/2020		9,107,724							366,144	366,144			
00-1103071	MOUNT PLEASANT	SC		12/12/2019		13,673,552							289,200	289,200			
00-1103073	NEW YORK	NY		01/10/2020		22,588,338							463,897	463,897			
00-1103074	ST PAUL	MN		11/08/2019		6,416,566							213,055	213,055			
00-1103075	CLAYTON	NC		11/20/2019		23,917,293							562,753	562,753			
00-1103077	PHILADELPHIA	PA		11/02/2020		9,615,760							202,730	202,730			
00-1103078	PHILADELPHIA	PA		11/18/2019		2,822,905							316,985	316,985			
00-1103083	ZEELAND	MI		10/30/2019		838,903							16,854	16,854			
00-1103085	TAMPA	FL		10/17/2019		28,799,035							416,100	416,100			
00-1103086	TALLMADGE TOWNSHIP	MI		12/06/2019		10,612,141							247,797	247,797			
00-1103095	CERRITOS	CA		01/29/2020		6,179,858							236,806	236,806			
00-1103100	NEWPORT NEWS	VA		11/21/2019		13,136,552							307,253	307,253			
00-1103108	PHILADELPHIA	PA		02/14/2020		13,181,647							309,705	309,705			
00-1103110	CHERRY HILL	NJ		10/05/2020		9,381,502							210,531	210,531			
00-1103112	NEW YORK	NY		01/30/2020		23,051,041							552,191	552,191			
00-1103125	CHARLOTTE	NC		03/04/2020		18,219,366							43,036	43,036			
00-1103128	CARY	NC		03/11/2020		6,031,402							148,600	148,600			
00-1103133	WEST CHESTER	PA		03/18/2020		4,670,178							100,928	100,928			
00-1103138	OGDEN	UT		04/29/2020		6,466,216							236,827	236,827			
00-1103139	HUNTINGTON	NY		05/01/2020		7,391,824							182,322	182,322			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1103147	POOLER	GA		11/24/2020		10,637,854							482,898	482,898			
00-1103153	PORT ST LUCIE	FL		06/18/2020		1,830,511							84,696	84,696			
00-1103159	WESLEY CHAPEL	FL		04/23/2020		47,891,971							1,224,600	1,224,600			
00-1103160	WEST SACRAMENTO	CA		05/27/2020		8,822,454							208,840	208,840			
00-1103167	PHILADELPHIA	PA		11/30/2022		17,766,724							246,951	246,951			
00-1103168	SCOTTSDALE	AZ		06/15/2020		20,319,427							454,512	454,512			
00-1103169	TINLEY PARK	IL		05/29/2020		26,000,000							1,430,000	1,430,000			
00-1103174	ALPHARETTA	GA		06/30/2020		11,795,312							525,147	525,147			
00-1103180	MELVILLE	NY		09/01/2020		12,478,097							339,145	339,145			
00-1103182	NATIONAL CITY	CA		09/18/2020		7,400,473							149,963	149,963			
00-1103183	JURUPA VALLEY	CA		08/31/2020		5,590,427							134,766	134,766			
00-1103186	ST LOUIS	MO		09/02/2020		9,965,460							210,866	210,866			
00-1103187	LOUISVILLE	KY		11/23/2020		15,228,985							682,908	682,908			
00-1103192	ROCKVILLE	MD		08/26/2021		7,718,119							180,445	180,445			
00-1103194	HIGH POINT	NC		10/15/2020		22,500,000							39,210	39,210			
00-1103199	HUNTSVILLE	AL		11/23/2020		14,678,859							469,008	469,008			
00-1103200	MOUNT PLEASANT	SC		12/15/2020		28,428,823							640,155	640,155			
00-1103201	SHOREWOOD HILLS	WI		12/09/2020		21,342,847							520,350	520,350			
00-1103204	NORFOLK	VA		12/01/2020		20,000,000							413,398	413,398			
00-1103206	WEST COLUMBIA	SC		12/10/2020		9,514,721							360,834	360,834			
00-1103220	CHAPEL HILL	NC		12/15/2020		8,205,152							315,721	315,721			
00-1103226	GREENFIELD	WI		02/18/2021		5,553,399							172,604	172,604			
00-1103227	SCOTTSDALE	AZ		03/01/2021		7,863,765							186,639	186,639			
00-1103231	FAIRFIELD	NJ		02/12/2021		9,379,174							237,285	237,285			
00-1103234	ARDMORE	PA		04/02/2021		20,000,000							229,243	229,243			
00-1103236	WESTWOOD	NJ		03/08/2021		3,808,992							116,082	116,082			
00-1103243	GROVEPORT	OH		04/22/2021		4,445,335							101,467	101,467			
00-1103244	ROCKVILLE	MD		05/19/2021		3,003,357							126,194	126,194			
00-1103246	SANTEE	CA		05/07/2021		27,230,195							553,215	553,215			
00-1103247	CHINO	CA		05/04/2021		6,038,702							125,554	125,554			
00-1103249	RANCHO CUCAMONGA	CA		05/04/2021		2,969,127							63,169	63,169			
00-1103260	HUNTINGTON BEACH	CA		05/18/2021		10,620,174							264,064	264,064			
00-1103265	CAPE CORAL	FL		08/12/2021		6,811,543							205,420	205,420			
00-1103275	BRISTOL	TN		06/24/2021		8,558,614							193,210	193,210			
00-1103277	SAN FERNANDO	CA		08/10/2021		7,464,548							144,954	144,954			
00-1103278	JEFFERSONVILLE	IN		08/26/2021		2,753,757							115,534	115,534			
00-1103282	LEHI	UT		06/03/2021		5,135,704							158,981	158,981			
00-1103290	APPLY VALLEY	MN		08/31/2021		7,200,000							38,378	38,378			
00-1103298	KENTWOOD	MI		07/29/2021		15,000,000							106,550	106,550			
00-1103300	FAIRHOPE	AL		07/09/2021		16,884,456							353,825	353,825			
00-1103301	MESA	AZ		08/05/2021		7,429,408							268,015	268,015			
00-1103302	AUSTIN	TX		07/21/2021		9,492,520							228,100	228,100			
00-1103304	DRAPER	UT		09/03/2021		8,591,609							197,898	197,898			
00-1103306	DELANCO	NJ		09/01/2021		11,890,990							283,630	283,630			
00-1103307	VANCOUVER	WA		07/16/2021		7,150,000							47,772	47,772			
00-1103313	NASHVILLE	TN		09/01/2021		21,926,965							501,914	501,914			
00-1103315	ROSEVILLE	MN		08/31/2021		8,260,000							44,028	44,028			
00-1103335	CINCINNATI	OH		11/23/2021		7,382,470							166,465	166,465			
00-1103336	CINCINNATI	OH		11/23/2021		5,848,450							131,875	131,875			
00-1103337	CINCINNATI	OH		11/23/2021		14,381,435							324,283	324,283			
00-1103339	DES MOINES	IA		08/31/2021		9,536,470							216,957	216,957			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1103340	GARDEN CITY	NY		11/19/2021		13,224,589							405,483	405,483			
00-1103341	GARDEN CITY	NY		11/19/2021		10,382,789							322,275	322,275			
00-1103342	ORLANDO	FL		09/09/2021		14,312,532							622,022	622,022			
00-1103346	GRAND RAPIDS	MI		10/06/2021		7,162,063							171,160	171,160			
00-1103353	BOISE	ID		10/28/2021		10,111,938							319,680	319,680			
00-1103355	HAPPY VALLEY	OR		10/19/2021		16,400,000							29,021	29,021			
00-1103359	PORT JEFFERSON	NY		12/02/2021		10,000,000							201,571	201,571			
00-1103361	MEMPHIS	TN		11/04/2021		19,558,990							452,930	452,930			
00-1103374	WASHINGTON	DC		12/17/2021		11,512,328							265,737	265,737			
00-1103376	BEAVERTON	OR		09/29/2022		50,832,402							1,024,910	1,024,910			
00-1103377	LINCOLN	NE		11/30/2021		12,260,022							282,495	282,495			
00-1103378	OWATANNA	MN		11/02/2021		6,142,789							186,962	186,962			
00-1103387	ADAIRSVILLE	GA		02/09/2022		12,215,367							470,256	470,256			
00-1103397	OXFORD	MS		09/28/2022		8,258,963							160,215	160,215			
00-1103399	ATLANTA	GA		03/15/2022		35,548,296							783,656	783,656			
00-1103412	WOOD VILLAGE	OR		04/19/2022		32,500,000							366,188	366,188			
00-1103413	BENSENVILLE	IL		04/26/2022		17,408,521							388,734	388,734			
00-1103422	ROYERSFORD	PA		04/28/2022		24,500,000							264,390	264,390			
00-1103423	VANCOUVER	WA		04/28/2022		7,471,231							216,519	216,519			
00-1103430	VANCOUVER	WA		04/28/2022		3,737,797							106,960	106,960			
00-1103434	EVERETT	WA		04/28/2022		18,923,380							400,429	400,429			
00-1103435	NAPA	CA		09/01/2022		5,374,282							104,968	104,968			
00-1103436	WOODLAND	CA		08/01/2022		14,613,266							302,075	302,075			
00-1103446	SALT LAKE CITY	UT		10/27/2022		15,750,000							111,229	111,229			
00-1103449	CONCORD	NC		06/22/2022		16,590,352							304,350	304,350			
00-1103455	DRAPER	UT		10/21/2022		22,454,006							528,621	528,621			
00-1103461	CHANDLER	AZ		07/06/2022		14,250,000							78,246	78,246			
00-1103463	MODESTO	CA		07/01/2022		13,687,051							233,710	233,710			
00-1103475	CHULA VISTA	CA		08/01/2022		15,915,370							265,348	265,348			
00-1103478	SAN FRANCISCO	CA		09/01/2022		8,336,232							533,984	533,984			
00-1103479	SAN RAMON	CA		09/01/2022		7,845,866							130,114	130,114			
00-1103482	PINOLE	CA		08/01/2022		11,997,740							200,032	200,032			
00-1103483	ESCONDIDO	CA		08/01/2022		13,711,703							228,608	228,608			
00-1103485	FORT LAUDERDALE	FL		08/18/2022		35,000,000							2,352,228	2,352,228			
00-1103487	HOUSTON	TX		08/25/2022		5,683,407							98,159	98,159			
00-1103508	NORTH CHARLESTON	SC		03/13/2023		21,000,000							191,053	191,053			
00-1103512	RIO RANCHO	NM		02/28/2023		9,892,807							149,491	149,491			
00-1103516	CLINTON	UT		12/20/2022		8,399,636							115,656	115,656			
00-1103519	CLOSTER	NJ		01/31/2023		9,893,314							134,941	134,941			
00-1103543	SPANISH FORK	UT		06/02/2023		16,872,679							318,436	318,436			
00-1103565	WEST VALLEY CITY	UT		08/04/2023		8,652,922							401,129	401,129			
00-1103590	CLARK	NJ		10/23/2023		13,500,000							14,528	14,528			
00-1103606	STERLING HEIGHTS	MI		11/01/2023		11,988,236							145,910	145,910			
00-1103614	COLUMBUS	OH		03/27/2024									50,557	50,557			
00-1103626	BOISE	ID		02/14/2024									165,944	165,944			
00-1103638	CARLSBAD	CA		04/24/2024									185,149	185,149			
00-1103646	ANN ARBOR	MI		07/16/2024									44,920	44,920			
00-1103659	MISSOURI CITY	TX		07/24/2024									69,399	69,399			
00-1103660	OLIVE BRANCH	MS		07/26/2024									40,178	40,178			
00-1103688	SALT LAKE CITY	UT		10/30/2024									35,799	35,799			
00-1103693	EL SEGUNDO	CA		10/10/2024									12,876	12,876			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
00-1103694	OLATHE	KS		10/30/2024									30,475	30,475			
99-0000087	ATLANTA	GA		03/01/2021		16,113,231							1,488,529	1,488,529			
99-0000098	LEWISVILLE	TX		08/25/2022		22,428,304											
99-0000100	FREDERICKSBURG	TX		09/23/2022		11,927,089							(24,000)	(24,000)			
99-0000113	CASTLEROCK	CO		06/22/2023		3,254,253											
0299999. Mortgages with partial repayments						4,595,468,267							139,733,838	139,733,838			
00-1103597	SARASOTA	FL		10/15/2024	11/22/2024								8,750,000	8,750,000			
00-1103614	COLUMBUS	OH		03/27/2024	07/18/2024								17,449,443	17,449,443			
00-1103628	ST CHARLES	IL		01/25/2024	09/18/2024								30,600,000	30,600,000			
00-1103633	STAFFORD	VA		07/26/2024	09/18/2024								26,000,000	26,000,000			
00-1103638	CARLSBAD	CA		04/24/2024	10/22/2024								35,814,851	35,814,851			
00-1103644	CHATTANOOGA	TN		06/28/2024	07/18/2024								28,000,000	28,000,000			
00-1103646	ANN ARBOR	MI		07/16/2024	10/22/2024								26,955,080	26,955,080			
00-1103648	KANSAS CITY	MO		07/16/2024	07/18/2024								25,000,000	25,000,000			
00-1103650	GREENSBORO	NC		06/20/2024	09/18/2024								25,000,000	25,000,000			
00-1103653	WHITE HAVEN	PA		06/21/2024	09/18/2024								50,000,000	50,000,000			
00-1103673	MADISON	WI		08/30/2024	11/22/2024								9,500,000	9,500,000			
00-1103681	HOUSTON	TX		09/30/2024	11/22/2024								7,000,000	7,000,000			
00-1103683	ST PAUL	MN		08/23/2024	09/17/2024								5,000,000	5,000,000			
0399999. Mortgages disposed													295,069,375	295,069,375			
0599999 - Totals						4,908,413,192				4,020,806	4,020,806		745,866,421	745,866,421			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Ares Capital Europe V		Wilmington	DE	Ares Management		06/09/2021	2	23,656,571	24,735,910	24,735,910	81,749					2,919,964	7,471,864	1.050
	Ares Private Credit Solutions, L.P.		Wilmington	DE	Ares Management		06/23/2017	2	1,491,264	1,714,181	1,714,181	30,500					162,119	2,379,011	0.150
	GSO Capital Opportunities Fund III LP		Wilmington	DE	Blackstone		06/03/2016	2	1,582,984	2,258,898	2,258,898	644,159					129,056	2,650,486	0.150
	Guggenheim Private Debt Fund 2.0-1, LLC		Wilmington	DE	Guggenheim Partners		06/03/2016	2	185,009	566,224	566,224	200,932					68,388	14,550,466	0.830
	HPS Specialty Loan Fund V, L.P.		New York	NY	HPS Investment Partners		01/25/2021	2	15,949,321	16,387,065	16,387,065	10,730					1,631,154	5,676,388	0.570
	HPS Specialty Loan Fund V-L, L.P.		New York	NY	HPS Investment Partners		01/25/2021	2	5,610,465	5,872,353	5,872,353	(1,323)					645,768	2,552,327	0.500
	ICG SDP Fund 3B		Grand Duchy	LUX	Intermediate Capital		03/22/2018	2	5,199,202	4,865,001	4,865,001	(603,185)					118,761	2,354,739	3.960
	ICG SDP Fund 4B		Grand Duchy	LUX	Intermediate Capital		03/31/2020	2	13,704,017	13,704,017	13,704,017	(115,403)					1,713,681	4,500,001	0.280
	ICG Senior Debt Partners Fund 5		Grand Duchy	LUX	Intermediate Capital		06/08/2023	2	4,987,852	5,066,164	5,066,164	81,696					436,619	9,012,148	1.180
	Newstone Capital Partners III, L.P.		Wilmington	DE	Newstone Capital Partners		09/20/2016	2	1,528,788	1,691,970	1,691,970	178,744					99,425	315,686	1.220
	Newstone Capital Partners IV, L.P.		Dallas	TX	Newstone Capital Partners		06/02/2019	2	4,350,146	4,036,776	4,036,776	(313,370)						2,615,232	1.170
	Oaktree Opportunities Fund XI, L.P.		Grand Cayman	CYM	Oaktree Capital Management		01/15/2021	3	8,686,721	11,700,326	11,700,326	1,170,672						1,987,032	0.090
	Sound Point U.S. Direct Lending Fund III (RN Feeder) LP		Hackensack	NJ	Sound Point Capital		07/17/2024	2	2,279,329	2,369,127	2,369,127	89,798						2,187,362	0.450
	TCW Direct Lending VII LLC		Los Angeles	CA	TCW Group		05/14/2018	2	3,757,167	3,757,167	3,757,167						365,087	4,911,482	0.730
	TCW Direct Lending VIII LLC		New York	NY	TCW Group		01/31/2022	2	12,613,552	12,613,552	12,613,552						1,508,390	13,286,109	2.120
	TCW Rescue Financing Fund II Notes LP		Los Angeles	CA	TCW Group		12/09/2024	3	3,228,200	3,228,200	3,228,200							4,771,800	1.070
	TCW Rescue Financing Fund LP		Los Angeles	CA	TCW Group		10/13/2021	3	10,622,093	11,983,673	11,983,673	930,468					1,057,414	4,152,120	2.400
	Vista Credit Opportunities Fund II, L.P.		Wilmington	DE	Vista Equity Partners		05/10/2017	2	81,225	81,190	81,190	(105,107)					89,669	1,018,139	0.390
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									119,513,906	126,631,794	126,631,794	2,281,060					10,945,495	86,392,392	XXX
	A&M Capital Partners III, LP		Greenwich	CT	Alvarez & Marsal Capital		12/16/2022	3	1,320,828	1,592,073	1,592,073	(16,091)					41,232	3,679,172	0.300
	Advent Global Technology II, L.P.		Grand Cayman	CYM	Advent International		02/22/2022	3	2,244,548	2,649,894	2,649,894	117,992						1,055,452	0.300
	Advent International GPE X, L.P.		Grand Cayman	CYM	Advent International		09/26/2022	3	5,693,664	6,923,571	6,923,571	1,466,194						5,306,336	0.130
	Aequim Arbitrage Fund LP		Dover	DE	Aequim Alternative Investments LLC		07/29/2021	7	15,000,000	19,343,490	19,343,490	1,570,302							0.020
	Alphadyne International Partners LP		New York	NY	Alphadyne Capital LLC		06/25/2021	4	16,000,000	19,609,688	19,609,688	1,843,244							0.400
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.		Wilmington	DE	AlpInvest Partners		10/11/2021	3	5,692,294	6,767,743	6,767,743	615,432					5,241	331,513	0.220
	Altaris Health Partners V, L.P.		New York	NY	Altaris Capital Partners		04/22/2021	3	1,804,685	2,265,161	2,265,161	113,445					17,243	692,817	0.110
	Ampersand 2020, L.P.		Boston	MA	Ampersand Capital Partners		11/12/2020	3	1,069,716	960,560	960,560	(73,693)						59,617	0.170
	Ampersand 2023, L.P.		Boston	MA	Ampersand Capital Partners		07/12/2023	3	2,667,500	2,537,810	2,537,810	(72,250)						8,332,500	0.890
	Berkshire Digital Infrastructure Fund, L.P.		Boston	MA	Berkshire Partners		05/12/2023	3	7,988,262	8,426,817	8,426,817	625,899						2,011,738	4.510
	BIF IV Renewable Sidecar-B, LP		Toronto	CAN	Brookfield Asset Management		03/20/2020	3	3,899,395	4,600,054	4,600,054	253,680					218,028	1,354,509	0.670
	BlackRock Strategic Equity Hedge Fund Ltd.		Grand Cayman	CYM	BlackRock		11/21/2022	5	15,000,000	17,416,298	17,416,298	2,416,298							0.170
	Blackstone Capital Partners Asia II L.P.		Cayman Islands	CYM	Blackstone		11/21/2022	3	1,033,354	1,465,658	1,465,658	442,560					20,965	2,466,633	0.050
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.		New York	NY	Blackstone		04/13/2020	3	2,773,636	3,485,956	3,485,956	430,833					71,226	2,092,060	0.930
	Blackstone Infrastructure Partners, L.P.		New York	NY	Blackstone		03/14/2019	3	16,461,139	19,842,347	19,842,347	1,982,520					678,678		0.190
	Blue Owl GP Finance Investors (US) LP		Dover	DE	Blue Owl		07/29/2022	2	13,157,322	13,297,451	13,297,451	140,129					1,372,889	16,209,620	2.700
	Blue Owl GP Stakes III Co-Invest Moonrise LP		New York	NY	Blue Owl		07/25/2017	3	1,382,539	2,721,495	2,721,495	22,893					67,629	433,886	5.690
	Blue Owl GP Stakes III US Investors LP		New York	NY	Blue Owl		09/30/2016	3	4,185,350	7,293,684	7,293,684	(112,727)					967,085	4,620,857	0.140
	Blue Owl GP Stakes IV US Investors LP		New York	NY	Blue Owl		06/11/2018	3	3,221,457	5,500,585	5,500,585	140,324					1,054,131	4,246,083	0.070
	Blue Owl GP Stakes V US Investors LP		New York	NY	Blue Owl		10/28/2022	3	3,120,515	3,360,340	3,360,340	250,962					145,113	4,891,530	0.140
	BPEA Private Equity Fund VIII, L.P.		Hong Kong	CYM	EQT Group		04/27/2023	3	3,076,930	3,301,787	3,301,787	139,442					2	923,070	0.040
	Brevan Howard Fund Ltd.		London		Brevan Howard Asset Management LLP		05/27/2021	4	14,000,000	15,944,554	15,944,554	1,275,581							0.120
	Brookfield Infrastructure Fund IV		Toronto	CAN	Brookfield Asset Management		11/05/2019	3	8,492,716	9,821,972	9,821,972	416,731					563,500	1,438,679	0.040
	Carlyle AlpInvest Private Markets Fund		Wilmington	DE	AlpInvest Partners		01/28/2022	3	9,005,093	12,388,500	12,388,500	1,467,170					334,808		5.130
	Centiva Onshore Fund, LP		Wilmington	DE	Centiva Capital LP		06/25/2021	13	15,000,000	17,696,801	17,696,801	1,058,483							0.010
	CHG PPC Investor LLC		Dover	DE	Pritzker Private Capital		12/20/2021	3	889,000	1,446,542	1,446,542	281,460							0.380
	Citadel Wellington LLC		Chicago	IL	Citadel Advisors LLC		12/28/2022	13	14,322,608	18,159,505	18,159,505	2,199,978							0.090

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Claren Road Credit Partners, LP		New York	NY	Compass Rose GP, LLC		05/27/2022	7	10,000,000	10,516,080	10,516,080	511,037							0.410
	Clearlake Capital Partners V, L.P.		Santa Monica	CA	Clearlake Capital		12/05/2017	3	1,541,971	2,173,877	2,173,877	(22,697)					132,766	317,426	0.060
	Clearlake Capital Partners VI, L.P.		Santa Monica	CA	Clearlake Capital		05/22/2020	3	2,373,265	3,797,195	3,797,195	45,929					123,944		0.040
	Clearlake Capital Partners VII, L.P.		Dover	DE	Clearlake Capital		04/26/2022	3	8,307,439	9,347,524	9,347,524	713,499					4,192,257		0.090
	D.E. Shaw Oculus Fund, LLC		New York	NY	D.E. Shaw & Co. LLC		03/29/2024	4	17,000,000	19,945,137	19,945,137	2,945,137							0.160
	Dawson Portfolio Finance 3 LP		Wilmington	DE	Dawson Partners		10/30/2019	3	2,305,559	2,409,831	2,409,831	(193,195)					172,128	670,354	0.310
	Dawson Portfolio Finance 4 LP		Wilmington	DE	Dawson Partners		11/25/2020	3	3,447,623	4,131,997	4,131,997	(112,987)					141,908	1,201,713	0.170
	Dawson Portfolio Finance 5 LP		Wilmington	DE	Dawson Partners		02/25/2022	3	3,194,915	3,899,908	3,899,908	254,351					2,919	3,769,626	0.160
	EETF Sidecar I, L.P.		New York	NY	EnCap Investments		04/21/2021	3	1,810,148	1,896,449	1,896,449	(98,000)					13,270	1,274,962	2.420
	Elliott Associates, L.P.		New York	NY	Elliott Capital Advisors, LP		09/28/2022	13	5,000,000	5,913,383	5,913,383	603,961							0.010
	EnCap Energy Transition Co-Investment Fund I-A, L.P.		New York	NY	EnCap Investments		04/21/2021	3	713,644	713,644	713,644	(99,044)					112,358	1,146,669	4.470
	EnCap Energy Transition Fund I-A, L.P.		Houston	TX	EnCap Investments		04/21/2021	3	1,813,674	1,721,725	1,721,725	(91,948)					109,247	3,144,096	0.550
	EQT Infrastructure V		Stockholm	SWE	EQT Group		08/13/2021	3	8,214,444	10,585,334	10,585,334	1,346,553					30,611	1,783,244	0.150
	Fidelity Evergreen Private Credit Rated Fund LP		Boston	MA	Fidelity Investments		07/19/2024	2	3,240,793	3,380,481	3,380,481	139,688						6,759,169	1.000
	FP Solar Finance LP		New York	NY	Fundamental Advisors		07/30/2020	2	9,890,400	11,316,049	11,316,049	359,987					52,625		2.450
	Fundamental Partners III, L.P.		Wilmington	DE	Fundamental Advisors		05/18/2017	3	4,107,669	4,735,821	4,735,821	(476,301)					475,829	2,469,616	0.700
	Fundamental Partners IV LP		Wilmington	DE	Fundamental Advisors		12/11/2020	3	15,095,546	15,705,420	15,705,420	(155,676)					467,500	1,674,500	1.190
	Global Infrastructure Partners IV, L.P.		New York	NY	Global Infrastructure Partners		10/23/2019	3	9,314,616	10,798,955	10,798,955	1,086,468					165,668	2,248,935	0.050
	GTCR Fund XIII		New York	NY	GTCR		09/07/2021	3	1,766,140	2,313,062	2,313,062	300,579					22,512	482,112	0.030
	GTCR Strategic Growth Fund I, LP		Chicago	IL	GTCR		09/29/2022	3	1,610,395	1,660,511	1,660,511	90,166					23,012	1,861,650	0.160
	H.I.G. Europe Middle Market LBO Fund, L.P.		Grand Cayman	CYM	H.I.G. Capital		06/18/2021	3	1,723,782	2,006,528	2,006,528	(199,011)			(140,217)		465,041	1,690,258	0.190
	HPS Strategic Investment Partners V, L.P.		New York	NY	HPS Investment Partners		08/04/2022	2	10,725,727	12,499,099	12,499,099	926,601					409,479	9,667,233	0.630
	ICG Europe Fund VII, L.P.		St Helier	JEY	Intermediate Capital		08/24/2018	2	3,522,735	5,107,729	5,107,729	(216,007)				(339,722)	720,654	1,031,956	0.140
	ICG Europe Fund VIII SCSp		St Helier	LUX	Intermediate Capital		09/24/2021	2	4,374,345	4,896,421	4,896,421	(5,094)				(238,154)	267,616	3,096,630	0.090
	ICG Europe Mid-Market Fund		Grand Duchy	LUX	Intermediate Capital		04/09/2020	2	3,896,295	4,915,052	4,915,052	359,642				(302,151)	555,989	2,045,216	0.600
	J. Goldman Enhanced, L.P.		New York	NY	J. Goldman Capital GP		09/30/2024	5	20,336,273	21,745,854	21,745,854	1,409,581						(204,255)	0.010
	KH Aggregator LP		Wilmington	DE	Dawson Partners		11/25/2020	3	153,674	360,341	360,341	34,525							0.070
	L Catterton IX Offshore, L.P.		Greenwich	CT	L Catterton		05/22/2020	3	856,809	997,403	997,403	5,030					19,314	143,740	0.020
	Landmark Equity Partners XVI, L.P.		Wilmington	DE	Ares Management		12/06/2018	3	3,520,985	5,249,159	5,249,159	(514,759)					38,191	1,645,315	0.170
	Laurion Capital LP		Dover	DE	Laurion Capital		06/25/2021	13	16,000,000	14,670,883	14,670,883	(659,641)							0.280
	LMR Fund Limited		Grand Cayman	CYM	LMR Partners LLC		06/25/2021	4	15,000,000	19,304,162	19,304,162	2,186,109							0.270
	Mercato Partners Traverse IV QP, L.P.		Salt Lake City	UT	Mercato Partners		04/16/2021	3	877,013	1,448,255	1,448,255	286,551						1,083,054	0.500
	Navis Asia Fund VIII, L.P.		Grand Cayman	CYM	Navis Capital Partners		06/11/2021	3	956,847	1,683,031	1,683,031	300,189						54,500	0.130
	NB Specialty Finance Fund II LP		Wilmington	DE	Neuberger Berman		12/20/2021	3	10,573,999	10,624,120	10,624,120	(102,131)					955,437	4,200,000	1.540
	NB Specialty Finance Fund III, LP		Wilmington	DE	Neuberger Berman		06/02/2023	3	11,068,322	11,411,305	11,411,305	341,258					702,708	13,750,000	2.000
	Northleaf Infrastructure Capital Partners (US) III LP		Toronto	CAN	Northleaf Capital Partners		07/28/2021	3	7,430,560	10,831,867	10,831,867	1,139,446						2,395,814	0.710
	Palms Co-Investment Partners, L.P.		Dover	DE	Clearlake Capital		06/03/2022	3	1,905,428	2,155,420	2,155,420	250,965						94,572	0.150
	Parallax Fund, LP		San Francisco	CA	Parallax Volatility Advisers, L.P.		06/25/2021	9	15,000,000	16,481,718	16,481,718	218,399							0.010
	Peppertree Capital Fund IX, LP		Chagrin Falls	OH	Peppertree Capital Management		03/24/2022	3	22,812,500	28,114,239	28,114,239	1,328,277						2,187,500	1.700
	Peppertree Capital Fund VII, LP		Wilmington	DE	Peppertree Capital Management		11/28/2018	3	10,000,000	19,895,463	19,895,463	881,097							2.030
	Peppertree Capital Fund VIII, L.P.		Chagrin Falls	OH	Peppertree Capital Management		01/27/2020	3	8,820,000	13,723,984	13,723,984	1,274,703						180,000	0.910
	PPC III LP		Dover	DE	Pritzker Private Capital		09/21/2021	3	4,905,640	6,241,229	6,241,229	572,741					11,070	427,238	0.380
	Public Pension Capital, LLC		New York	NY	PPC Enterprises		05/10/2022	3	2,303,248	2,323,819	2,323,819	30,738					5,979	2,853,034	0.340
	RiverGlade Capital II, L.P.		Chicago	IL	RiverGlade Capital		09/27/2023	3	954,113	659,042	659,042	(73,485)						6,545,887	1.660
	Silver Lake Partners VII, L.P.		Wilmington	DE	Silver Lake		01/04/2024	3	1,588,028	1,768,691	1,768,691	180,663					686	5,911,972	0.040
	Stratus Feeder LLC		Wilmington	DE	CFM North America Inc.		05/01/2023	9	17,000,000	20,393,074	20,393,074	2,454,318							0.110

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Tenor Opportunity Fund, L.P.		New York	NY	Tenor Opportunity Associates, LLC		06/25/2021	9	15,000,000	18,430,671	18,430,671	1,961,037							0.010
	TPG Asia VIII (A), L.P.		Fort Worth	TX	TPG Capital		09/01/2023	3	2,638,238	2,914,123	2,914,123	430,407					13,472	4,861,656	0.220
	TPG Healthcare Partners II, L.P.		Fort Worth	TX	TPG Capital		08/17/2023	3	725,057	812,603	812,603	8,333					1,941	1,375,431	0.060
	TPG Healthcare Partners, L.P. & Affiliated Partnerships		Fort Worth	TX	TPG Capital		10/01/2019	3	865,597	1,064,022	1,064,022	76,087					6,772	124,193	0.040
	TPG Partners IX, L.P.		Fort Worth	TX	TPG Capital		09/27/2023	3	4,343,180	4,699,726	4,699,726	272,670					2,902	4,056,940	0.070
	TPG Partners VIII, L.P. & Affiliated Partnerships		Fort Worth	TX	TPG Capital		10/01/2019	3	530,525	682,860	682,860	(22,263)					74,921	71,004	0.010
	Twin Tree Capital Partners, L.P.		Dallas	TX	Twin Tree Management LP		05/01/2022	9	15,000,000	14,806,243	14,806,243	(1,123,176)							0.010
	Two Sigma Spectrum US Fund, LP		New York	NY	Two Sigma Principals, LLC		12/28/2023	9	16,000,000	17,444,748	17,444,748	1,444,748							0.200
	Veritas Capital Fund VII		New York	NY	Veritas Capital		04/15/2020	3	4,778,542	6,787,107	6,787,107	160,378						221,458	0.080
	Veritas Capital Fund VIII, L.P.		Wilmington	DE	Veritas Capital		07/01/2022	3	7,472,254	8,428,564	8,428,564	1,187,504					581	1,525,897	0.080
	Veritas Capital Vantage Fund, L.P.		Wilmington	DE	Veritas Capital		07/01/2021	3	1,566,599	1,985,678	1,985,678	263,494					1,508	1,933,401	0.190
	Verition Mutli-Strategy Fund LLC		Chicago	IL	Verition Fund Managment LLC		08/30/2021	13	15,000,000	19,303,410	19,303,410	1,813,955							0.210
	Vista Equity Partners Fund VII, L.P.		Austin	TX	Vista Equity Partners		01/24/2019	3	3,510,196	4,245,829	4,245,829	(232,229)						509,010	0.020
	Vista Equity Partners Fund VIII, L.P.		Austin	TX	Vista Equity Partners		03/28/2023	3	1,546,922	1,817,320	1,817,320	87,846						3,438,778	0.030
	Voloridge Fund, LP		Jupitar	FL	Voloridge Investment Managment LLC		01/30/2023	9	6,000,000	7,093,526	7,093,526	616,474							0.080
	Voloridge Trading Aggressive Fund, LP		Jupitar	FL	Voloridge Investment Managment LLC		02/01/2024	9	8,000,000	9,485,579	9,485,579	1,485,579							0.080
	Warren Equity Partners IV, L.P.		Dover	DE	Warren Equity Partners		01/24/2023	3	5,999,614	6,462,163	6,462,163	615,071					2,947	3,993,286	0.680
	Yukon Capital Partners (IC) Parallel IV, L.P.		Minneapolis	MN	Yukon Partners		12/30/2021	2	3,236,723	3,161,131	3,161,131	(1,011,592)						34,303	0.640
	Yukon Capital Partners (IC) Parallel V, L.P.		Minneapolis	MN	Yukon Partners		06/13/2024	2	764,246	685,053	685,053	(79,193)						2,235,754	0.400
	Yukon Capital Partners III, L.P.		Minneapolis	MN	Yukon Partners		07/18/2017	2	2,100,268	4,012,142	4,012,142	1,008,013					6,941	835,361	1.250
	ZMC III, L.P.		New York	NY	ZMC		01/03/2020	3	1,683,883	1,384,713	1,384,713	(204,916)						29,866	0.220
1999999. Joint Venture Interests - Common Stock - Unaffiliated									612,318,959	730,997,818	730,997,818	47,313,230				(1,020,244)	11,744,272	177,312,347	XXX
	Olentangy RE LLC		Columbus	OH	Nationwide Life and Annuity Insurance Company		01/13/2010		100,000	198,800	198,800	6,769							100.000
2099999. Joint Venture Interests - Common Stock - Affiliated									100,000	198,800	198,800	6,769							XXX
	Almanac Realty Securities VIII, L.P		Dover	DE	Almanac Realty Investors		12/21/2018		11,699,641	12,262,153	12,262,153	251,033					545,271	3,396,841	0.850
	Ares US Real Estate Opportunity Fund III, L.P.		Wilmington	DE	Ares Management		04/15/2021		2,350,051	2,356,198	2,356,198	7,702					164,374	1,004,010	0.240
	Ares US Real Estate Opportunity Fund IV, L.P.		Dover	DE	Ares Management		12/19/2022		993,886	993,886	993,886							9,006,114	0.420
	Bell Institutional Fund VII, LLC		Dover	DE	Bell Partners		10/30/2019		7,501,075	7,332,951	7,332,951	(681,254)						307,539	0.840
	Bell Value-Add Fund VIII, L.P.		Dover	DE	Bell Partners		11/28/2022		3,438,168	3,193,976	3,193,976	(117,529)						6,504,598	0.770
	Blue Owl Real Estate Fund V LP		Dover	DE	Blue Owl		11/16/2020		10,508,149	10,869,487	10,869,487	(521,763)					787,180		0.500
	Blue Owl Real Estate Fund VI		Dover	DE	Blue Owl		12/21/2022		10,036,759	10,009,165	10,009,165	(95,130)					78,482	14,761,684	0.680
	Blue Owl Real Estate Net Lease Property Fund I		Dover	DE	Blue Owl		04/06/2021		21,191,822	20,962,005	20,962,005	(672,182)					765,781		0.490
	BroadVail Fund III Sidecar I, L.P.		Dover	DE	Broadvail Capital Partners		05/24/2022		4,981,136	5,507,336	5,507,336	616,214						223,995	2.530
	BroadVail Fund IV Sidecar I, L.P.		Dover	DE	Broadvail Capital Partners		04/11/2024		1,335,627	1,311,907	1,311,907	(23,720)						8,708,319	4.980
	BroadVail Growth Equity Fund III, L.P.		Dover	DE	Broadvail Capital Partners		05/23/2022		9,279,788	9,355,406	9,355,406	514,273						771,098	2.550
	BroadVail Growth Equity Fund IV, L.P.		Dover	DE	Broadvail Capital Partners		04/11/2024		3,677,793	3,486,684	3,486,684	(191,109)						16,317,800	6.190
	Crow Holdings Development Opportunities Fund I, L.P.		Wilmington	DE	Crow Holdings Capital Partners		11/09/2021		14,364,690	15,554,152	15,554,152	706,753						3,635,310	2.400
	Crow Holdings Multi-Family Build-To-Hold Fund, LP		Dover	DE	Crow Holdings Capital Partners		06/25/2019		10,080,709	9,544,045	9,544,045	(2,819,870)						531,270	5.360
	Crow Holdings Realty Partners IX LP		Dover	DE	Crow Holdings Capital Partners		10/14/2020		13,585,252	13,725,882	13,725,882	(1,185,451)					493,661	1,291,985	1.060
	Crow Holdings Realty Partners VII, L.P.		Wilmington	DE	Crow Holdings Capital Partners		05/01/2015		294,894	9,618	9,618	(115,057)						858,356	0.700
	Crow Holdings Realty Partners X, L.P.		Dover	DE	Crow Holdings Capital Partners		06/28/2022		3,492,433	3,016,853	3,016,853	(475,580)						6,507,567	0.320

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	CSF III, LP		Dover	DE	CORE Spaces		06/16/2022		3,314,384	3,171,253	3,171,253	110,585						2,691,864	1.690
	Dermody Properties Industrial Co-Invest Fund II, LP		Dover	DE	Dermody Properties		08/28/2020			81,755	81,755	(1,063,348)					712,369	24,445	2.420
	Dermody Properties Industrial Fund II, L.P.		Dover	DE	Dermody Properties		12/27/2018			1,606,991	1,606,991	(1,412,615)					1,116,923	957,769	2.420
	Dermody Properties Industrial Fund III, LP		Dover	DE	Dermody Properties		06/10/2021		9,043,188	14,391,306	14,391,306	463,941						1,184,059	1.400
	Dermody Properties Industrial Fund IV, L.P.		Dover	DE	Dermody Properties		12/22/2022		7,399,943	7,257,192	7,257,192	28,505						17,213,560	2.400
	Dermody Properties Industrial Ontario Ranch Co-Invest Fund, L.P.		Ontario	CA	Dermody Properties		11/08/2021		5,641,432	7,153,943	7,153,943	591,372							4.070
	DivcoWest Fund V		Dover	DE	Divco West Real Estate		06/23/2017		3,989,712	2,329,969	2,329,969	(1,181,560)						94,880	0.320
	DivcoWest Fund VI-A, LP		Dover	DE	Divco West Real Estate		11/06/2020		3,128,317	2,250,865	2,250,865	(577,241)						1,829,821	0.220
	EC Newry Mill LLC		New Orleans	LA	ENHANCED CAPITAL STATE HTC FUND, LLC		10/19/2023		556,868	185,623	185,623		(188,443)						0.180
	Embrey Build-to-Rent Fund I, LP		Dover	DE	Embrey		02/18/2022		7,560,327	7,376,620	7,376,620	(40,775)						442,216	4.920
	EQT Exeter Industrial Value Fund VI, L.P.		Dover	DE	EQT		06/16/2022		10,000,000	9,461,118	9,461,118	(538,882)						15,000,000	0.510
	Exeter Industrial Value Fund IV, L.P.		Dover	DE	EQT		10/24/2016		388,140	1,012,551	1,012,551	67,159						556,863	0.780
	Exeter Industrial Value fund V, L.P.		Dover	DE	EQT		10/23/2020		11,815,623	17,528,997	17,528,997	(50,806)						614,589	184,377	0.610
	FrontRange Co-GP Property Fund, LP		Dover	DE	FrontRange Capital Advisors		04/30/2021		2,207,473	2,364,344	2,364,344	159,327						19,615	1,906,518	1.610
	GEM Realty Fund VI, L.P.		Wilmington	DE	GEM Realty Capital		04/15/2016		6,395,959	5,698,859	5,698,859	(41,575)							2,819,297	1.180
	GEM Realty Fund VII, L.P.		Wilmington	DE	GEM Realty Capital		10/25/2021		6,217,138	5,898,286	5,898,286	341,157							5,782,476	2.510
	Harrison Street Real Estate Partners VII, L.P.		Dover	DE	Harrison Street Real Estate Capital		03/12/2019		5,425,919	8,216,041	8,216,041	(559,442)						74,014	712,834	0.770
	Harrison Street Real Estate Partners VIII, L.P.		Dover	DE	Harrison Street Real Estate Capital		03/29/2021		8,046,733	9,070,141	9,070,141	(23,850)							1,503,727	0.500
	Helios Infraco LLC		Washington	DC	Sol Systems LLC		12/22/2017		11,213,052	2,638,943	2,638,943	(1,584,636)							1,891,452	6.500
	HSREP VI Co-Investment 3, L.P.		Dover	DE	Harrison Street Real Estate Capital		05/02/2018			4,488,301	4,488,301	(534,940)						785,098	251,228	5.610
	HSREP VII Co-Investment, L.P.		New York	NY	Harrison Street Real Estate Capital		05/02/2019		356,058	1,778,160	1,778,160	166,325							574,315	1.410
	HSREP VIII Co-Investment, L.P.		Dover	DE	Harrison Street Real Estate Capital		08/11/2021		3,989,525	4,512,912	4,512,912	95,635							1,010,429	1.930
	Madison Realty Capital Debt Fund IV LP		Dover	DE	Madison Realty Capital		04/22/2019		7,076,659	7,296,083	7,296,083	378,676							1,294,574	0.880
	Madison Realty Capital Debt Fund V LP		Dover	DE	Madison Realty Capital		03/27/2020		11,931,006	13,012,350	13,012,350	(2,115,801)						3,546,383	4,293,170	0.870
	Madison Realty Capital Debt Fund VI LP		Dover	DE	Madison Realty Capital		08/26/2022		7,839,555	8,082,204	8,082,204	(196,089)						931,347	7,114,318	0.940
	PCCP Credit IX, LP		Dover	DE	PCCP		03/28/2017		5,544,150	5,758,004	5,758,004	173,195						405,745	5,806,795	1.400
	PCCP Credit X, LP		Dover	DE	PCCP		08/17/2021		16,906,552	17,186,210	17,186,210	279,658						1,195,059	8,218,183	1.530
	PCCP Equity IX, LP		Dover	DE	PCCP		03/31/2017		22,975,185	26,516,848	26,516,848	3,261,544							3,015,458	1.440
	PCCP Equity VII		Dover	DE	PCCP		05/10/2016		3,211,220	3,211,220	3,211,220							67,024	767,509	1.250
	PCCP Equity VIII		Dover	DE	PCCP		09/18/2018		9,591,964	11,577,158	11,577,158	140,582						1,053,273	2,223,553	1.500
	Related Real Estate Fund III, LP		Dover	DE	Related Companies		08/27/2020		3,658,742	3,987,332	3,987,332	(40,967)						401,993	1,281,039	0.260
	US Government Building Fund, LLC		San Antonio	TX	Affinius Capital		07/17/2008		24,592,091	25,165,022	25,165,022	(1,062,033)						1,157,293		0.800
	US Regional Logistics Program II, L.P.		Dover	DE	Affinius Capital		01/12/2018		900,483	3,800,438	3,800,438	279,272							8,179,517	10.000
	US Regional Logistics Program III, L.P.		Dover	DE	Affinius Capital		01/27/2021		47,114,038	51,384,993	51,384,993	61,979							17,886,861	16.250
	US Regional Logistics Program, L.P.		Dover	DE	Affinius Capital		10/18/2016		91,886	91,886	91,886	(467,024)						382,564	10,000,000	6.670
	Walton Street Real Estate Fund VIII, L.P.		Wilmington	DE	Walton Street Capital		05/18/2016		2,326,720	5,582,574	5,582,574	(56,348)						64,146	3,624,818	1.140
	Waterton Residential Property Venture XIII, L.P.		Dover	DE	Waterton		11/03/2017		4,219,382	5,450,094	5,450,094	(836,112)						145,219	50,153	0.540
	Waterton Residential Property Venture XIV, L.P		Dover	DE	Waterton		12/10/2020		4,677,841	3,880,370	3,880,370	(668,316)							322,156	0.430
	Waterton Residential Property Venture XV, L.P.		Dover	DE	Waterton		12/21/2022		2,445,123	2,402,476	2,402,476	(42,647)							7,552,833	0.670
2199999. Joint Venture Interests - Real Estate - Unaffiliated									410,604,261	442,351,136	442,351,136	(11,298,765)	(188,443)				15,507,403	212,089,553	XXX
	NW REI (NLAIC), LLC		Columbus	OH	Nationwide Life and Annuity Insurance Company		02/29/2016		32,934,666	38,295,528	38,295,528	528,642					2,548,591		100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									32,934,666	38,295,528	38,295,528	528,642					2,548,591		XXX

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Pretium Residential Credit Fund II, LP		New York	NY	Pretium		04/20/2021	3.	12,327,220	15,829,928	15,829,928	299,867					648,896	3,370,096	0.880
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									12,327,220	15,829,928	15,829,928	299,867					648,896	3,370,096	XXX
	Nationwide SBL, LLC		Columbus	OH	Nationwide Life and Annuity Insurance Company		10/31/2018		28,000,000	948,303	948,303	(6,580,684)							100.000
2699999. Joint Venture Interests - Other - Affiliated									28,000,000	948,303	948,303	(6,580,684)							XXX
	Smart Collateralized Loan_5500003459		ESSEX JCT	VT	Nationwide Bank		12/14/2018										1,417	4,450,000	
2999999. Collateral Loans - Unaffiliated																	1,417	4,450,000	XXX
	Sugar Creek Housing Tax Credit Fund LLC CA 2023		Webster Groves	MO	Sugar Creek Realty LLC		12/15/2023		13,508,681	4,713,945	4,713,945		(8,794,737)						63.000
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									13,508,681	4,713,945	4,713,945		(8,794,737)						XXX
	Ares Private Credit Solutions II (Sub Debt) .		Wilmington	DE	Ares Management		11/16/2021	2.	3,064,144	3,065,865	3,065,865							1,934,135	0.100
	BlackRock DLF IX 2020-1 CLO, LLC		New York	CA	BlackRock		12/31/2020	2.	447,573	333,611	333,611	(166,764)					338,023		0.060
	Blue Owl Diversified Lending Insurance Fund LP		New York	NY	Blue Owl		12/20/2021	2.	5,677,240	6,019,482	6,019,482	111,623					126,908	924,000	0.470
	Blue Owl First Lien Insurance Fund LP		New York	NY	Blue Owl		03/28/2019	3.	5,000,005	5,570,919	5,570,919	296,458					170,756		0.400
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									14,188,962	14,989,877	14,989,877	241,317					635,687	2,858,135	XXX
6099999. Total - Unaffiliated									1,182,461,989	1,335,514,498	1,335,514,498	38,836,709	(8,983,180)			(1,020,244)	39,483,170	486,472,523	XXX
6199999. Total - Affiliated									61,034,666	39,442,631	39,442,631	(6,045,273)					2,548,591		XXX
6299999 - Totals									1,243,496,655	1,374,957,129	1,374,957,129	32,791,436	(8,983,180)			(1,020,244)	42,031,761	486,472,523	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$	
1B	2A ...$	2B ..$	2C ..$					
1C	3A ...$	3B ..$	3C ..$					
1D	4A ...$	4B ..$	4C ..$					
1E	5A ...$	5B ..$	5C ..$					
1F	6 .....$							

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Ares Capital Europe V	Wilmington	DE	Ares Management	06/09/2021	2		1,224,235		1.050
	GSO Capital Opportunities Fund III LP	Wilmington	DE	Blackstone	06/03/2016	2		406,321		0.150
	HPS Specialty Loan Fund V, L.P.	New York	NY	HPS Investment Partners	01/25/2021	2		278,698		0.570
	HPS Specialty Loan Fund V-L, L.P.	New York	NY	HPS Investment Partners	01/25/2021	2		188,811		0.500
	ICG Senior Debt Partners Fund 5	Grand Duchy	LUX	Intermediate Capital	06/08/2023	2		4,010,768		1.180
	Newstone Capital Partners IV, L.P.	Dallas	TX	Newstone Capital Partners	06/02/2019	2		44,910		1.170
	Oaktree Opportunities Fund XI, L.P.	Grand Cayman	CYM	Oaktree Capital Management	01/15/2021	3		72		0.090
	Sound Point U.S. Direct Lending Fund III (RN Feeder) LP	Hackensack	NJ	Sound Point Capital	07/17/2024	2	2,643,277			0.450
	TCW Direct Lending VIII LLC	New York	NY	TCW Group	01/31/2022	2		1,906,531		2.120
	TCW Rescue Financing Fund II Notes LP	Los Angeles	CA	TCW Group	12/09/2024	3	3,228,200			1.070
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Vista Equity Partners	05/10/2017	2		44,639		0.390
	Vista Credit Opportunities Fund II-B, L.P.	San Francisco	CA	Vista Equity Partners	06/01/2016			24,305		6.120
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							5,871,477	8,129,290		XXX
	A&M Capital Partners III, LP	Greenwich	CT	Alvarez & Marsal Capital	12/16/2022	3		439,898		0.300
	Advent Global Technology II, L.P.	Grand Cayman	CYM	Advent International	02/22/2022	3		1,005,892		0.300
	Advent International GPE X, L.P.	Grand Cayman	CYM	Advent International	09/26/2022	3		1,732,305		0.130
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.	Wilmington	DE	AlpInvest Partners	10/11/2021	3		490,373		0.220
	Altaris Health Partners V, L.P.	New York	NY	Altaris Capital Partners	04/22/2021	3		259,818		0.110
	Ampersand 2020, L.P.	Boston	MA	Ampersand Capital Partners	11/12/2020	3		47,235		0.170
	Ampersand 2023, L.P.	Boston	MA	Ampersand Capital Partners	07/12/2023	3		2,134,000		0.890
	Berkshire Digital Infrastructure Fund, L.P.	Boston	MA	Berkshire Partners	05/12/2023	3		1,420,490		4.510
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN	Brookfield Asset Management	03/20/2020	3		294,462		0.670
	BlackRock Strategic Equity Hedge Fund Ltd.	Grand Cayman	CYM	BlackRock	11/21/2022	5		15,000,000		0.170
	Blackstone Capital Partners Asia II L.P.	Cayman Islands	CYM	Blackstone	11/21/2022	3		179,847		0.050
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY	Blackstone	04/13/2020	3		86,579		0.930
	Blue Owl GP Finance Investors (US) LP	Dover	DE	Blue Owl	07/29/2022	2		2,383,201		2.700
	Blue Owl GP Stakes III Co-Invest Moonrise LP	New York	NY	Blue Owl	07/25/2017	3		13,762		5.690
	Blue Owl GP Stakes III US Investors LP	New York	NY	Blue Owl	09/30/2016	3		267,655		0.140
	Blue Owl GP Stakes IV US Investors LP	New York	NY	Blue Owl	06/11/2018	3		331,702		0.070
	Blue Owl GP Stakes V US Investors LP	New York	NY	Blue Owl	10/28/2022	3		1,312,500		0.140
	BPEA Private Equity Fund VIII, L.P.	Hong Kong	CYM	EQT Group	04/27/2023	3		2,512,226		0.040
	Brookfield Infrastructure Fund IV	Toronto	CAN	Brookfield Asset Management	11/05/2019	3		514,082		0.040
	Citadel Wellington LLC	Chicago	IL	Citadel Advisors LLC	12/28/2022	13		5,000,000		0.090
	Clearlake Capital Partners V, L.P.	Santa Monica	CA	Clearlake Capital	12/05/2017	3		110,083		0.060
	Clearlake Capital Partners VII, L.P.	Dover	DE	Clearlake Capital	04/26/2022	3		1,096,301		0.090
	D.E. Shaw Oculus Fund, LLC	New York	NY	D.E. Shaw & Co. LLC	03/29/2024	4	17,000,000			0.160
	Dawson Portfolio Finance 3 LP	Wilmington	DE	Dawson Partners	10/30/2019	3		91,410		0.310
	Dawson Portfolio Finance 4 LP	Wilmington	DE	Dawson Partners	11/25/2020	3		488,037		0.170
	Dawson Portfolio Finance 5 LP	Wilmington	DE	Dawson Partners	02/25/2022	3		1,146,871		0.160
	EETF Sidecar I, L.P.	New York	NY	EnCap Investments	04/21/2021	3		12,109		2.420
	EnCap Energy Transition Co-Investment Fund I-A, L.P.	New York	NY	EnCap Investments	04/21/2021	3		58,130		4.470
	EnCap Energy Transition Fund I-A, L.P.	Houston	TX	EnCap Investments	04/21/2021	3		206,222		0.550
	EQT Infrastructure V	Stockholm	SWE	EQT Group	08/13/2021	3		1,530,980		0.150
	Fidelity Evergreen Private Credit Rated Fund LP	Boston	MA	Fidelity Investments	07/19/2024	2	3,240,832			1.000
	FP Solar Finance LP	New York	NY	Fundamental Advisors	07/30/2020	2		3,000,000		2.450
	Global Infrastructure Partners IV, L.P.	New York	NY	Global Infrastructure Partners	10/23/2019	3		461,357		0.050
	GTCR Fund XIII	New York	NY	GTCR	09/07/2021	3		701,894		0.030
	GTCR Strategic Growth Fund I, LP	Chicago	IL	GTCR	09/29/2022	3		628,600		0.160
	H.I.G. Europe Middle Market LBO Fund, L.P.	Grand Cayman	CYM	H.I.G. Capital	06/18/2021	3		1,321,479		0.190
	HPS Strategic Investment Partners V, L.P.	New York	NY	HPS Investment Partners	08/04/2022	2		4,716,688		0.630
	ICG Europe Fund VII, L.P.	St Helier	JEY	Intermediate Capital	08/24/2018	2		59,119		0.140
	ICG Europe Fund VIII SCSp	St Helier	LUX	Intermediate Capital	09/24/2021	2		3,030,019		0.090
	ICG Europe Mid-Market Fund	Grand Duchy	LUX	Intermediate Capital	04/09/2020	2		186,120		0.600
	J. Goldman Enhanced, L.P.	New York	NY	J. Goldman Capital GP	09/30/2024	5	20,336,273			0.010

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	L Catterton IX Offshore, L.P.	Greenwich	CT	L Catterton	05/22/2020	3		50,544		0.020
	Landmark Equity Partners XVI, L.P.	Wilmington	DE	Ares Management	12/06/2018	3		641,564		0.170
	Mercato Partners Traverse IV QP, L.P.	Salt Lake City	UT	Mercato Partners	04/16/2021	3		155,500		0.500
	NB Specialty Finance Fund III, LP	Wilmington	DE	Neuberger Berman	06/02/2023	3		1,254,352		2.000
	Northleaf Infrastructure Capital Partners (US) III LP	Toronto	CAN	Northleaf Capital Partners	07/28/2021	3		1,164,120		0.710
	Palms Co-Investment Partners, L.P.	Dover	DE	Clearlake Capital	06/03/2022	3		448		0.150
	Peppertree Capital Fund IX, LP	Chagrin Falls	OH	Peppertree Capital Management	03/24/2022	3		662,500		1.700
	Peppertree Capital Fund VIII, L.P.	Chagrin Falls	OH	Peppertree Capital Management	01/27/2020	3		171,000		0.910
	PPC III LP	Dover	DE	Pritzker Private Capital	09/21/2021	3		102,491		0.380
	Public Pension Capital, LLC	New York	NY	PPC Enterprises	05/10/2022	3		1,563,307		0.340
	RiverGlade Capital II, L.P.	Chicago	IL	RiverGlade Capital	09/27/2023	3		178,503		1.660
	Silver Lake Partners VII, L.P.	Wilmington	DE	Silver Lake	01/04/2024	3	1,588,028			0.040
	Stratus Feeder LLC	Wilmington	DE	CFM North America Inc.	05/01/2023	9		7,000,000		0.110
	TPG Asia VIII (A), L.P.	Fort Worth	TX	TPG Capital	09/01/2023	3		528,517		0.220
	TPG Healthcare Partners II, L.P.	Fort Worth	TX	TPG Capital	08/17/2023	3		274,465		0.060
	TPG Healthcare Partners, L.P. & Affiliated Partnerships	Fort Worth	TX	TPG Capital	10/01/2019	3		9,832		0.040
	TPG Partners IX, L.P.	Fort Worth	TX	TPG Capital	09/27/2023	3		2,434,187		0.070
	TPG Partners VIII, L.P. & Affiliated Partnerships	Fort Worth	TX	TPG Capital	10/01/2019	3		9,533		0.010
	Two Sigma Spectrum US Fund, LP	New York	NY	Two Sigma Principals, LLC	12/28/2023	9		16,000,000		0.200
	Veritas Capital Fund VII	New York	NY	Veritas Capital	04/15/2020	3		29,744		0.080
	Veritas Capital Fund VIII, L.P.	Wilmington	DE	Veritas Capital	07/01/2022	3		2,472,232		0.080
	Veritas Capital Vantage Fund, L.P.	Wilmington	DE	Veritas Capital	07/01/2021	3		84,535		0.190
	Vista Equity Partners Fund VII, L.P.	Austin	TX	Vista Equity Partners	01/24/2019	3		220,894		0.020
	Vista Equity Partners Fund VIII, L.P.	Austin	TX	Vista Equity Partners	03/28/2023	3		1,103,347		0.030
	Voloridge Fund, LP	Jupitar	FL	Voloridge Investment Managment LLC	01/30/2023	9		6,000,000		0.080
	Voloridge Trading Aggressive Fund, LP	Jupitar	FL	Voloridge Investment Managment LLC	02/01/2024	9	8,000,000			0.080
	Warren Equity Partners IV, L.P.	Dover	DE	Warren Equity Partners	01/24/2023	3		2,073,789		0.680
	Yukon Capital Partners (IC) Parallel IV, L.P.	Minneapolis	MN	Yukon Partners	12/30/2021	2		155,015		0.640
	Yukon Capital Partners (IC) Parallel V, L.P.	Minneapolis	MN	Yukon Partners	06/13/2024	2	764,246			0.400
	Yukon Capital Partners III, L.P.	Minneapolis	MN	Yukon Partners	07/18/2017	2		25,665		1.250
	ZMC III, L.P.	New York	NY	ZMC	01/03/2020	3		169,721		0.220
	Two Sigma Absolute Return Fund, LP	New York	NY	Two Sigma Principals, LLC	04/27/2023	9		8,490		1.920
1999999. Joint Venture Interests - Common Stock - Unaffiliated							50,929,379	98,815,741		XXX
	810 Grandview LLC	Columbus	OH	810 Grandview LLC	11/17/2023			(704,340)		0.130
	Almanac Realty Securities VIII, L.P	Dover	DE	Almanac Realty Investors	12/21/2018			2,526,734		0.850
	Ares US Real Estate Opportunity Fund III, L.P.	Wilmington	DE	Ares Management	04/15/2021			261,593		0.240
	Ares US Real Estate Opportunity Fund IV, L.P.	Dover	DE	Ares Management	12/19/2022			993,886		0.420
	Bell Institutional Fund VII, LLC	Dover	DE	Bell Partners	10/30/2019			110,085		0.840
	Bell Value-Add Fund VIII, L.P.	Dover	DE	Bell Partners	11/28/2022			2,294,254		0.770
	Blue Owl Real Estate Fund VI	Dover	DE	Blue Owl	12/21/2022			7,271,149		0.680
	Blue Owl Real Estate Net Lease Property Fund I	Dover	DE	Blue Owl	04/06/2021			1,527,751		0.490
	BroadVail Fund III Sidecar I, L.P.	Dover	DE	Broadvail Capital Partners	05/24/2022			324,615		2.530
	BroadVail Fund IV Sidecar I, L.P.	Dover	DE	Broadvail Capital Partners	04/11/2024		1,335,627			4.980
	BroadVail Growth Equity Fund III, L.P.	Dover	DE	Broadvail Capital Partners	05/23/2022			1,248,990		2.550
	BroadVail Growth Equity Fund IV, L.P.	Dover	DE	Broadvail Capital Partners	04/11/2024		3,677,793			6.190
	Crow Holdings Development Opportunities Fund I, L.P.	Wilmington	DE	Crow Holdings Capital Partners	11/09/2021			1,236,368		2.400
	Crow Holdings Multi-Family Build-To-Hold Fund, LP	Dover	DE	Crow Holdings Capital Partners	06/25/2019			(113,849)		5.360
	Crow Holdings Realty Partners IX LP	Dover	DE	Crow Holdings Capital Partners	10/14/2020			1,184,686		1.060
	Crow Holdings Realty Partners VII, L.P.	Wilmington	DE	Crow Holdings Capital Partners	05/01/2015			9,254		0.700
	Crow Holdings Realty Partners X, L.P.	Dover	DE	Crow Holdings Capital Partners	06/28/2022			3,492,433		0.320
	Crow Holdings Retail Fund II, L.P.	Dover	DE	Crow Holdings Capital Partners	10/21/2016			158		2.160
	CSF III, LP	Dover	DE	CORE Spaces	06/16/2022			1,713,616		1.690
	Dermody Properties Industrial Fund III, LP	Dover	DE	Dermody Properties	06/10/2021			633,759		1.400
	Dermody Properties Industrial Fund IV, L.P.	Dover	DE	Dermody Properties	12/22/2022			2,621,309		2.400

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	DivcoWest Fund V	Dover	DE	Divco West Real Estate	06/23/2017			260,305		0.320
	DivcoWest Fund VI-A, LP	Dover	DE	Divco West Real Estate	11/06/2020			211,035		0.220
	Embrey Build-to-Rent Fund I, LP	Dover	DE	Embrey	02/18/2022			4,568,758		4.920
	EQT Exeter Industrial Value Fund VI, L.P.	Dover	DE	EQT	06/16/2022			7,500,000		0.510
	FrontRange Co-GP Property Fund, LP	Dover	DE	FrontRange Capital Advisors	04/30/2021			525,886		1.610
	GEM Realty Fund VI, L.P.	Wilmington	DE	GEM Realty Capital	04/15/2016			300,000		1.180
	GEM Realty Fund VII, L.P.	Wilmington	DE	GEM Realty Capital	10/25/2021			4,413,000		2.510
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Harrison Street Real Estate Capital	03/12/2019			192,308		0.770
	Harrison Street Real Estate Partners VIII, L.P.	Dover	DE	Harrison Street Real Estate Capital	03/29/2021			175,000		0.500
	Helios Infraco LLC	Washington	DC	Sol Systems LLC	12/22/2017			1,199,965		6.500
	HSREP VII Co-Investment, L.P.	New York	NY	Harrison Street Real Estate Capital	05/02/2019			42,254		1.410
	HSREP VIII Co-Investment, L.P.	Dover	DE	Harrison Street Real Estate Capital	08/11/2021			275,343		1.930
	Madison Realty Capital Debt Fund IV LP	Dover	DE	Madison Realty Capital	04/22/2019			220,070		0.880
	Madison Realty Capital Debt Fund V LP	Dover	DE	Madison Realty Capital	03/27/2020			475,843		0.870
	Madison Realty Capital Debt Fund VI LP	Dover	DE	Madison Realty Capital	08/26/2022			4,242,263		0.940
	Model Tobacco Development Group LLC	Vienna	VA	Model Tobacco Master Tenant LLC	10/27/2020			(30,708)		0.060
	PCCP Credit IX, LP	Dover	DE	PCCP	03/28/2017			1,791,005		1.400
	PCCP Credit X, LP	Dover	DE	PCCP	08/17/2021			3,219,876		1.530
	PCCP Equity IX, LP	Dover	DE	PCCP	03/31/2017			3,510,000		1.440
	PCCP Equity VII	Dover	DE	PCCP	05/10/2016			165,602		1.250
	PCCP Equity VIII	Dover	DE	PCCP	09/18/2018			1,452,412		1.500
	Related Real Estate Fund III, LP	Dover	DE	Related Companies	08/27/2020			759,710		0.260
	US Government Building Fund, LLC	San Antonio	TX	Affinius Capital	03/01/2019			1,157,293		0.800
	VA State TC Fund V LLC	St. Louis	MO	Twain HTC LLC	02/12/2024		1,554			10.350
	Walton Street Real Estate Fund VIII, L.P.	Wilmington	DE	Walton Street Capital	05/18/2016			96,610		1.140
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton	11/03/2017			59,977		0.540
	Waterton Residential Property Venture XIV, L.P	Dover	DE	Waterton	12/10/2020			345,802		0.430
	Waterton Residential Property Venture XV, L.P.	Dover	DE	Waterton	12/21/2022			1,909,014		0.670
2199999. Joint Venture Interests - Real Estate - Unaffiliated							5,014,974	65,671,074		XXX
	NLAIC REO Holdings, LLC	Columbus	OH	Nationwide Life and Annuity Insurance Company	12/14/2023			541,670		100.000
	NW REI (NLAIC), LLC	Columbus	OH	Nationwide Life and Annuity Insurance Company	02/29/2016			3,559,416		100.000
2299999. Joint Venture Interests - Real Estate - Affiliated								4,101,086		XXX
	Nationwide SBL, LLC	Columbus	OH	Nationwide Life and Annuity Insurance Company	10/31/2018			6,000,000		100.000
2599999. Joint Venture Interests - Other - Unaffiliated								6,000,000		XXX
	Smart Collateralized Loan_5500003459	ESSEX JCT	VT	Nationwide Life and Annuity Insurance Company	12/14/2018			(1,573)		
2999999. Collateral Loans - Unaffiliated								(1,573)		XXX
	Sugar Creek Housing Tax Credit Fund LLC CA 2023	Webster Groves	MO	Sugar Creek Realty LLC	12/15/2023			13,508,681		63.000
	Sugar Creek Housing Tax Credit Fund LLC GA 2022	Webster Groves	MO	Sugar Creek Realty LLC	10/14/2022			1,030,571		38.000
	Sugar Creek Housing Tax Credit Fund LLC GA 2023	Webster Groves	MO	Sugar Creek Realty LLC	10/05/2023			409,858		13.000
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								14,949,110		XXX
	Blue Owl Diversified Lending Insurance Fund LP	New York	NY	Blue Owl	12/20/2021	2		1,650,000		0.470
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated								1,650,000		XXX
6099999. Total - Unaffiliated							61,815,830	195,213,642		XXX
6199999. Total - Affiliated								4,101,086		XXX
6299999 - Totals							61,815,830	199,314,728		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Ares Capital Europe V	Wilmington	DE	Distribution	06/09/2021	12/18/2024	957,828							957,828	957,828				
	Ares Private Credit Solutions, L.P.	Wilmington	DE	Distribution	06/23/2017	11/15/2024	831,184							831,184	831,184				
	GSO Capital Opportunities Fund III LP	Wilmington	DE	Distribution	06/03/2016	12/24/2024	864,446							864,446	864,446				
	Guggenheim Private Debt Fund 2.0-1, LLC	Wilmington	DE	Distribution	06/03/2016	12/11/2024	1,201,139							1,201,139	1,201,139				
	HPS Specialty Loan Fund V, L.P.	New York	NY	Distribution	01/25/2021	12/31/2024	2,099,692							2,099,692	2,099,692				
	HPS Specialty Loan Fund V-L, L.P.	New York	NY	Distribution	01/25/2021	12/31/2024	510,702							510,702	510,702				
	ICG SDP Fund 3B	Grand Duchy	LUX	Distribution	03/22/2018	11/21/2024	1,761,618							1,761,618	1,761,618				
	ICG SDP Fund 4B	Grand Duchy	LUX	Distribution	03/31/2020	12/18/2024	3,911,619							3,911,619	3,911,619				
	ICG Senior Debt Partners Fund 5	Grand Duchy	LUX	Distribution	06/08/2023	12/18/2024	2,522,916							2,522,916	2,522,916				
	Newstone Capital Partners III, L.P.	Wilmington	DE	Distribution	09/20/2016	10/11/2024	1,610,582							1,610,582	1,610,582				
	Newstone Capital Partners IV, L.P.	Dallas	TX	Distribution	06/02/2019	10/11/2024	1,138,443							1,138,443	1,138,443				
	Oaktree Opportunities Fund XI, L.P.	Grand Cayman	CYM	Distribution	01/15/2021	11/25/2024	2,626,319							2,626,319	2,626,319				
	Sound Point U.S. Direct Lending Fund III (RN Feeder) LP	Hackensack	NJ	Distribution	07/17/2024	12/30/2024	363,948							363,948	363,948				
	TCW Direct Lending VII LLC	Los Angeles	CA	Distribution	05/14/2018	12/17/2024	295,681							295,681	295,681				
	TCW Direct Lending VIII LLC	New York	NY	Distribution	01/31/2022	12/27/2024	387,903							387,903	387,903				
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Distribution	05/10/2017	11/26/2024	836,444							836,444	836,444				
	Vista Credit Opportunities Fund II-B, L.P.	San Francisco	CA	Distribution	06/01/2016	04/01/2024	29,428	124,197				124,197		177,930	45,830		(132,100)	(132,100)	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							21,949,892	124,197				124,197		22,098,394	21,966,294		(132,100)	(132,100)	
	A&M Capital Partners III, LP	Greenwich	CT	Distribution	12/16/2022	06/27/2024	366,024							366,024	366,024				
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.	Wilmington	DE	Distribution	10/11/2021	01/19/2024	5,120							5,120	5,120				
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN	Distribution	03/20/2020	12/11/2024	6,784							6,784	6,784				
	Blackstone Capital Partners Asia II L.P.	Cayman Islands	CYM	Distribution	11/21/2022	09/09/2024	21,635							21,635	21,635				
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY	Distribution	04/13/2020	12/31/2024	98,857							98,857	98,857				
	Blue Owl GP Finance Investors (US) LP	Dover	DE	Distribution	07/29/2022	12/04/2024	10,302,930							10,302,930	10,302,930				
	Blue Owl GP Stakes III US Investors LP	New York	NY	Distribution	09/30/2016	12/27/2024	332,727							332,727	332,727				
	Blue Owl GP Stakes IV US Investors LP	New York	NY	Distribution	06/11/2018	11/27/2024	154,247							154,247	154,247				
	Blue Owl GP Stakes V US Investors LP	New York	NY	Distribution	10/28/2022	12/02/2024	110,724							110,724	110,724				
	Brookfield Infrastructure Fund IV	Toronto	CAN	Distribution	11/05/2019	12/11/2024	14,452							14,452	14,452				
	Citadel Wellington LLC	Chicago	IL	Distribution	12/28/2022	01/31/2024	1,677,392							1,677,392	1,677,392				
	Clearlake Capital Partners V, L.P.	Santa Monica	CA	Distribution	12/05/2017	11/26/2024	148,392							148,392	148,392				
	Dawson Portfolio Finance 3 LP	Wilmington	DE	Distribution	10/30/2019	12/27/2024	303,831							303,831	303,831				
	Dawson Portfolio Finance 4 LP	Wilmington	DE	Distribution	11/25/2020	12/31/2024	541,009							541,009	541,009				
	Dawson Portfolio Finance 5 LP	Wilmington	DE	Distribution	02/25/2022	12/30/2024	943,124							943,124	943,124				
	EETF Sidecar I, L.P.	New York	NY	Distribution	04/21/2021	12/20/2024	188,096							188,096	188,096				
	EnCap Energy Transition Co-Investment Fund I-A, L.P.	New York	NY	Distribution	04/21/2021	12/20/2024	433,604							433,604	433,604				
	EnCap Energy Transition Fund I-A, L.P.	Houston	TX	Distribution	04/21/2021	12/20/2024	1,287,772							1,287,772	1,287,772				
	EQT Infrastructure V	Stockholm	SWE	Distribution	08/13/2021	12/27/2024	576,427							576,427	576,427				
	Fidelity Evergreen Private Credit Rated Fund LP	Boston	MA	Distribution	07/19/2024	12/26/2024	39							39	39				
	FP Solar Finance LP	New York	NY	Distribution	07/30/2020	10/04/2024	15,093,358							15,093,358	16,287,982		1,194,624	1,194,624	
	Fundamental Partners III, L.P.	Wilmington	DE	Distribution	05/18/2017	12/26/2024	581,570							581,570	581,570				
	Global Infrastructure Partners IV, L.P.	New York	NY	Distribution	10/23/2019	12/23/2024	306,613							306,613	306,613				
	GTCR Strategic Growth Fund I, LP	Chicago	IL	Distribution	09/29/2022	10/07/2024	27,955							27,955	27,955				
	H.I.G. Europe Middle Market LBO Fund, L.P.	Grand Cayman	CYM	Distribution	06/18/2021	12/16/2024	288,670							288,670	288,670				
	HPS Strategic Investment Partners V, L.P.	New York	NY	Distribution	08/04/2022	11/15/2024	513,577							513,577	513,577				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	ICG Europe Fund VII, L.P.	St Helier	JEY	Distribution	08/24/2018	05/31/2024	541,418							541,418	541,418				
	ICG Europe Fund VIII SCSp	St Helier	LUX	Distribution	09/24/2021	12/09/2024	272,847							272,847	266,398	(6,449)		(6,449)	
	ICG Europe Mid-Market Fund	Grand Duchy	LUX	Distribution	04/09/2020	01/30/2024	255,052							255,052	243,645	(11,407)		(11,407)	
	J. Goldman, L.P.	New York	NY	Distribution	11/29/2021	09/30/2024	18,205,566	(3,205,566)				(3,205,566)		15,000,000	20,336,273		5,336,273	5,336,273	
	KH Aggregator LP	Wilmington	DE	Distribution	11/25/2020	12/30/2024	81,625							81,625	81,625				
	L Catterton IX Offshore, L.P.	Greenwich	CT	Distribution	05/22/2020	08/06/2024	21,434							21,434	21,434				
	Landmark Equity Partners XVI, L.P.	Wilmington	DE	Distribution	12/06/2018	05/13/2024	108,987							108,987	108,987				
	NB Specialty Finance Fund II LP	Wilmington	DE	Distribution	12/20/2021	11/14/2024	178,765							178,765	178,765				
	NB Specialty Finance Fund III, LP	Wilmington	DE	Distribution	06/02/2023	11/14/2024	181,685							181,685	181,685				
	PPC III LP	Dover	DE	Distribution	09/21/2021	08/07/2024	2,127							2,127	2,127				
	Public Pension Capital, LLC	New York	NY	Distribution	05/10/2022	09/30/2024	21,817							21,817	21,817				
	TPG Healthcare Partners, L.P. & Affiliated Partnerships	Fort Worth	TX	Distribution	10/01/2019	12/20/2024	11,223							11,223	11,223				
	TPG Partners IX, L.P.	Fort Worth	TX	Distribution	09/27/2023	06/27/2024	200,670							200,670	200,670				
	TPG Partners VIII, L.P. & Affiliated Partnerships	Fort Worth	TX	Distribution	10/01/2019	12/27/2024	12,667							12,667	12,667				
	Two Sigma Absolute Return Fund, LP	New York	NY	Distribution	04/27/2023	01/12/2024								8,490	4,245		(4,245)	(4,245)	
	Vista Equity Partners Fund VII, L.P.	Austin	TX	Distribution	01/24/2019	05/23/2024	8,423							8,423	8,423				
	Vista Equity Partners Fund VIII, L.P.	Austin	TX	Distribution	03/28/2023	05/17/2024	112,366							112,366	112,366				
	Voloridge Fund, LP	Jupitar	FL	Distribution	01/30/2023	02/01/2024	5,000,000							5,000,000	5,000,000				
	Yukon Capital Partners III, L.P.	Minneapolis	MN	Distribution	07/18/2017	04/03/2024	189							189	189				
	ZMC III, L.P.	New York	NY	Distribution	01/03/2020	07/05/2024	45,799							45,799	45,799				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							59,587,589	(3,205,566)				(3,205,566)		56,390,513	62,899,309	(17,856)	6,526,652	6,508,796	
	810 Grandview LLC	Columbus	OH	Distribution	11/17/2023	12/31/2024	704,340												
	Almanac Realty Securities VIII, L.P	Dover	DE	Distribution	12/21/2018	12/30/2024	96,666							96,666	96,666				
	Ares US Real Estate Opportunity Fund III, L.P.	Wilmington	DE	Distribution	04/15/2021	11/26/2024	388,402							388,402	388,402				
	Bell Institutional Fund VII, LLC	Dover	DE	Distribution	10/30/2019	10/30/2024	126,756							126,756	126,756				
	Bell Value-Add Fund VIII, L.P.	Dover	DE	Distribution	11/28/2022	10/30/2024	46,053							46,053	46,053				
	Blue Owl Real Estate Fund VI	Dover	DE	Distribution	12/21/2022	12/16/2024	154,222							154,222	154,222				
	Blue Owl Real Estate Net Lease Property Fund I	Dover	DE	Distribution	04/06/2021	12/31/2024	761,970							761,970	761,970				
	Crow Holdings Realty Partners IX LP	Dover	DE	Distribution	10/14/2020	12/20/2024	982,585							982,585	982,585				
	Crow Holdings Realty Partners VII, L.P.	Wilmington	DE	Distribution	05/01/2015	12/19/2024	177,043							177,043	177,043				
	Crow Holdings Retail Fund II, L.P.	Dover	DE	Distribution	10/21/2016	12/20/2024	49,509	(6,484)				(6,484)		43,183	43,183				25,794
	Dermody Properties Industrial Fund III, LP	Dover	DE	Distribution	06/10/2021	10/16/2024	169,003							169,003	169,003				
	Dermody Properties Industrial Fund IV, L.P.	Dover	DE	Distribution	12/22/2022	08/15/2024	921,041							921,041	921,041				
	Dermody Properties Industrial Ontario Ranch Co-Invest Fund, L.P.	Ontario	CA	Distribution	11/08/2021	10/16/2024	1,016,723							1,016,723	1,016,723				
	FrontRange Co-GP Property Fund, LP	Dover	DE	Distribution	04/30/2021	11/15/2024	18,559							18,559	18,559				
	GEM Realty Fund VI, L.P.	Wilmington	DE	Distribution	04/15/2016	12/30/2024	658,289							658,289	658,289				
	Harrison Street Real Estate Partners VIII, L.P.	Dover	DE	Distribution	03/29/2021	12/13/2024	434,581							434,581	434,581				
	Helios Devco LLC	Washington	DC	Distribution	05/23/2018	12/31/2024	4,978							4,978			(4,978)	(4,978)	
	HSREP VI Co-Investment 3, L.P.	Dover	DE	Distribution	05/02/2018	11/15/2024	906,772							906,772	906,772				
	Madison Realty Capital Debt Fund V LP	Dover	DE	Distribution	03/27/2020	12/27/2024	1,558,115							1,558,115	1,558,115				
	Madison Realty Capital Debt Fund VI LP	Dover	DE	Distribution	08/26/2022	12/16/2024	1,756,726							1,756,726	1,756,726				
	Model Tobacco Development Group LLC	Vienna	VA	Fully Amortized	10/27/2020	12/31/2024			30,708			30,708							
	PCCP Credit IX, LP	Dover	DE	Distribution	03/28/2017	12/18/2024	1,791,005							1,791,005	1,791,005				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	PCCP Credit X, LP	Dover	DE	Distribution	08/17/2021	12/17/2024	2,958,136							2,958,136	2,958,136				
	PCCP Equity IX, LP	Dover	DE	Distribution	03/31/2017	09/30/2024	216,667							216,667	216,667				
	PCCP Equity VII	Dover	DE	Distribution	05/10/2016	12/19/2024	451,044							451,044	451,044				
	PCCP Equity VIII	Dover	DE	Distribution	09/18/2018	12/30/2024	2,242,570							2,242,570	2,242,570				
	Related Real Estate Fund III, LP	Dover	DE	Distribution	08/27/2020	12/20/2024	466,984							466,984	466,984				
	US Regional Logistics Program II, L.P.	Dover	DE	Distribution	01/12/2018	11/14/2024	1,395,000							1,395,000	1,395,000				
	US Regional Logistics Program III, L.P.	Dover	DE	Distribution	01/27/2021	09/27/2024	2,498,482							2,498,482	2,498,482				
	US Regional Logistics Program, L.P.	Dover	DE	Distribution	10/18/2016	12/20/2024	84,103							84,103	84,103				
	VA State TC Fund V LLC	St. Louis	MO	Fully Amortized	02/12/2024	12/31/2024			(1,554)			(1,554)							
	Walton Street Real Estate Fund VIII, L.P.	Wilmington	DE	Distribution	05/18/2016	11/15/2024	1,022,041							1,022,041	1,022,041				
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Distribution	11/03/2017	11/15/2024	478,449							478,449	478,449				
	Waterton Residential Property Venture XIV, L.P	Dover	DE	Distribution	12/10/2020	10/31/2024	49,429							49,429	49,429				
	Waterton Residential Property Venture XV, L.P.	Dover	DE	Distribution	12/21/2022	10/04/2024	55,863							55,863	55,863				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							24,642,106	(6,484)	29,154			22,670		23,931,440	23,926,462		(4,978)	(4,978)	25,794
	NLAIC REO Holdings, LLC	Columbus	OH	Distribution	12/14/2023	10/31/2024	20,100,000	1,043,296				1,043,296		21,684,966	21,684,966				789,093
	NW REI (NLAIC), LLC	Columbus	OH	Distribution	02/29/2016	04/30/2024	5,406,773							5,406,773	5,406,773				
2299999. Joint Venture Interests - Real Estate - Affiliated							25,506,773	1,043,296				1,043,296		27,091,739	27,091,739				789,093
	Smart Collateralized Loan_5500003459	ESSEX JCT	VT	Distribution	12/14/2018	03/31/2024	290,746							289,173	289,173				
2999999. Collateral Loans - Unaffiliated							290,746							289,173	289,173				
	Sugar Creek Housing Tax Credit Fund LLC GA 2022	Webster Groves	MO	Fully Amortized	10/14/2022	12/31/2024			(1,030,571)			(1,030,571)							
	Sugar Creek Housing Tax Credit Fund LLC GA 2023	Webster Groves	MO	Fully Amortized	10/05/2023	12/31/2024			(409,858)			(409,858)							
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									(1,440,429)			(1,440,429)							
	Ares Private Credit Solutions II (Sub Debt)	Wilmington	DE	Distribution	11/16/2021	11/27/2024	377,779							377,779	377,779				
	BlackRock DLF IX 2020-1 CLO, LLC	New York	CA	Distribution	12/31/2020	07/17/2024	122,020							122,020	122,020				
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							499,799							499,799	499,799				
6099999. Total - Unaffiliated							106,970,132	(3,087,853)	(1,411,275)			(4,499,128)		103,209,319	109,581,037	(17,856)	6,389,574	6,371,718	25,794
6199999. Total - Affiliated							25,506,773	1,043,296				1,043,296		27,091,739	27,091,739				789,093
6299999 - Totals							132,476,905	(2,044,557)	(1,411,275)			(3,455,832)		130,301,058	136,672,776	(17,856)	6,389,574	6,371,718	814,887

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-6B-1	U S Treasury Nt	SD			1.A	1,000,434	93.4770	934,766	1,000,000	1,000,199		(45)			2.625	2.620	FA	9,915	26,250	03/14/2019	02/15/2029
91282C-HZ-7	US Treasury Nt	SD			1.A	197,337	100.9220	201,844	200,000	197,739		338			4.625	4.853	MS	2,363	9,250	10/23/2023	09/30/2030
91282C-KC-4	US Treasury Bond	M			1.A	99,364	98.8670	98,867	100,000	99,429		65			4.250	4.357	FA	1,444	2,125	03/18/2024	02/28/2031
91282C-LZ-2	US Treasury Bonds	SD			1.A	148,337	97.8590	146,789	150,000	148,343		6			4.125	4.304	MN	547		12/17/2024	11/30/2031
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,445,472	XXX	1,382,266	1,450,000	1,445,710		364			XXX	XXX	XXX	14,269	37,625	XXX	XXX
36179X-2L-9	GNMA Pool #MA8879			4	1.A	2,565,953	99.4790	2,549,997	2,563,349	2,565,741		(98)			5.500	5.498	MON	11,749	140,984	07/13/2023	05/20/2053
36179X-NH-5	GNMA Pool #MA8492			4	1.A	2,037,927	101.1350	2,037,396	2,014,539	2,037,411		(232)			6.000	5.686	MON	10,073	120,872	07/13/2023	12/20/2052
36179X-QW-9	GNMA Pool #MA8569			4	1.A	20,654,847	97.4520	20,791,326	21,334,897	20,669,417		8,298			5.000	5.494	MON	88,895	1,066,745	08/03/2023	01/20/2053
36179X-VT-0	GNMA Pool #MA8726			4	1.A	14,462,637	99.4790	14,599,450	14,675,896	14,466,101		1,910			5.500	5.778	MON	67,265	807,174	08/03/2023	03/20/2053
36179Y-AT-1	GNMA Pool #MA9018			4	1.A	5,268,028	101.1120	5,325,787	5,267,205	5,267,584		(210)			6.000	5.987	MON	26,336	316,032	08/03/2023	07/20/2053
911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1G			4	1.A	44,739	101.6910	44,251	43,515	43,708		(73)			6.750	6.363	MON	245	2,937	06/10/2002	06/15/2028
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						45,034,131	XXX	45,348,207	45,899,401	45,049,962		9,595			XXX	XXX	XXX	204,563	2,454,744	XXX	XXX
0109999999. Total - U.S. Government Bonds						46,479,603	XXX	46,730,473	47,349,401	46,495,672		9,959			XXX	XXX	XXX	218,832	2,492,369	XXX	XXX
000000-00-0	Oman Govt International Bd Sr Nt		D		3.A FE	3,005,520	99.0010	2,890,815	2,920,000	2,949,025		(19,026)			4.750	4.039	JD	6,164	138,700	12/10/2021	06/15/2026
000000-00-0	Saudi International Bond Sr Nt		D		1.E FE	3,171,000	97.0720	2,912,151	3,000,000	3,066,730		(35,779)			3.250	1.996	AO	17,604	97,500	01/07/2022	10/26/2026
000000-00-0	Romania Unsecured Nt		D		2.C FE	2,981,730	94.1210	2,823,642	3,000,000	2,991,934		3,565			3.000	3.130	FA	31,000	90,000	01/19/2022	02/27/2027
000000-00-0	PTTEP Treasury Center Co Sr Nt		D	1	2.A FE	2,910,715	94.5980	3,169,030	3,350,000	3,105,451		90,790			2.587	5.842	JD	5,055	86,665	10/11/2022	06/10/2027
000000-00-0	Saudi International Govt Bond Sr Nt		D		1.E FE	2,248,750	95.9090	1,971,879	2,056,000	2,154,975		(29,965)			3.625	2.049	MS	24,222	74,530	10/14/2021	03/04/2028
000000-00-0	State Bank of India of London Sr Nt		D		2.C FE	2,977,500	99.0190	2,970,579	3,000,000	2,982,203		4,703			4.875	5.070	MN	22,750	146,250	01/23/2024	05/05/2028
000000-00-0	Hungary Sr Nt		D		2.B FE	2,421,312	101.5760	2,412,435	2,375,000	2,406,781		(8,288)			6.125	5.685	MN	15,759	145,493	01/12/2023	05/22/2028
000000-00-0	Bank Gospodarstwa Krajowego Sr Nt		D		1.G FE	15,564,140	103.7670	15,565,020	15,000,000	15,499,665		(64,475)			6.250	5.277	AO	158,854	468,750	06/21/2024	10/31/2028
000000-00-0	Romania Sr Nt		D		2.C FE	2,996,250	97.3900	2,921,700	3,000,000	2,996,956		706			5.875	5.903	JJ	73,927	88,125	05/16/2024	01/30/2029
000000-00-0	State of Qatar Sr Nt		D	1	1.C FE	6,660,917	97.3380	5,743,921	5,901,000	6,349,254		(101,263)			4.000	2.100	MS	70,156	236,040	11/16/2021	03/14/2029
000000-00-0	Dev Bank of Kazakhstan Sr Nt		D		2.B FE	4,989,150	99.2490	4,962,425	5,000,000	4,989,520		370			5.250	5.300	AO	49,583		10/16/2024	10/23/2029
000000-00-0	Qatar State of Sr Nt		D	1	1.C FE	12,432,768	94.9560	10,439,452	10,994,000	11,914,338		(163,284)			3.750	2.070	AO	85,891	412,275	11/10/2021	04/16/2030
000000-00-0	Saudi International Bond Sr Nt		D		1.E FE	2,678,125	89.9400	2,248,488	2,500,000	2,618,608		(18,866)			3.250	2.370	AO	15,573	81,250	10/01/2021	10/22/2030
000000-00-0	Romania Sr Nt		D		2.C FE	5,375,671	80.7640	4,233,649	5,242,000	5,334,180		(13,685)			3.000	2.686	FA	59,846	157,260	11/10/2021	02/14/2031
000000-00-0	Abu Dhabi Sr Nt		D		1.C FE	2,418,750	82.7510	2,068,763	2,500,000	2,445,014		8,290			1.700	2.082	MS	14,049	42,500	09/30/2021	03/02/2031
000000-00-0	Abu Dhabi Govt International Sr Nt		D		1.C FE	1,452,000	82.3270	1,234,905	1,500,000	1,466,429		4,602			1.875	2.237	MS	8,281	28,125	10/13/2021	09/15/2031
000000-00-0	UAE International Govt Bond Sr Nt		D		1.D FE	982,500	83.2360	832,364	1,000,000	987,697		1,663			2.000	2.196	AO	4,000	20,000	10/14/2021	10/19/2031
000000-00-0	Dominican Republic Sr Nt		D		3.C FE	2,703,000	89.1830	2,675,481	3,000,000	2,720,532		17,532			4.875	6.424	MS	39,813	73,125	05/15/2024	09/23/2032
000000-00-0	Gaci First Investment Sr Nt		D	2	1.E FE	1,976,600	98.7450	1,974,896	2,000,000	1,980,778		1,944			5.250	5.403	AO	22,750	105,000	10/05/2022	10/13/2032
000000-00-0	Saudi International Bond Sr Nt		D		1.E FE	5,866,504	79.4100	5,244,223	6,604,000	6,016,571		60,155			2.250	3.500	FA	61,500	148,590	06/17/2022	02/02/2033
000000-00-0	Abu Dhabi Natl Energy Sr Nt		D		1.D FE	1,984,750	109.1910	1,856,247	1,700,000	1,948,094		(15,242)			6.500	4.862	AO	19,644	110,500	06/29/2022	10/27/2036
000000-00-0	Republic of Indonesia Sr Nt		D		2.B FE	1,436,932	109.8050	1,137,578	1,036,000	1,368,386		(21,849)			6.625	3.378	FA	25,547	68,635	09/24/2021	02/17/2037
000000-00-0	DP World Ltd/United Arab Emira Sr Nt		D		2.B FE	1,642,500	108.5280	1,627,926	1,500,000	1,627,728		(6,761)			6.850	5.879	JJ	51,090	102,750	09/13/2022	07/02/2037
000000-00-0	Republic of Kazakhstan Sr Nt		D		2.B FE	1,453,797	90.9260	1,064,748	1,171,000	1,427,275		(9,018)			4.875	3.353	AO	12,210	57,086	12/10/2021	10/14/2044
000000-00-0	Republic of Kazakhstan Sr Nt		D		2.B FE	4,889,296	108.0790	4,757,651	4,402,000	4,859,810		(11,776)			6.500	5.635	JJ	127,169	286,130	05/31/2022	07/21/2045
000000-00-0	State of Qatar Sr Nt		D	1	1.C FE	4,325,859	89.5890	3,061,266	3,417,000	4,244,540		(26,985)			4.625	3.073	JD	12,731	158,036	12/02/2021	06/02/2046
000000-00-0	Saudi International Bond Sr Nt		D		1.E FE	692,359	80.6300	472,493	586,000	683,560		(2,975)			4.500	3.412	AO	4,761	26,370	12/03/2021	10/26/2046
000000-00-0	Saudi Intl Bd Sr Nt		D		1.E FE	5,808,216	81.7340	4,361,332	5,336,000	5,772,430		(12,079)			4.625	4.061	AO	59,641	246,790	04/13/2022	10/04/2047
000000-00-0	Kindgom of Saudi Arabia Sr Nt		D		1.E FE	3,178,125	86.4090	2,160,233	2,500,000	3,126,411		(16,245)			5.000	3.466	AO	25,694	125,000	09/02/2021	04/17/2049
000000-00-0	Abu Dhabi Sr Nt		D		1.C FE	1,972,500	76.3630	1,527,268	2,000,000	1,974,047		590			3.875	3.957	AO	16,146	77,500	04/13/2022	04/16/2050
000000-00-0	Romania Sr Nt		D		2.C FE	4,897,500	62.9640	4,407,452	7,000,000	4,951,120		30,407			4.000	6.299	FA	106,556	280,000	03/29/2023	02/14/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	Abu Dhabi Natl Energy Sr Nt		D	2	1.D FE	2,994,600	69.1190	2,902,977	4,200,000	2,997,095		2,495			3.400	5.464	AO	24,593		11/15/2024	04/29/2051
000000-00-0	Saudi International Bond Sr Nt		D		1.E FE	1,539,000	63.0400	1,260,802	2,000,000	1,559,459		8,050			3.250	4.702	MN	7,944	65,000	05/10/2022	11/17/2051
000000-00-0	Romania Sr Nt		D		2.C FE	994,630	100.9230	1,009,234	1,000,000	994,730		53			7.625	7.671	JJ	34,736	76,250	01/05/2023	01/17/2053
000000-00-0	Saudi Arabian Oil Company Sr Nt		D	1	1.E FE	2,937,250	93.0430	2,884,333	3,100,000	2,937,586		336			5.875	6.233	JJ	82,968		11/15/2024	07/17/2064
06237M-AB-9	Bank Gospodarstwa Krajow Sr Nt		D		1.G FE	5,019,900	103.7670	5,188,340	5,000,000	5,015,751		(3,559)			6.250	6.156	AO	52,951	312,500	10/26/2023	10/31/2028
16882L-AA-0	Chile Electrcity Lux Sr Nt		D		1.G FE	7,018,741	97.2300	6,815,851	7,010,000	7,018,608		(133)			5.580	5.565	AO	72,799		10/08/2024	10/20/2035
168863-CA-4	Republic of Chile Sr Nt		D		1.F FE	1,971,000	97.9690	1,959,388	2,000,000	1,991,433		7,841			3.125	3.543	JJ	27,778	62,500	04/27/2022	01/21/2026
168863-CF-3	Republic of Chile Sr Nt		D	2	1.F FE	6,607,500	94.5980	6,148,883	6,500,000	6,547,977		(17,945)			3.240	2.940	FA	84,825	210,600	08/19/2022	02/06/2028
168863-DT-2	Republic of Chile Sr Nt		D	2	1.F FE	10,072,500	80.6320	8,063,190	10,000,000	10,054,136		(5,779)			2.550	2.478	JJ	109,083	255,000	09/20/2021	07/27/2033
168863-DV-7	Republic of Chile Sr Nt		D	1	1.F FE	712,478	86.2050	705,159	818,000	723,623		7,993			3.500	5.103	JJ	12,009	28,630	08/02/2023	01/31/2034
168863-DW-5	Republic of Chile Sr Nt		D	1	1.F FE	3,116,000	74.8130	2,992,536	4,000,000	3,146,132		13,409			4.000	5.530	JJ	67,111	160,000	09/06/2022	01/31/2052
168863-DY-1	Republic of Chile Sr Nt		D	1	1.F FE	5,888,430	84.0530	5,196,163	6,182,000	5,902,044		9,639			4.340	4.716	MS	84,961	268,299	08/04/2023	03/07/2042
195325-DL-6	Republic of Colombia Sr Nt		D	1	3.A FE	4,068,000	95.5020	3,820,060	4,000,000	4,028,733		(13,159)			3.875	3.513	AO	28,417	155,000	12/14/2021	04/25/2027
195325-DS-1	Republic of Colombia Sr Nt		D	1	3.A FE	1,018,980	79.4210	857,747	1,080,000	1,037,230		5,918			3.125	3.840	AO	7,125	33,750	10/12/2021	04/15/2031
195325-EP-6	Republic of Colombia Sr Nt		D	1	3.A FE	1,195,380	97.7290	1,172,747	1,200,000	1,195,416		36			7.750	7.800	MN	13,950		10/28/2024	11/07/2036
21987B-BH-0	Codelco Inc Sr Nt		D	1	2.A FE	4,715,300	97.5460	4,877,320	5,000,000	4,718,738		3,438			6.300	6.746	MS	98,875	315,000	01/23/2024	09/08/2053
25714P-EZ-7	Dominican Republic Sr Nt		D		3.C FE	330,319	99.3420	330,810	333,000	330,371		52			6.600	6.700	JD	1,832	9,158	06/25/2024	06/01/2036
30216K-AA-0	Export-Import Bk India Sr Nt		D		2.C FE	1,917,620	97.5900	1,951,792	2,000,000	1,964,826		20,815			3.375	4.531	FA	27,375	67,500	08/30/2022	08/05/2026
30216K-AG-7	Export-Import Bk India Sr Nt		D		2.C FE	1,802,706	100.4800	1,808,631	1,800,000	1,802,285		(221)			5.500	5.480	JJ	44,825	99,000	01/11/2023	01/18/2033
45434M-2B-7	Indian Railway Finance Corpora Euro MTN		D		2.C FE	7,888,220	76.8010	7,756,901	10,100,000	7,922,414		34,194			3.950	5.552	FA	152,931	274,525	03/01/2024	02/13/2050
45434M-2C-5	Indian Railway Finance Corpora Sr Nt		D		2.C FE	16,893,223	86.4100	17,714,132	20,500,000	17,535,648		392,983			2.800	5.627	FA	224,817	574,000	01/17/2024	02/10/2031
455780-CH-7	Indonesia (Republic of) Sr Nt		D		2.B FE	5,819,500	98.5300	4,926,510	5,000,000	5,483,406		(110,953)			4.750	2.273	FA	92,361	237,500	11/22/2021	02/11/2029
455780-CJ-3	Indonesia (Republic of) Sr Nt		D		2.B FE	3,673,020	97.1990	2,692,415	2,770,000	3,603,852		(21,755)			5.350	3.493	FA	57,631	148,195	09/07/2021	02/11/2049
455780-CV-6	Indonesia (Republic of) Sr Nt		D		2.B FE	2,141,700	81.8920	1,801,626	2,200,000	2,160,793		5,866			1.850	2.159	MS	12,323	40,700	08/27/2021	03/12/2031
455780-CY-0	Indonesia (Republic of) Sr Nt		D	2	2.B FE	813,591	82.4950	687,185	833,000	819,504		1,873			2.150	2.418	JJ	7,612	17,910	10/05/2021	07/28/2031
455780-DJ-2	Indonesia (Republic of) Sr Nt	LS	D	1	2.B FE	1,244,788	89.5570	1,119,456	1,250,000	1,246,044		471			3.550	3.600	MS	11,217	44,375	03/22/2022	03/31/2032
500631-AW-6	Korea Electric Power Sr Nt		D		1.C FE	4,005,070	98.2680	3,930,708	4,000,000	4,002,608		(995)			4.000	3.972	JD	7,556	160,000	06/08/2022	06/14/2027
698299-BF-0	Republic of Panama Sr Nt		D	1	2.C FE	3,157,500	92.2550	2,767,647	3,000,000	3,082,219		(26,272)			3.875	2.902	MS	33,583	116,250	01/14/2022	03/17/2028
698299-BG-8	Republic of Panama Sr Nt		D	1	2.C FE	3,347,190	64.1860	2,426,231	3,780,000	3,372,773		10,023			4.500	5.352	MN	21,735	170,100	04/25/2022	05/15/2047
698299-BH-6	Republic of Panama Sr Nt		D	1	2.C FE	4,641,912	61.6640	2,710,319	4,395,273	4,623,802		(5,686)			4.500	4.151	AO	41,206	197,787	02/08/2022	04/16/2050
698299-BK-9	Republic of Panama Sr Nt		D	1	2.C FE	4,123,799	83.4870	3,334,475	3,994,000	4,075,544		(15,653)			3.160	2.705	JJ	55,392	126,210	10/26/2021	01/23/2030
698299-BL-7	Republic of Panama Sr Nt		D	1	2.C FE	774,000	52.3190	523,185	1,000,000	779,533		2,225			3.870	5.261	JJ	16,985	38,700	06/01/2022	07/23/2060
698299-BN-3	Republic of Panama Sr Nt		D	1	2.C FE	2,586,270	69.9290	1,860,106	2,660,000	2,606,036		6,218			2.252	2.542	MS	15,309	59,903	10/15/2021	09/29/2032
698299-BR-4	Republic of Panama Sr Nt	LS	D	1	2.C FE	4,304,989	75.2400	3,661,936	4,867,000	4,415,744		45,149			3.298	4.694	JJ	72,231	160,514	07/05/2022	01/19/2033
698299-BT-0	Republic of Panama Sr Nt		D	1	2.C FE	1,523,139	90.7120	1,353,429	1,492,000	1,519,833		(1,987)			6.400	6.146	FA	36,338	95,488	03/22/2023	02/14/2035
715638-AU-6	Republic of Peru Sr Nt		D		2.B FE	1,636,500	104.5370	1,568,061	1,500,000	1,619,508		(7,533)			6.550	5.581	MS	29,202	98,250	09/01/2022	03/14/2037
715638-BU-5	Republic of Peru Sr Nt	LS	D		2.B FE	3,375,000	97.7460	2,932,374	3,000,000	3,171,944		(62,707)			4.125	1.896	FA	43,313	123,750	09/08/2021	08/25/2027
715638-DE-9	Republic of Peru Sr Nt		D	1	2.B FE	2,565,000	97.0130	2,425,318	2,500,000	2,515,497		(15,586)			2.392	1.750	JJ	26,246	59,800	10/01/2021	01/23/2026
715638-DF-6	Republic of Peru Sr Nt		D		2.B FE	4,326,105	85.2700	3,647,011	4,277,000	4,310,195		(4,998)			2.783	2.643	JJ	52,240	119,029	12/09/2021	01/23/2031
715638-DU-3	Republic of Peru Sr Nt		D	1	2.B FE	4,797,503	80.3900	3,902,145	4,854,000	4,810,326		4,122			3.000	3.115	JJ	67,147	145,620	11/22/2021	01/15/2034
71567R-AU-0	Perusahann Penerbit SBSN Sr Nt		D		2.B FE	2,660,333	98.6530	2,631,070	2,667,000	2,663,577		1,307			4.400	4.456	JD	8,149	117,348	06/23/2022	06/06/2027
71568Q-AC-1	Perusahaan Listrik Negara Sr Nt		D		2.B FE	1,007,500	97.6720	976,718	1,000,000	1,003,691		(1,459)			4.125	3.960	MN	5,271	41,250	04/08/2022	05/15/2027
718286-BZ-9	Republic of Philippines Sr Nt		D		2.B FE	3,918,250	83.1250	2,909,368	3,500,000	3,861,894		(18,640)			3.950	3.086	JJ	61,828	138,250	11/10/2021	01/20/2040
718286-CA-3	Republic of Philippines Sr Nt		D		2.B FE	2,678,242	79.5200	1,945,842	2,447,000	2,648,181		(9,521)			3.700	3.052	MS	30,180	90,539	09/21/2021	03/01/2041
718286-CG-0	Republic of Philippines Sr Nt		D		2.B FE	4,047,400	95.0260	3,991,105	4,200,000	4,076,931		19,468			3.750	4.550	JJ	73,062	120,000	05/15/2024	01/14/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
718286-CJ-4	Republic of Philippines Sr Nt		D		2.B FE	3,518,211	87.5120	3,355,199	3,834,000	3,611,390		36,537			2.457	3.651	MN	14,654	94,201	05/04/2022	05/05/2030
718286-CV-7	Republic of Philippines Sr Nt		D		2.B FE	2,000,000	100.5040	2,010,072	2,000,000	2,000,000					5.170	5.170	AO	22,403	103,400	10/05/2022	10/13/2027
718286-CY-1	Republic of Philippines Sr Nt		D		2.B FE	402,000	98.2000	392,799	400,000	401,344		(342)			4.625	4.521	JJ	8,428	18,500	01/12/2023	07/17/2028
731011-AV-4	Republic Of Poland Nt		D	2	1.G FE	3,473,610	95.9630	3,358,695	3,500,000	3,477,112		2,045			4.875	4.968	AO	41,234	170,625	03/28/2023	10/04/2033
731011-AZ-5	Republic Of Poland Sr Nt		D		1.G FE	17,902,225	91.9660	16,783,759	18,250,000	17,906,039		3,814			5.500	5.632	MS	287,184	501,875	06/06/2024	03/18/2054
760942-BA-9	Republica Orient Uruguay Sr Nt		D		2.B FE	1,775,941	91.8240	1,453,579	1,583,000	1,762,547		(4,570)			5.100	4.314	JD	2,915	80,733	09/01/2022	06/18/2050
760942-BB-7	Republica Orient Uruguay Sr Nt		D		2.B FE	1,916,382	99.0280	1,847,864	1,866,000	1,888,161		(11,674)			4.375	3.688	AO	14,513	81,638	07/05/2022	10/27/2027
760942-BD-3	Republica Orient Uruguay Sr Nt		D		2.B FE	5,022,262	88.4860	3,422,631	3,868,000	4,957,049		(21,291)			4.975	3.441	AO	37,952	192,433	11/22/2021	04/20/2055
77586T-AE-6	Romania Sr Nt MTN		D		2.C FE	3,846,460	88.9930	3,550,833	3,990,000	3,851,733		3,318			6.125	6.443	JJ	107,938	183,138	05/16/2024	01/22/2044
80413T-AP-4	Saudi International Bond Sr Nt		D		1.E FE	3,150,000	95.0870	2,852,604	3,000,000	3,059,635		(27,877)			2.500	1.530	FA	30,833	75,000	09/09/2021	02/03/2027
80413T-AT-6	Saudi International Bond Sr Nt		D		1.E FE	5,432,500	89.9400	4,496,975	5,000,000	5,284,518		(45,520)			3.250	2.200	AO	31,146	162,500	08/26/2021	10/22/2030
91086Q-BB-3	United Mexican States Sr Nt		D	1	2.B FE	1,899,625	75.9560	1,329,225	1,750,000	1,886,132		(4,574)			4.750	4.157	MS	26,092	83,125	11/22/2021	03/08/2044
91087B-AD-2	United Mexican States Sr Nt		D	1	2.B FE	3,244,500	71.7220	2,151,669	3,000,000	3,226,483		(5,801)			4.600	4.092	FA	54,050	138,000	09/21/2021	02/10/2048
91087B-AK-6	United Mexican States Sr Nt		D	1	2.B FE	2,496,960	90.7160	1,959,461	2,160,000	2,400,506		(30,151)			4.750	2.991	AO	18,240	102,600	09/07/2021	04/27/2032
91087B-AM-2	United Mexican States Sr Nt		D	1	2.B FE	642,321	81.0560	540,642	667,000	649,731		2,407			2.659	3.109	MN	1,823	17,736	10/25/2021	05/24/2031
91087B-AN-0	United Mexican States Sr Nt		D	1	2.B FE	2,858,000	57.0880	2,283,516	4,000,000	2,881,771		9,360			3.771	5.573	MN	15,503	150,840	06/01/2022	05/24/2061
91087B-AQ-3	United Mexican States Sr Nt		D	2	2.B FE	7,416,250	73.8180	7,381,790	10,000,000	7,512,579		79,224			4.280	6.802	FA	162,878	428,000	10/11/2023	08/14/2041
91087B-AR-1	United Mexican States Sr Nt		D	1	2.B FE	3,699,763	79.4300	2,954,796	3,720,000	3,703,906		1,471			3.500	3.556	FA	50,272	130,200	01/04/2022	02/12/2034
91087B-AS-9	United Mexican States Sr Nt		D	1	2.B FE	2,936,297	67.5890	1,992,452	2,947,912	2,936,795		209			4.400	4.424	FA	50,082	129,708	01/05/2022	02/12/2052
91087B-BA-7	United Mexican States Sr Nt		D		2.B FE	2,634,008	89.6960	2,391,306	2,666,000	2,634,321		313			6.400	6.491	MN	25,594	85,312	05/16/2024	05/07/2054
917288-BK-7	Republica Orient Uruguay Sr Nt		C	2	2.B FE	3,664,614	96.9160	3,230,224	3,333,000	3,550,665		(39,530)			4.375	2.970	JJ	63,998	145,819	03/15/2022	01/23/2031
91822Q-VX-2	Republic Of Uzbekistan Sr Nt		D		3.C FE	2,966,640	103.2750	3,098,262	3,000,000	2,973,629		5,763			7.850	8.125	AO	51,679	235,500	10/05/2023	10/12/2028
BR4255-69-0	Hungary Sr Nt		D		2.B FE	9,178,926	79.2910	8,504,763	10,726,000	9,484,906		151,201			2.125	4.057	MS	62,680	227,928	03/29/2023	09/22/2031
BR4258-71-0	Hungary Sr Nt		D		2.B FE	704,704	58.5040	411,865	704,000	704,678		(16)			3.125	3.120	MS	6,111	22,000	12/15/2021	09/21/2051
BW6685-17-4	ROMANIA Sr Nt		D		2.C FE	2,436,996	93.0220	2,314,385	2,488,000	2,443,111		3,422			6.000	6.257	MN	14,928	149,280	03/29/2023	05/25/2034
BX7988-89-8	Bermuda (Government of) Sr Nt		D	1	1.E FE	1,035,610	96.3780	963,780	1,000,000	1,028,319		(3,204)			5.000	4.540	JJ	23,056	50,000	08/15/2022	07/15/2032
BZ3435-54-3	Gaci First Investment Sr Nt		D	2	1.E FE	4,953,450	99.5980	4,979,905	5,000,000	4,972,661		8,931			5.000	5.214	AO	54,167	250,000	10/05/2022	10/13/2027
P3143N-BF-0	Codelco Inc Sr Nt		D	1	2.A FE	5,737,956	66.7210	5,560,545	8,334,000	5,763,800		25,844			3.700	6.122	JJ	129,339	154,179	06/06/2024	01/30/2050
Y20721-BM-0	Republic Of Indonesia Sr Nt		D		2.B FE	3,558,740	94.1980	2,747,750	2,917,000	3,499,911		(19,337)			5.125	3.704	JJ	68,934	149,496	10/27/2021	01/15/2045
Y7141B-AB-9	Freeport Indonesia PT Sr Nt MTN	LS	D	1	2.C FE	8,759,570	97.4410	8,949,956	9,185,000	8,811,969		39,457			5.315	6.011	AO	104,417	488,183	02/05/2024	04/14/2032
YX5291-29-0	Republic of Serbia Sr Nt		D		3.A FE	2,949,612	98.4480	2,953,443	3,000,000	2,951,675		2,063			6.000	6.228	JD	9,500	90,000	06/06/2024	06/12/2034
ZB1488-59-0	Dev Bank of Kazakhstan Sr Nt		D		2.B FE	2,993,104	100.4620	3,013,869	3,000,000	2,994,648		1,544			5.500	5.584	AO	34,833	82,500	04/09/2024	04/15/2027
ZF4868-28-6	Gaci First Investment Sr Nt		D	2	1.E FE	1,526,875	86.6860	1,517,003	1,750,000	1,528,724		1,849			5.375	6.332	JJ	39,715	47,031	05/10/2024	01/29/2054
ZI7610-27-5	Codelco Inc Sr Nt		D	1	2.A FE	1,987,000	97.5460	1,950,928	2,000,000	1,987,336		336			6.300	6.348	MS	39,550	63,000	05/23/2024	09/08/2053
ZK5969-54-6	Bank Gospodarstwa Krajowego Sr Nt		D		1.G FE	4,968,750	97.4410	4,872,055	5,000,000	4,970,449		1,699			5.375	5.464	MN	29,115	134,400	06/21/2024	05/22/2033
ZM2329-83-1	Hungary Sr Nt		D		2.B FE	1,435,935	101.6710	1,525,067	1,500,000	1,437,095		717			6.750	7.098	MS	27,000	101,250	01/04/2023	09/25/2052
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						415,090,611	XXX	374,974,915	424,738,185	413,993,040		74,826			XXX	XXX	XXX	5,150,744	15,133,285	XXX	XXX
0309999999. Total - All Other Government Bonds						415,090,611	XXX	374,974,915	424,738,185	413,993,040		74,826			XXX	XXX	XXX	5,150,744	15,133,285	XXX	XXX
13063A-5G-5	California St GO Bld Amer Bd Txbl Var Purp			1	1.C FE	10,578,584	118.0540	8,511,679	7,210,000	9,717,376		(125,847)			7.550	4.267	AO	136,089	544,355	02/07/2017	04/01/2039
13063A-7D-0	California St GO Bld Amer Bd	SD		1	1.C FE	13,759,305	114.4570	12,452,943	10,880,000	12,923,781		(88,697)			7.300	5.432	AO	198,560	794,240	05/01/2012	10/01/2039
13063B-FR-8	California St GO Bld Amer Bd			1	1.C FE	7,842,763	117.4960	7,590,242	6,460,000	7,465,522		(39,712)			7.625	6.043	MS	164,192	492,575	07/19/2011	03/01/2040
13063D-GD-4	California St GO Txbl-Ref			2	1.C FE	25,847,010	96.2130	23,572,185	24,500,000	24,996,861		(141,332)			4.500	3.830	AO	275,625	1,102,500	04/18/2018	04/01/2033
13063D-GE-2	California St GO Txbl-Ref			2	1.C FE	7,371,840	93.5950	6,551,664	7,000,000	7,137,642		(39,054)			4.600	3.949	AO	80,500	322,000	04/18/2018	04/01/2038
20772J-AA-0	Connecticut St GO School Const Bd Ser B			1	1.D FE	10,060,400	101.1420	10,114,210	10,000,000	10,020,943		(3,799)			5.295	5.245	AO	132,375	529,500	10/06/2010	10/01/2029
20772K-QN-2	State of Connecticut Txbl Ser A				1.D FE	1,725,000	96.9610	1,672,581	1,725,000	1,725,000					4.060	4.060	JD	3,113	70,035	05/26/2022	06/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20772K-QP-7	State of Connecticut Txbl Ser A			1	1.D FE	3,450,000	96.4780	3,328,484	3,450,000	3,450,000					4.110	4.110	JD	6,302	141,795	05/26/2022	06/15/2031
373385-CB-7	Georgia St GO Txbl - Ser B			2	1.A FE	14,722,038	86.3650	12,807,974	14,830,000	14,755,337		4,938			3.300	3.351	FA	203,913	489,390	07/20/2017	02/01/2037
373385-DM-2	Georgia St GO Txbl Tranche 2 Ser B			1	1.A FE	6,122,464	93.2710	5,698,870	6,110,000	6,114,912		(1,292)			3.700	3.675	JJ	113,035	226,070	07/19/2018	07/01/2032
373385-DN-0	Georgia St GO Txbl Tranche 2 Ser B			2	1.A FE	3,707,548	92.4740	3,421,549	3,700,000	3,702,979		(783)			3.750	3.725	JJ	69,375	138,750	07/19/2018	07/01/2033
373385-DP-5	Georgia St GO Txbl Tranche 2 Ser B			1	1.A FE	5,944,080	91.7490	5,504,946	6,000,000	5,962,543		3,205			3.800	3.879	JJ	114,000	228,000	09/11/2018	07/01/2034
373385-FG-3	Georgia St GO Txbl			2	1.A FE	6,559,232	85.0020	5,575,446	6,559,232	6,559,232					2.900	2.900	JJ	95,109	190,218	06/20/2019	07/01/2034
452151-LF-8	Illinois St GO Txbl Pension				1.G FE	20,991,932	98.4870	21,046,955	21,370,353	21,026,586		23,420			5.100	5.339	JD	90,824	1,089,888	05/20/2024	06/01/2033
452152-FA-4	Illinois St GO Bld Amer Bd Ser 3			1	1.G FE	4,305,442	104.1290	4,405,475	4,230,769	4,275,886		(3,009)			6.725	6.580	AO	71,130	284,519	04/29/2010	04/01/2035
452152-UP-4	Illinois St GO Txbl			1	1.G FE	1,257,438	99.0800	1,290,331	1,302,311	1,261,515		1,838			5.650	5.985	JD	6,132	73,581	10/05/2022	12/01/2038
452153-DX-4	Illinois St GO Txbl-Ser A				1.G FE	13,000,000	102.8540	13,371,072	13,000,000	13,000,000					5.920	5.920	AO	192,400	769,600	09/29/2022	10/01/2028
452153-DY-2	Illinois St GO Txbl-Ser A				1.G FE	6,991,880	103.2110	7,224,735	7,000,000	6,993,978		1,068			6.000	6.021	AO	105,000	420,000	09/29/2022	10/01/2029
574192-5F-3	Maryland St GO Bld Amer Bd			1	1.A FE	1,002,130	99.9990	999,988	1,000,000	1,000,031		(189)			4.600	4.580	MS	15,333	46,000	02/24/2010	03/01/2025
57582R-YN-0	Massachusetts St GO Ref Ser D				1.B FE	18,238,352	80.8280	14,741,714	18,238,352	18,238,352					2.663	2.663	MS	161,896	485,687	08/27/2019	09/01/2039
57582R-YP-5	Massachusetts St GO Tcbl Ref Ser D				1.B FE	6,075,000	72.0980	4,379,972	6,075,000	6,075,000					2.813	2.813	MS	56,963	170,890	08/27/2019	09/01/2043
882724-HC-4	Texas St GO Txbl Public Fin Auth			2	1.A FE	4,195,000	94.2880	3,955,365	4,195,000	4,195,000					3.749	3.749	AO	39,318	157,271	08/29/2018	10/01/2031
882724-HD-2	Texas St GO Txbl Public Fin Auth			2	1.A FE	6,750,000	93.5630	6,315,516	6,750,000	6,750,000					3.819	3.819	AO	64,446	257,783	08/29/2018	10/01/2032
882724-QN-0	Texas St GO Txbl-Ref-State of Tx Hwy Imp			2	1.A FE	50,000	85.4330	42,716	50,000	50,000					2.964	2.964	AO	371	1,482	11/14/2019	04/01/2034
882724-QP-5	Texas St GO Txbl-Ref-State of Tx Hwy Imp			2	1.A FE	95,000	78.4250	74,504	95,000	95,000					3.211	3.211	AO	763	3,050	11/14/2019	04/01/2044
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						200,642,438	XXX	184,651,116	191,731,017	197,493,476		(409,245)			XXX	XXX	XXX	2,396,764	9,029,179	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						200,642,438	XXX	184,651,116	191,731,017	197,493,476		(409,245)			XXX	XXX	XXX	2,396,764	9,029,179	XXX	XXX
164231-KQ-4	Cherokee Cnty GA Sch Sys GO Bld Amer Bd			1	1.B FE	1,425,000	102.3300	1,458,198	1,425,000	1,425,000					5.870	5.870	FA	34,853	83,648	06/19/2009	08/01/2028
167486-HL-6	Chicago IL GO Ser B			1	2.A FE	10,000,000	100.6160	10,061,550	10,000,000	10,000,000					6.207	6.207	JJ	310,350	620,700	01/14/2010	01/01/2032
199507-7S-7	Columbus OH City Sch Dist GO Ref Txbl Sch Facs Constr			2	1.A	531,411	100.4890	517,517	515,000	522,331		(7,785)			4.750	3.158	JD	2,039	24,463	10/30/2023	12/01/2026
199507-8C-1	Columbus OH City Sch Dist GO Ref Txbl Sch Facs Constr			2	1.C FE	6,175,723	100.2640	6,000,782	5,985,000	6,070,196		(90,473)			4.750	3.158	JD	23,691	284,288	10/30/2023	12/01/2026
303820-4M-3	Fairfax Cnty VA GO Ref Pub Imp Bld Amer Bd			1	1.A FE	1,999,900	101.7860	2,035,718	2,000,000	1,999,961		13			5.100	5.101	AO	25,500	102,000	10/14/2009	10/01/2027
30382A-JB-9	Fairfax Cnty VA GO Ref Ser B			1	1.A FE	1,982,780	91.4430	1,828,860	2,000,000	1,989,278		1,183			3.500	3.580	AO	17,500	70,000	01/29/2019	10/01/2032
346622-7Z-0	Forsyth Cnty NC GO Qual Sch Constr Bd	SD		2	1.A FE	2,000,000	100.0390	2,000,778	2,000,000	2,000,000					4.986	4.986	AO	24,930	99,720	08/18/2010	04/01/2027
425506-3N-0	Hennepin Cnty MN GO Bld Amer Bd Ser D	SD			1.A FE	1,984,740	99.5370	1,990,740	2,000,000	1,996,585		1,077			4.300	4.363	JD	7,167	85,869	08/25/2010	12/01/2027
442331-3J-1	Houston TX GO Txbl			2	1.D FE	10,000,000	92.4590	9,245,890	10,000,000	10,000,000					4.061	4.061	MS	135,367	406,100	12/20/2017	03/01/2035
442331-3K-8	Houston TX GO Txbl				1.D FE	10,000,000	84.3390	8,433,920	10,000,000	10,000,000					3.961	3.961	MS	132,033	396,100	12/20/2017	03/01/2047
45528S-5S-1	Indianapolis IN Pub Impt GO Bld Amer Bds Txbl Ser B2			1	1.D FE	10,624,149	102.9830	8,624,801	8,375,000	10,081,810		(79,578)			6.116	4.266	JJ	236,188	512,215	03/31/2017	01/15/2040
544351-MX-4	Los Angeles CA GO Txbl Ser A			2	1.C FE	7,302,251	94.5390	6,910,830	7,310,000	7,305,869		536			3.790	3.800	MS	92,350	277,049	07/17/2018	09/01/2031
544351-MY-2	Los Angeles CA GO Txbl Ser A			2	1.C FE	5,293,698	93.4670	4,963,071	5,310,000	5,300,300		1,072			3.820	3.848	MS	67,614	202,842	07/17/2018	09/01/2032
59163P-KP-7	Metro OR GO Taxable Bond			2	1.A FE	4,361,991	91.0140	3,780,726	4,154,000	4,255,628		(21,518)			3.100	2.511	JD	10,731	128,774	10/10/2019	06/01/2031
59163P-KS-1	Metro OR GO Txbl			2	1.A FE	19,764,614	87.4560	16,739,934	19,141,000	19,439,914		(62,676)			3.250	2.871	JD	51,840	622,083	06/18/2019	06/01/2034
59163P-KX-0	Metro OR GO Txbl			2	1.A FE	19,715,800	83.2030	16,640,520	20,000,000	19,776,567		11,651			3.500	3.600	JD	58,333	700,000	05/02/2019	06/01/2039
649660-L6-5	New York NY Txbl Social Bonds Ser B-2				1.C FE	9,000,000	97.7670	8,799,012	9,000,000	9,000,000					5.263	5.263	AO	118,418	473,670	10/05/2022	10/01/2052
717883-SD-5	Philadelphia PA Sch Dist GO Build Amer Bd				1.D FE	20,000,000	92.2360	18,447,100	20,000,000	20,000,000					5.060	5.060	MS	337,333	1,012,000	10/20/2016	09/01/2042
736688-LX-8	Portland OR Comm College GO Txble Pension			2	1.B FE	5,000,000	93.8120	4,690,615	5,000,000	5,000,000					4.637	4.637	JD	19,321	231,850	11/07/2018	06/01/2038
73723R-H9-7	Portsmouth VA GO Bld Amer Bd Ser B			2	1.C FE	9,306,844	85.9470	8,057,494	9,375,000	9,329,164		4,429			2.500	2.561	FA	97,656	234,375	08/13/2019	02/01/2034
743756-AC-2	Prov St Joseph Health Obl Unsecured Nt Ser I			1	1.F FE	15,000,000	73.6650	11,049,690	15,000,000	15,000,000					3.744	3.744	AO	140,400	561,600	09/20/2016	10/01/2047
743756-AE-8	Prov St Joseph Health Obl Unsecured Ser A			1	1.F FE	15,000,000	75.4460	11,316,915	15,000,000	15,000,000					3.930	3.930	AO	147,375	589,500	01/30/2018	10/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
748508-B5-6	Quincy MA GO Txbl			2	1.C FE	5,000,000	77.6790	3,883,940	5,000,000	5,000,000					2.990	2.990	JD	6,644	149,500	12/15/2021	12/15/2039
758449-SG-8	Reedy Creek Impt Dist FL GO Txbl Ref Ser A			1	1.D FE	2,570,000	79.3930	2,040,387	2,570,000	2,570,000					2.547	2.547	JD	5,455	65,458	02/05/2020	06/01/2035
758449-SH-6	Reedy Creek Impt Dist FL GO Txbl Ref Ser A				1.D FE	2,425,000	77.2600	1,873,545	2,425,000	2,425,000					2.731	2.731	JD	5,519	66,227	02/05/2020	06/01/2038
797272-RF-0	San Digo CA Community CLG DIST Txbl-Ref-Ser B			2	1.B FE	300,000	85.8660	257,597	300,000	300,000					2.877	2.877	FA	3,596	8,631	09/18/2019	08/01/2033
797272-RG-8	San Digo CA Community CLG DIST Txbl-Ref-Ser B			2	1.B FE	3,888,000	81.4320	3,166,068	3,888,000	3,888,000					3.316	3.316	FA	53,719	128,926	09/18/2019	08/01/2041
797272-RH-6	San Digo CA Community CLG DIST Txbl-Ref-Ser B			2	1.B FE	1,247,000	84.7090	1,056,326	1,247,000	1,247,000					2.977	2.977	FA	15,468	37,123	09/18/2019	08/01/2034
982696-SF-4	Wyandotte Cnty KS Sch Dist Txbl Ref Ser B			2	1.E FE	2,630,000	72.6500	1,910,700	2,630,000	2,630,000					3.170	3.170	MS	27,790	83,371	02/04/2020	09/01/2046
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						204,528,901	XXX	177,783,224	201,650,000	203,552,603		(242,069)			XXX	XXX	XXX	2,209,180	8,258,082	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						204,528,901	XXX	177,783,224	201,650,000	203,552,603		(242,069)			XXX	XXX	XXX	2,209,180	8,258,082	XXX	XXX
007944-AK-7	Adventist Health System of Wes Sr Nt			1	2.A FE	24,410,516	100.7350	24,579,364	24,400,000	24,410,444		(72)			5.757	5.751	JD	117,059	733,570	06/26/2024	12/01/2034
010268-CX-6	Alabama Fed Aid HW Fin AuthRev Txbl Ser B			2	1.C FE	1,000,000	78.5180	785,179	1,000,000	1,000,000					2.650	2.650	MS	8,833	26,500	10/07/2021	09/01/2037
010869-HT-5	Alameda CA Corr Trans Auth Rev Txbl Ref Sub B Cap Apprec Bd	@			1.E FE	21,138,250	82.6250	28,918,855	35,000,000	29,728,232		1,266,410			0.000	4.401	N/A			02/24/2017	10/01/2028
010869-JF-3	Alameda CA Corr Trans Auth Rev Txbl Ref Snr Lien Ser B			1	1.G FE	2,085,306	42.5820	2,652,846	6,230,000	2,304,776		94,416			0.000	11.546	MAT			07/01/2022	10/01/2039
010869-JL-0	Alameda CA Corr Trans Auth Rev Txbl Ref Snr Lien Ser B			1	1.E FE	4,580,000	96.3000	4,410,540	4,580,000	4,580,000					5.396	5.396	AO	61,784	247,137	07/01/2022	10/01/2046
02765U-CR-3	American Mun Pwr Ohio Inc Rev Bld Amer Bd Prairie St Ser C				1.F FE	10,686,544	101.7960	9,141,290	8,980,000	10,369,605		(47,444)			6.053	4.768	FA	205,345	543,559	04/05/2017	02/15/2043
02765U-CY-8	American Mun Pwr Ohio Inc Rev Bld Amer Bd			1	1.F FE	10,019,200	105.5440	8,971,249	8,500,000	9,740,871		(38,499)			6.449	5.218	FA	207,085	548,165	02/07/2017	02/15/2044
02765U-PH-1	American Mun Pwr Ohio Inc Rev Txbl-Ref Prairie St Engy Ser D			1	1.F FE	4,834,000	88.2670	4,266,846	4,834,000	4,834,000					3.014	3.014	FA	55,041	145,697	11/06/2019	02/15/2031
02765U-PJ-7	American Mun Pwr Ohio Inc Rev Txbl-Ref- Pr St Ener Cam Ser D			1	1.F FE	5,092,000	86.9440	4,427,199	5,092,000	5,092,000					3.114	3.114	FA	59,902	158,565	11/06/2019	02/15/2032
047870-SN-1	Atlanta GA Wtr & Wstwtr Rev Txbl-Ref			2	1.D FE	2,100,000	79.9810	1,679,605	2,100,000	2,100,000					2.257	2.257	MN	7,900	47,397	10/15/2020	11/01/2035
114894-ZR-2	Broward Cnty FL Arpt Sys Rev Txbl Ref Ser C			1	1.E FE	1,457,500	89.3430	1,302,180	1,457,500	1,457,500					2.734	2.734	AO	9,962	39,848	11/01/2019	10/01/2030
114894-ZS-0	Broward Cnty FL Arpt Sys Rev Txbl Ref Ser C			1	1.E FE	3,510,800	87.8970	3,085,870	3,510,800	3,510,800					2.814	2.814	AO	24,698	98,794	11/01/2019	10/01/2031
114894-ZU-5	Broward Cnty FL Arpt Sys Rev Txbl Ref Ser C			1	1.E FE	1,273,000	85.6630	1,090,490	1,273,000	1,273,000					3.034	3.034	AO	9,656	38,623	11/01/2019	10/01/2033
114894-ZV-3	Broward Cnty FL Arpt Sys Rev Txbl Ref Ser C			1	1.E FE	1,578,450	84.3400	1,331,262	1,578,450	1,578,450					3.084	3.084	AO	12,170	48,679	11/01/2019	10/01/2034
114894-ZW-1	Broward Cnty FL Arpt Sys Rev Txbl Ref Ser C			1	1.E FE	2,044,450	80.7280	1,650,437	2,044,450	2,044,450					3.477	3.477	AO	17,771	71,086	11/01/2019	10/01/2043
13032U-D9-6	CA St Hlth Faxs Fing Auth Rev Txbl Social Bonds			1	1.D FE	4,000,000	88.3400	3,533,580	4,000,000	4,000,000					4.353	4.353	JD	14,510	174,120	03/30/2022	06/01/2041
13033W-3Y-7	California I & E Dev Bk Rev Bld Amer Bd CA Infras Econ Dev	CF			1.D FE	25,397,750	105.9880	21,197,520	20,000,000	24,722,608		(100,170)			6.486	4.827	MN	165,753	1,297,200	02/14/2017	05/15/2049
13077C-TL-8	California St Univ Rev Bld Amer Bd	CF		1	1.D FE	5,778,476	106.5900	4,689,964	4,400,000	5,492,538		(43,184)			6.484	4.383	MN	47,549	285,296	05/16/2017	11/01/2041
13077D-KT-8	California St Univ Rev Txbl Ref Ser B			1	1.D FE	2,120,000	75.1280	1,592,707	2,120,000	2,120,000					3.065	3.065	MN	10,830	64,978	02/06/2020	11/01/2042
155498-MR-6	Central TX Regional Mob Auth Txbl Ref Senior Lien E			2	1.G FE	500,000	72.0760	360,379	500,000	500,000					3.267	3.267	JJ	8,168	16,335	10/07/2021	01/01/2045
160853-VC-8	Charlotte-Mecklenburg Hosp Rev Txbl-Atrium Health-Ser A			1	1.D FE	7,500,000	68.5940	5,144,580	7,500,000	7,500,000					3.204	3.204	JJ	110,805	240,300	05/21/2021	01/15/2051
167593-AP-7	Chicago IL O'Hare Int Arpt Rev Bld Amer Bd			1	1.E FE	9,758,175	106.8860	8,016,465	7,500,000	9,168,354		(78,897)			6.145	4.139	JJ	230,438	460,875	04/07/2016	01/01/2040
167593-H7-0	Chicago IL O'Hare Int Arpt Rev Txbl Ref Gen Senior Lien Ser C			1	1.E FE	11,690,000	88.5760	10,354,499	11,690,000	11,690,000					4.572	4.572	JJ	267,233	534,467	12/06/2018	01/01/2054
167593-L7-5	Chicago IL O'Hare Int Arpt Rev AMT Ref Sen Lien Ser A			2	1.E FE	4,891,500	93.7650	4,688,240	5,000,000	4,901,072		1,739			4.375	4.500	JJ	109,375	218,750	12/06/2018	01/01/2053
167725-AC-4	Chicago Il Transit Auth Rev Txbl Pension Fdg Ser A				1.C FE	6,517,436	109.5330	5,430,881	4,958,224	6,189,935		(51,253)			6.899	4.669	JD	28,506	504,304	08/09/2017	12/01/2040
16772P-AQ-9	Chicago IL Transit Auth Rev Bld Amer Bd Ser B				1.C FE	30,001,615	102.6570	25,982,563	25,310,000	28,992,869		(150,377)			6.200	4.875	JD	130,768	1,569,220	02/21/2017	12/01/2040
17131R-BK-1	Chula Vista CA Pension Txbl			1	1.C FE	9,108,000	65.9050	6,002,655	9,108,000	9,108,000					2.805	2.805	JD	21,290	255,479	02/12/2021	06/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
186352-SL-5	Cleveland OH Airport Sys Rev Txbl-Ref-Ser A			1	1.F FE	4,337,366	94.6220	4,087,657	4,320,000	4,326,723		(2,124)			2.742	2.688	JJ	59,227	118,454	09/18/2019	01/01/2028
186352-SM-3	Cleveland OH Airport Sys Rev Txbl-Ref-Ser A				1.F FE	3,499,000	92.8430	3,248,570	3,499,000	3,499,000					2.792	2.792	JJ	48,846	97,692	09/18/2019	01/01/2029
186352-SN-1	Cleveland OH Airport Sys Rev Txbl-Ref-Ser A				1.F FE	7,606,000	91.1300	6,931,325	7,606,000	7,606,000					2.832	2.832	JJ	107,701	215,402	09/18/2019	01/01/2030
186352-SP-6	Cleveland OH Airport Sys Rev Txbl-Ref-Ser A				1.F FE	5,992,000	89.5770	5,367,466	5,992,000	5,992,000					2.882	2.882	JJ	86,345	172,689	09/18/2019	01/01/2031
19954K-AQ-4	Columbus OH Regional Airport Txbl			2	1.G FE	400,000	86.4970	345,986	400,000	400,000					4.059	4.059	JD	722	16,236	04/18/2019	12/15/2039
19954K-AR-2	Columbus OH Regional Airport Txbl			2	1.G FE	250,000	81.6530	204,131	250,000	250,000					4.199	4.199	JD	467	10,498	04/18/2019	12/15/2048
20268J-AB-9	Commonspirit Health Sec Nt		LS	1	1.G FE	8,111,732	93.1240	8,148,376	8,750,000	8,268,156		86,287			3.347	4.629	AO	73,216	292,863	02/24/2023	10/01/2029
20268J-AF-0	Commonspirit Health Nt				1.G FE	8,502,750	88.4590	8,845,910	10,000,000	8,762,603		180,059			2.782	5.309	AO	69,550	278,200	07/13/2023	10/01/2030
20268J-AG-8	Commonspirit Health Sec Nt			1	1.G FE	8,415,550	73.7980	8,117,758	11,000,000	8,442,856		27,306			3.910	5.631	AO	107,525	215,050	05/22/2024	10/01/2050
20281P-CT-7	Commonwealth PA Fin Auth Rev Bld Amer Bd Ser B			1	1.D FE	4,188,713	104.5220	3,527,607	3,375,000	3,928,701		(26,495)			6.218	4.644	JD	17,488	209,858	05/01/2012	06/01/2039
20281P-KG-6	Commonwealth PA Fin Auth Rev Txbl Ser A				1.D FE	10,000,000	91.0000	9,099,950	10,000,000	10,000,000					4.144	4.144	JD	34,533	414,400	10/20/2016	06/01/2038
20281P-KL-5	Commonwealth PA Fin Auth Rev Bd Ser A				1.D FE	5,000,000	94.5280	4,726,420	5,000,000	5,000,000					4.014	4.014	JD	16,725	200,700	10/20/2016	06/01/2033
20281P-KW-1	Commonwealth PA Fin Auth Rev Txbl Ser A				1.D FE	7,555,930	83.4580	6,306,051	7,555,930	7,555,930					3.807	3.807	JD	23,971	287,654	05/09/2019	06/01/2041
21969A-AM-4	Corona CA Pension Oblig Txbl				1.B FE	500,000	83.8000	419,002	500,000	500,000					2.572	2.572	MN	2,143	12,860	09/30/2021	05/01/2033
21969A-AN-2	Corona CA Pension Oblig Txbl				1.B FE	400,000	82.7330	330,931	400,000	400,000					2.702	2.702	MN	1,801	10,808	09/30/2021	05/01/2034
235036-4R-8	Dallas-Ft Worth Intl Arpt Rev Txbl Ref Ser A			2	1.E FE	3,705,000	88.5460	3,280,637	3,705,000	3,705,000					2.554	2.554	MN	15,771	94,626	08/08/2019	11/01/2030
235036-4S-6	Dallas-Ft Worth Intl Arpt Rev Txbl Ref Ser A			2	1.E FE	4,460,000	86.9530	3,878,104	4,460,000	4,460,000					2.624	2.624	MN	19,505	117,030	08/08/2019	11/01/2031
235036-4V-9	Dallas-Ft Worth Intl Arpt Rev Txbl Ref Ser A			2	1.E FE	9,930,000	75.9380	7,540,614	9,930,000	9,930,000					3.344	3.344	MN	55,343	332,059	08/08/2019	11/01/2045
235036-4X-5	Dallas-Ft Worth Intl Arpt Rev Txbl Ref Ser A				1.E FE	2,000,000	73.6430	1,472,854	2,000,000	2,000,000					3.144	3.144	MN	10,480	62,880	08/08/2019	11/01/2045
23503C-AN-7	Dallas-Ft Worth Intl Arpt Rev Txbl Ref Ft Worth Intl AirSerC			1	1.E FE	15,949,780	86.8290	13,892,608	16,000,000	15,952,195		897			4.507	4.526	MN	120,187	721,120	04/12/2022	11/01/2051
235241-VR-4	Dallas TX Area Rapid Tr Rev Txbl Ref			1	1.C FE	840,000	81.7970	687,096	840,000	840,000					2.378	2.378	JD	1,665	19,975	10/30/2020	12/01/2033
249182-LP-9	Denver City & Cnty Co Arpt Rev AMT Tax Expt Ref Ser A			2	1.E FE	22,720,090	89.7210	20,635,853	23,000,000	22,753,274		6,013			4.000	4.071	JD	76,667	920,000	08/15/2018	12/01/2048
249182-PV-2	Denver City & Cnty Co Arpt Rev Txbl-Ref-Ser C			1	1.D FE	2,978,000	83.3080	2,480,921	2,978,000	2,978,000					2.617	2.617	MN	9,958	77,934	10/16/2020	11/15/2033
249218-AK-4	Denver CO Pub Schs Rev Taxable Ser B				1.D FE	6,762,500	112.4250	5,621,235	5,000,000	6,279,904		(71,988)			7.017	4.403	JD	15,593	350,850	04/04/2017	12/15/2037
254845-RM-4	Dist of Columbia WTR & SWR Taxable Ref Ser D			2	1.C FE	6,000,000	72.1780	4,330,668	6,000,000	6,000,000					3.207	3.207	AO	48,105	192,420	10/09/2019	10/01/2048
305734-AC-9	Fairview Health Services Sr Nt			1	2.A FE	250,000	61.9750	154,938	250,000	250,000					3.456	3.456	MN	1,104	8,640	10/06/2021	11/15/2051
31359Y-DZ-7	FNMA Strips		@		1.A	5,006,965	80.2160	12,433,465	15,500,000	12,070,593		603,896			0.000	5.199	N/A			11/08/2007	11/15/2029
345105-JG-6	Foothill Estrn Transprtn Txbl Toll Road Ref Ser A			1	1.E FE	3,465,000	77.7310	2,693,369	3,465,000	3,465,000					3.924	3.924	JJ	62,696	135,967	12/11/2019	01/15/2053
345105-KA-7	Foothill Estrn Transprtn Txbl Ref Ser B Ser Lien			1	1.E FE	2,500,000	70.8380	1,770,948	2,500,000	2,500,000					2.962	2.962	JJ	34,145	74,050	01/27/2021	01/15/2046
38611T-DL-8	Grand Parkway Trans Corp Txbl-Ref-Sub Tier Toll Ser B			1	1.C FE	6,250,000	68.7300	4,295,606	6,250,000	6,250,000					3.236	3.236	AO	50,563	202,250	02/12/2020	10/01/2052
403720-GT-6	Gwinnett Cnty GA Dev Auth Rev Txbl Gwin Ctr Exp & Pkg Dk Prj			2	1.A FE	1,876,331	90.7970	1,702,436	1,875,000	1,875,571		(142)			4.060	4.051	MS	25,375	76,125	07/25/2018	09/01/2036
403720-GU-3	Gwinnett Cnty GA Dev Auth Rev Gwinnett Ctr Exp & Pck Deck Pr			2	1.A FE	1,999,680	89.8460	1,796,918	2,000,000	1,999,807		11			4.070	4.071	MS	27,133	81,400	07/25/2018	09/01/2037
403720-GV-1	Gwinnett Cnty GA Dev Auth Rev Gwinnett Ctr Exp & Pck Deck Pr			2	1.A FE	1,999,680	89.0010	1,780,010	2,000,000	1,999,802		11			4.090	4.091	MS	27,267	81,800	07/25/2018	09/01/2038
403720-GW-9	Gwinnett Cnty GA Dev Auth Rev Gwinnett Ctr Exp & Pck Deck Pr			2	1.A FE	1,999,660	88.1430	1,762,856	2,000,000	1,999,783		11			4.100	4.101	MS	27,333	82,000	07/25/2018	09/01/2039
403720-GX-7	Gwinnett Cnty GA Dev Auth Rev Gwinnett Ctr Exp & Pck Deck Pr			2	1.A FE	1,999,660	87.3240	1,746,486	2,000,000	1,999,779		10			4.110	4.111	MS	27,400	82,200	07/25/2018	09/01/2040
41978C-AJ-4	Hawaii Airports Sys Rev Txbl Ser A				1.E FE	1,510,000	97.9510	1,479,066	1,510,000	1,510,000					3.125	3.125	JJ	23,594	47,188	07/13/2017	07/01/2026
41978C-AM-7	Hawaii Airports Sys Rev Txbl Ser A			2	1.E FE	1,250,000	94.3890	1,179,863	1,250,000	1,250,000					3.475	3.475	JJ	21,719	43,438	07/13/2017	07/01/2029
41978C-AN-5	Hawaii Airports Sys Rev Txbl Ser A			2	1.E FE	1,675,000	93.4760	1,565,720	1,675,000	1,675,000					3.575	3.575	JJ	29,941	59,881	07/13/2017	07/01/2030
41978C-AP-0	Hawaii Airports Sys Rev Txbl Ser A			2	1.E FE	1,500,000	92.7050	1,390,569	1,500,000	1,500,000					3.675	3.675	JJ	27,563	55,125	07/13/2017	07/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
41978C-AQ-8	Hawaii Airports Sys Rev Txbl Ser A			2	1.E FE	1,500,000	92.0140	1,380,212	1,500,000	1,500,000					3.775	3.775	JJ	28,313	56,625	07/13/2017	07/01/2032
41978C-BJ-3	Hawaii Airports Sys Rev Txbl Ref Ser A			2	1.E FE	531,762	77.9900	545,927	700,000	547,262		6,963			2.970	5.120	JJ	10,395	20,790	09/13/2022	07/01/2039
432275-AH-8	Hillsborough Cnty Fl Aviation Txbl Tampa Intl Arpt - Ser B				1.F FE	3,880,000	99.4430	3,858,377	3,880,000	3,880,000					3.981	3.981	AO	38,616	154,463	08/19/2015	10/01/2025
432275-AJ-4	Hillsborough Cnty Fl Aviation Txbl Tampa Intl Arpt - Ser B			2	1.F FE	7,500,000	98.8320	7,412,430	7,500,000	7,500,000					4.151	4.151	AO	77,831	311,325	08/19/2015	10/01/2026
432275-AP-0	Hillsborough Cnty Fl Aviation Txbl Tampa Intl Arpt - Ser B			2	1.F FE	1,505,000	98.9180	1,488,717	1,505,000	1,505,000					5.170	5.170	AO	19,452	77,809	08/19/2015	10/01/2035
432275-AQ-8	Hillsborough Cnty Fl Aviation Txbl Tampa Intl Arpt - Ser B			2	1.F FE	5,000,000	96.9910	4,849,525	5,000,000	5,000,000					5.250	5.250	AO	65,625	262,500	08/19/2015	10/01/2041
432308-T8-7	Hillsborough Cnty Fl Aviation Txbl Tampa Intl Arpt - Ser A			1	1.D FE	3,932,500	88.1130	3,465,032	3,932,500	3,932,500					3.174	3.174	AO	31,204	124,818	02/24/2022	10/01/2032
432308-T9-5	Hillsborough Cnty Fl Aviation Txbl Tampa Intl Arpt - Ser A			1	1.D FE	8,725,000	87.1070	7,600,094	8,725,000	8,725,000					3.274	3.274	AO	71,414	285,657	02/24/2022	10/01/2033
44244C-TQ-0	Houston TX Util Sys Rev Txbl Ref 1st Lien Ser E			2	1.C FE	7,500,000	94.8720	7,115,363	7,500,000	7,500,000					3.973	3.973	MN	38,075	297,975	08/08/2018	11/15/2031
44244C-TT-4	Houston TX Util Sys Rev Txbl Ref 1st Lien Ser E			2	1.C FE	3,000,000	90.4860	2,714,589	3,000,000	3,000,000					4.172	4.172	MN	15,993	125,160	08/08/2018	11/15/2038
44244C-XU-6	Houston TX Util Sys Rev Txbl Ref 1st Lien Ser C			2	1.C FE	5,725,000	87.6520	5,018,094	5,725,000	5,725,000					2.355	2.355	MN	17,227	134,824	08/21/2019	11/15/2030
44244C-XV-4	Houston TX Util Sys Rev Txbl Ref 1st Lien Ser C			2	1.C FE	17,175,000	86.0370	14,776,769	17,175,000	17,175,000					2.455	2.455	MN	53,877	421,646	08/21/2019	11/15/2031
44244C-XW-2	Houston TX Util Sys Rev Txbl Ref 1st Lien Ser C			2	1.C FE	4,007,500	84.2240	3,375,293	4,007,500	4,007,500					2.505	2.505	MN	12,827	100,388	08/21/2019	11/15/2032
45174X-AA-0	IHC Health Services Inc Sec Nt			1	1.B FE	27,100,000	82.0140	22,225,659	27,100,000	27,100,000					4.131	4.131	MN	143,047	1,119,501	06/26/2018	05/15/2048
452024-GT-3	Illinois Mun Elec Agy Supp Rev Bld Amer Bd	CF		1	1.E FE	19,919,932	105.0410	16,696,219	15,895,000	18,578,508		(203,762)			6.832	4.710	FA	452,478	1,085,946	05/02/2017	02/01/2035
452252-FH-7	Illinois St Toll Hwy Auth Rev Bld Amer Bd	CF		1	1.D FE	2,500,000	104.0380	2,600,940	2,500,000	2,500,000					6.184	6.184	JJ	77,300	154,600	05/12/2009	01/01/2034
452252-FK-0	Illinois St Toll Hwy Auth Rev Bld Amer Bd			1	1.D FE	11,799,404	101.4330	10,574,401	10,425,000	11,311,495		(71,417)			5.851	4.742	JD	50,831	609,967	02/03/2017	12/01/2034
45506E-CL-5	Indiana Fin Auth-Txbl TXBL-Green Bond-OH				1.F FE	3,000,000	71.5210	2,145,639	3,000,000	3,000,000					3.051	3.051	JJ	45,765	91,530	10/01/2021	01/01/2051
45884A-D7-5	Intermountain Pwr Agy UT Rev Txble Ref Ser B			1	1.D FE	2,574,900	95.8450	2,434,473	2,540,000	2,567,324		(2,927)			5.250	5.076	JJ	66,675	133,350	05/02/2022	07/01/2045
462590-NQ-9	Iowa Student Ln Liq Corp Rev Txbl-Ser-A			2	1.C FE	12,075,000	103.5380	12,502,250	12,075,000	12,075,000					6.494	6.494	JD	65,346	784,151	08/09/2023	12/01/2043
463632-4P-1	Irvin Ranch CA Wtr Dist Rev Taxable Ser B Bld Amer Bds			1	1.A FE	22,204,304	107.8360	18,008,545	16,700,000	20,882,353		(188,507)			6.622	4.364	MN	184,312	1,105,874	04/03/2017	05/01/2040
47770V-AY-6	JobsOH Beverage System Rev Stwd Liq Prof Tm Bd Txbl Ser B			1	1.C FE	15,285,000	98.6620	15,080,426	15,285,000	15,285,000					3.985	3.985	JJ	304,554	609,107	01/29/2013	01/01/2029
47770V-BQ-2	JobsOH Beverage System Rev Stwd Liq Prof Rev Txbl Ser A			1	1.C FE	4,500,000	78.5810	3,536,141	4,500,000	4,500,000					2.833	2.833	JJ	63,743	127,485	01/24/2020	01/01/2038
485429-Z7-2	Kansas St Dev Fin Auth Rev Txbl Ser H			1	1.E FE	23,004,712	94.1770	22,607,285	24,005,000	23,175,387		22,662			4.927	5.205	AO	249,687	1,182,726	10/01/2015	04/15/2045
48542R-SV-7	Kansas St Dev Fin Auth Rev Txbl Ser K			1	1.D FE	2,480,765	68.0430	2,381,495	3,500,000	2,522,502		18,763			2.774	4.618	MN	16,182	97,090	09/15/2022	05/01/2051
487312-AD-2	Keenan Ft Detrick Energy REV Sr Nt			1	1.D YE	3,066,280	82.8570	2,485,707	3,000,000	3,058,724		(1,493)			4.166	4.036	MN	15,970	124,980	06/05/2019	11/15/2048
490728-C3-4	Kent OH St Univ Rev Txbl Ref Kent St Univ Ser B			2	1.D FE	3,600,000	81.0240	2,916,857	3,600,000	3,600,000					3.333	3.333	MN	19,998	119,988	01/16/2020	05/01/2040
490728-C4-2	Kent OH St Univ Rev Txbl Ref Kent St Univ Ser B			2	1.D FE	3,600,000	77.2520	2,781,061	3,600,000	3,600,000					3.383	3.383	MN	20,298	121,788	01/16/2020	05/01/2042
516391-DU-0	Lansing Michigan Brd Wtr Lt Ut Txbl Ref Ser B	CF		1	1.D FE	3,460,000	82.1470	2,842,279	3,460,000	3,460,000					3.525	3.525	JJ	60,983	121,965	12/13/2019	07/01/2041
544435-C3-2	Los Angeles CA Dep of Arpts Bld Amer Bd Dir Pmt Iss C			1	1.D FE	6,152,258	105.8630	4,943,779	4,670,000	5,789,354		(55,241)			6.582	4.325	MN	39,276	307,379	06/15/2017	05/15/2039
54445C-AK-9	Los Angeles CA Dep of Arpt Rev Txbl Green Bond Rent Car Ser A			1	1.E FE	6,250,000	85.1550	5,322,156	6,250,000	6,250,000					4.242	4.242	MN	33,877	265,125	03/03/2022	05/15/2048
54627R-AN-0	LA Local Govt Envrnmntl Facs Txbl-LA Ult Rest Corp Ser A				1.A FE	13,200,000	94.2710	12,443,772	13,200,000	13,200,000					4.275	4.275	FA	235,125	564,300	05/12/2022	02/01/2036
574205-HW-3	Maryland Eco Dev Corp Muni Bond			2	1.G FE	26,470,300	99.7500	25,934,896	26,000,000	26,461,844		(8,456)			5.942	5.695	MN	133,035	669,465	10/01/2024	05/31/2057
574205-JE-1	Maryland Eco Dev Corp Rev Bond				1.G FE	1,470,000	98.5660	1,448,914	1,470,000	1,470,000					5.268	5.268	MN	6,668	21,511	08/16/2024	11/30/2036
574205-JF-8	Maryland Eco Dev Corp Rev Bond				1.G FE	1,630,000	98.6160	1,607,447	1,630,000	1,630,000					5.318	5.318	MN	7,464	24,079	08/16/2024	11/30/2037
574205-JG-6	Maryland Eco Dev Corp Rev Bond				1.G FE	1,585,000	98.7000	1,564,400	1,585,000	1,585,000					5.368	5.368	MN	7,327	23,634	08/16/2024	11/30/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
574205-JJ-0	Maryland Eco Dev Corp Rev Bond				1.G FE	5,000,000	95.9190	4,795,965	5,000,000	5,000,000					5.433	5.433	MN	23,392	75,458	08/16/2024	05/31/2056
57563R-QK-8	Massachusetts Educ Fin Rev Txbl Ser A			2	1.C FE	2,745,000	93.1460	2,556,860	2,745,000	2,745,000					3.775	3.775	JJ	51,812	103,624	05/03/2019	07/01/2035
57563R-SU-4	Massachusetts Educ Fin Rev Txbl Ser A			2	1.C FE	5,805,000	94.5450	5,488,326	5,805,000	5,805,000					4.949	4.949	JJ	143,645	287,289	06/03/2022	07/01/2038
57563R-TM-1	Massachusetts Educ Fin Rev Txbl Ser A			2	1.C FE	35,087,300	101.1540	35,439,339	35,035,000	35,093,115		2,144			5.950	5.880	JJ	1,042,291	1,223,056	10/15/2024	07/01/2044
57563R-TX-7	Massachusetts Educ Fin Rev Rev Bond				1.C FE	16,593,871	102.4470	16,842,303	16,440,000	16,593,768		(103)			6.352	6.276	JJ	554,043		10/15/2024	07/01/2049
576000-XQ-1	Massachusetts St Sch Bldg Rev Txbl-Ref-Sub-Ser B	CF		2	1.C FE	5,906,150	81.6490	4,822,301	5,906,150	5,906,150					3.395	3.395	AO	42,331	200,514	11/07/2019	10/15/2040
576051-WH-5	Mass State Water Authority Taxable Ref Green Bond Ser F			2	1.B FE	2,500	82.9250	2,073	2,500	2,500					2.723	2.723	FA	28	68	10/10/2019	08/01/2034
59164G-EW-8	Metro Wstwtr Recl Dist Co Rev Txbl-Ref-Ser B			1	1.B FE	40,000	86.1740	34,470	40,000	40,000					2.863	2.863	AO	286	1,145	11/15/2019	04/01/2033
59164G-EX-6	Metro Wstwtr Recl Dist Co Rev Txbl-Ref-Ser B			2	1.B FE	6,110,000	84.7280	5,176,862	6,110,000	6,110,000					2.913	2.913	AO	44,496	177,984	11/15/2019	04/01/2034
59164G-FA-5	Metro Wstwtr Recl Dist Co Rev Txbl-Ref-Ser B			2	1.B FE	40,000	78.7410	31,496	40,000	40,000					3.158	3.158	AO	316	1,263	11/15/2019	04/01/2041
592041-ZW-0	Nashville & Davidson Rev Txbl Vanderbilt Univ Ser B			1	1.F FE	2,350,000	65.3220	1,535,065	2,350,000	2,350,000					3.235	3.235	JJ	38,011	76,023	10/29/2021	07/01/2052
592090-MB-7	Met Govt Nash & Davidsoncnty T Txbl-Stadium Proj-Ser D				1.C FE	1,000,000	99.6930	996,931	1,000,000	1,000,000					5.447	5.447	JJ	27,235	45,543	08/10/2023	07/01/2043
592098-G5-0	Nashville & D Cnty TN Rev Bld Amer Bd Ser B			1	1.C FE	5,000,000	106.9300	5,346,485	5,000,000	5,000,000					6.568	6.568	JJ	164,200	328,400	12/09/2010	07/01/2037
59259Y-BY-4	Metropolitan Trans Auth NY Rev Bld Amer Bd			1	1.G FE	14,221,587	106.1510	14,739,066	13,885,000	14,126,395		(9,445)			6.668	6.484	MN	118,303	925,852	01/20/2010	11/15/2039
59259Y-GF-0	Metropolitan Trans Auth NY Rev Bld Amer Bd Txbl Trans Ser E			1	1.G FE	9,471,330	107.3720	9,663,453	9,000,000	9,452,940		(16,254)			6.814	6.308	MN	78,361	613,260	11/08/2023	11/15/2040
592643-AA-8	Metropolitan Washington DC Rev Bld Amer Bd			1	2.A FE	8,768,486	118.3830	7,783,669	6,575,000	8,403,566		(44,076)			7.462	5.294	AO	122,657	490,627	06/19/2014	10/01/2046
592643-BN-9	Metropolitan Washington DC Rev Bld Amer Bd Ser D			1	2.B FE	9,000,000	123.3360	11,100,276	9,000,000	9,000,000					8.000	8.000	AO	180,000	720,000	05/18/2010	10/01/2047
59333N-U8-4	Miami Dade Cnty FL REV Txbl Ref Sub Rev Ser 2021B			1	1.E FE	585,000	84.5380	494,544	585,000	585,000					2.286	2.286	AO	3,343	13,373	12/10/2020	10/01/2031
59333N-U9-2	Miami Dade Cnty FL REV Txbl Ref Sub Rev Ser 2021B			1	1.E FE	379,429	83.2520	312,194	375,000	377,744		(442)			2.436	2.299	AO	2,284	9,135	12/10/2020	10/01/2032
59333N-V2-6	Miami Dade Cnty FL REV Txbl Ref Sub Rev Ser 2021B			1	1.E FE	510,000	81.8050	417,208	510,000	510,000					2.536	2.536	AO	3,233	12,934	12/10/2020	10/01/2033
59333N-V3-4	Miami Dade Cnty FL REV Txbl Ref Sub Rev Ser 2021B			1	1.E FE	585,000	80.5680	471,320	585,000	585,000					2.636	2.636	AO	3,855	15,421	12/10/2020	10/01/2034
59333N-V4-2	Miami Dade Cnty FL REV Txbl Ref Sub Rev Ser 2021B			1	1.E FE	880,000	79.0360	695,513	880,000	880,000					2.686	2.686	AO	5,909	23,637	12/10/2020	10/01/2035
59333P-2N-7	Miami-Dade Cnty FL Rev Txbl Ref Ser D			2	1.E FE	2,500,000	92.9910	2,324,773	2,500,000	2,500,000					3.454	3.454	AO	21,588	86,350	08/11/2017	10/01/2030
59333P-2Q-0	Miami-Dade Cnty FL Rev Txbl Ref Ser D			2	1.E FE	3,000,000	90.7150	2,721,462	3,000,000	3,000,000					3.554	3.554	AO	26,655	106,620	08/11/2017	10/01/2032
59333P-2S-6	Miami-Dade Cnty FL Rev Txbl Ref Ser D			2	1.E FE	7,745,000	83.7070	6,483,099	7,745,000	7,745,000					3.982	3.982	AO	77,101	308,406	08/11/2017	10/01/2041
59333P-3R-7	Miami-Dade Cnty FL Rev Txbl Ref Ser C			2	1.E FE	3,750,000	96.1360	3,605,100	3,750,000	3,750,000					3.862	3.862	AO	36,206	144,825	08/16/2018	10/01/2029
59333P-3U-0	Miami-Dade Cnty FL Rev Txbl Ref Ser C			2	1.E FE	22,935,000	94.3510	21,639,494	22,935,000	22,935,000					4.112	4.112	AO	235,772	943,087	08/16/2018	10/01/2032
59333P-3V-8	Miami-Dade Cnty FL Rev Txbl Ref Ser C			2	1.E FE	7,500,000	93.6250	7,021,898	7,500,000	7,500,000					4.162	4.162	AO	78,038	312,150	08/16/2018	10/01/2033
59333P-4P-0	Miami-Dade Cnty FL Rev Txbl Ref Ser B				1.E FE	790,000	93.8590	741,482	790,000	790,000					3.275	3.275	AO	6,468	25,873	05/10/2019	10/01/2029
59333P-5E-4	Miami-Dade Cnty FL Rev Txbl Ref Aviation Rev Ser E				1.E FE	9,044,383	92.2360	8,342,159	9,044,383	9,044,383					2.399	2.399	AO	54,244	216,975	08/23/2019	10/01/2028
59333P-5G-9	Miami-Dade Cnty FL Rev Txbl Ref Aviation Rev Ser E			2	1.E FE	14,287,000	88.4300	12,633,966	14,287,000	14,287,000					2.529	2.529	AO	90,330	361,318	08/23/2019	10/01/2030
59333P-V7-0	Miami-Dade Cnty FL Rev Txbl Ref			2	1.E FE	3,500,000	88.5770	3,100,202	3,500,000	3,500,000					3.656	3.656	AO	31,990	127,960	08/04/2016	10/01/2034
59333P-V8-8	Miami-Dade Cnty FL Rev Txbl Ref			2	1.E FE	7,750,000	87.3940	6,773,051	7,750,000	7,750,000					3.706	3.706	AO	71,804	287,215	08/04/2016	10/01/2035
59333P-V9-6	Miami-Dade Cnty FL Rev Txbl Ref			2	1.E FE	4,250,000	86.6640	3,683,212	4,250,000	4,250,000					3.756	3.756	AO	39,908	159,630	08/04/2016	10/01/2036
59334D-LL-6	Miami Dade Cnty Wtr Sewer Rev Txbl Ref Ser C				1.D FE	994,455	91.3420	908,359	994,455	994,455					2.601	2.601	AO	6,466	25,866	10/24/2019	10/01/2029
59334D-LN-2	Miami Dade Cnty Wtr Sewer Rev Txbl Ref Ser C			2	1.D FE	1,944,513	88.8070	1,726,868	1,944,513	1,944,513					2.841	2.841	AO	13,811	55,244	10/24/2019	10/01/2031
59334D-LP-7	Miami Dade Cnty Wtr Sewer Rev Txbl Ref Ser C			2	1.D FE	2,508,200	87.4080	2,192,355	2,508,200	2,508,200					2.911	2.911	AO	18,253	73,014	10/24/2019	10/01/2032
59334D-LQ-5	Miami Dade Cnty Wtr Sewer Rev Txbl Ref Ser C			2	1.D FE	3,081,350	86.0690	2,652,078	3,081,350	3,081,350					2.981	2.981	AO	22,964	91,855	10/24/2019	10/01/2033
59334D-LR-3	Miami Dade Cnty Wtr Sewer Rev Txbl Ref Ser C			2	1.D FE	766,440	84.5650	648,141	766,440	766,440					3.011	3.011	AO	5,769	23,078	10/24/2019	10/01/2034
59335K-FS-1	Miami-Dade Seaport Rev Rev Bond				1.G FE	31,428,457	103.4530	31,491,002	30,440,000	31,414,810		(12,873)			6.224	5.995	MN	315,764	1,663,025	12/12/2023	11/01/2055

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59447T-KA-0	Michigan St Fin Auth Rev Txbl Ref Ser C-1			1	1.D FE	26,640,000	92.1470	24,547,828	26,640,000	26,640,000					3.260	3.260	MN	144,744	868,464	07/29/2016	11/01/2031
59447T-KB-8	Michigan St Fin Auth Rev Txbl Ref Ser C-1			1	1.D FE	7,000,000	86.7590	6,073,144	7,000,000	7,000,000					3.585	3.585	MN	41,825	250,950	07/29/2016	11/01/2035
59447T-KN-2	Michigan St Fin Auth Rev Txbl Ref Ser C-2			1	1.D FE	27,153,210	92.8760	25,540,928	27,500,000	27,288,362		22,783			3.610	3.724	MN	165,458	992,750	06/26/2018	11/01/2032
594615-HX-7	Michigan St Bldg Auth Rev Ser II Txbl Ref			1	1.C FE	5,990,000	77.3400	4,632,666	5,990,000	5,990,000					2.132	2.132	AO	26,960	127,707	09/11/2020	10/15/2034
594698-QU-9	Michigan St Strategic Fd Rev Bds AMT-I-75 Imp Prj			2	1.E FE	4,896,783	95.9560	4,752,696	4,953,000	4,903,446		1,158			4.500	4.570	JD	619	222,885	11/15/2018	06/30/2048
594712-UF-6	Michigan St Univ Rev Txbl Ref Ser A			2	1.C FE	13,865,770	90.4310	12,295,012	13,596,000	13,730,732		(26,016)			4.496	4.257	FA	230,927	611,276	04/29/2019	08/15/2048
60636A-MS-9	Missouri St Hlth Educ Rev Txbl Ref Ser B The Wash Univ				1.B FE	2,945,512	67.2460	2,103,455	3,128,000	2,964,430		3,729			3.086	3.385	MS	28,423	96,530	07/19/2019	09/15/2051
60636W-NT-8	Missouri St Hwys & Trans Rev Bld Amer Bd Comm St Rd	CF		1	1.B FE	8,513,435	100.9680	8,582,297	8,500,000	8,501,534		(1,089)			5.252	5.238	MN	74,403	446,420	09/30/2009	05/01/2026
626207-YM-0	Municipal Elec Auth GA Rev Bld Amer Bd	CF		1	1.F FE	4,872,604	107.2920	5,023,388	4,682,000	4,857,340		(1,625)			6.655	6.380	AO	77,897	310,380	04/29/2010	04/01/2057
631060-CU-2	Narragansett Bay RI Wtr Sys Re Txbl Ref Bd			1	1.D FE	3,120,000	81.7430	2,550,375	3,120,000	3,120,000					2.344	2.344	MS	24,378	73,133	02/27/2020	09/01/2033
646139-X8-3	New Jersey St Tpk Auth Rev Bld Amer Bd Ser A	CF		1	1.E FE	17,064,761	111.9050	14,659,594	13,100,000	16,097,090		(120,572)			7.102	5.003	JJ	465,181	930,362	09/22/2015	01/01/2041
646140-EA-7	New Jersey St Tpk Auth Rev Txbl-Ref-Ser B			2	1.E FE	1,000,000	74.0110	740,112	1,000,000	1,000,000					2.782	2.782	JJ	13,910	27,820	01/22/2021	01/01/2040
647719-QK-2	New Orleans LA Rev Ref-Txbl			2	2.A FE	3,000,000	76.0550	2,281,656	3,000,000	3,000,000					2.241	2.241	JD	5,603	67,230	02/05/2021	06/01/2035
647719-QM-8	New Orleans LA Rev Ref-Txbl			2	2.A FE	1,800,000	73.8880	1,329,988	1,800,000	1,800,000					2.839	2.839	JD	4,259	51,102	02/05/2021	06/01/2041
647719-QN-6	New Orleans LA Rev Ref-Txbl			2	2.A FE	2,250,000	68.9500	1,551,384	2,250,000	2,250,000					2.939	2.939	JD	5,511	66,128	02/05/2021	06/01/2045
64971M-S7-8	New York NYC Tran Fin Auth Rev Bld Amer Bd			1	1.A FE	6,000,000	98.9320	5,935,890	6,000,000	6,000,000					5.467	5.467	MN	54,670	328,020	05/19/2010	05/01/2036
64971W-5F-3	NY City NY Trans Fin Auth Rev Txbl-Sub-Ser E-3			2	1.A FE	1,362,150	95.1980	1,285,176	1,350,000	1,352,987		(1,362)			3.430	3.319	FA	19,294	46,305	07/11/2017	02/01/2029
64971W-6E-5	NY City NY Trans Fin Auth Rev Txbl-Sub-Ser F-3			2	1.A FE	12,825,000	95.2770	12,219,288	12,825,000	12,825,000					3.110	3.110	MN	66,476	398,858	06/22/2017	05/01/2028
64971W-6F-2	NY City NY Trans Fin Auth Rev Txbl-Sub-Ser F-3			1	1.A FE	11,285,000	93.9930	10,607,076	11,285,000	11,285,000					3.210	3.210	MN	60,375	362,249	06/22/2017	05/01/2029
64971X-BC-1	NY City Tran Fin Auth Rev Txbl Sub Ser A5			2	1.A FE	10,621,281	92.1100	9,786,634	10,625,000	10,622,949		272			3.530	3.533	FA	156,276	375,063	08/09/2017	08/01/2031
64985H-ZC-4	New York St Envrnmntl Facs Rev Txbl Ser D			2	1.A FE	1,000,000	96.1240	961,240	1,000,000	1,000,000					3.061	3.061	JJ	14,115	30,610	10/19/2017	01/15/2028
64985H-ZD-2	New York St Envrnmntl Facs Rev Txbl Ser D			2	1.A FE	1,285,000	94.9370	1,219,938	1,285,000	1,285,000					3.161	3.161	JJ	18,730	40,619	10/19/2017	01/15/2029
64985H-ZE-0	New York St Envrnmntl Facs Rev Txbl Ser D			2	1.A FE	570,000	93.8710	535,065	570,000	570,000					3.261	3.261	JJ	8,571	18,588	10/19/2017	01/15/2030
64985T-BH-3	New York St Urban Dev Corp Rev Txbl Ref Ser B			1	1.B FE	6,590,926	86.0340	5,673,117	6,594,025	6,591,900		227			2.910	2.914	MS	56,500	191,886	10/25/2019	03/15/2033
64986D-EL-5	New York St Envrnmntl Facs Rev Txbl Ref Ser B			2	1.A FE	6,640,000	96.1400	6,383,676	6,640,000	6,640,000					3.266	3.266	JD	9,638	216,862	04/06/2017	06/15/2028
64986D-EM-3	New York St Envrnmntl Facs Rev Txbl Ref Ser B			2	1.A FE	5,595,000	95.1340	5,322,742	5,595,000	5,595,000					3.366	3.366	JD	8,370	188,328	04/06/2017	06/15/2029
64986D-EN-1	New York St Envrnmntl Facs Rev Txbl Ref Ser B			2	1.A FE	2,520,000	94.4970	2,381,322	2,520,000	2,520,000					3.516	3.516	JD	3,938	88,603	04/06/2017	06/15/2030
64990C-ZW-4	New York St Dorm Auth Rev Txbl NY Univ Ser B			1	1.D FE	1,500,000	88.3700	1,325,552	1,500,000	1,500,000					3.998	3.998	JJ	29,985	59,970	05/17/2017	07/01/2039
64990G-A5-1	NY DORM AUTH-B-TXBL DASNY-B-TXBL-REF-REV				1.D FE	7,889,000	80.5300	6,352,988	7,889,000	7,889,000					2.219	2.219	JJ	87,528	175,057	02/26/2020	07/01/2035
64990G-GK-2	New York St Dorm Auth Rev Txbl Montefiore Obl Gr Ser B			2	1.E FE	4,577,000	88.6140	4,076,253	4,600,000	4,579,530		449			4.946	4.978	FA	94,798	227,516	07/27/2018	08/01/2048
650009-S5-3	New York St Twy Auth Gen Rev Txbl Ref Ser M			1	1.E FE	11,805,000	85.5310	10,096,923	11,805,000	11,805,000					2.900	2.900	JJ	171,173	342,345	10/18/2019	01/01/2035
650035-6A-1	New York St Urban Dev Corp Rev Txbl Ref D-2			2	1.B FE	7,284,657	91.6480	6,664,439	7,271,786	7,275,710		(1,367)			3.420	3.399	MS	73,227	248,695	12/14/2017	03/15/2031
650035-6B-9	New York St Urban Dev Corp Rev Txbl Ref Ser D-2			2	1.B FE	7,518,209	90.3640	6,781,788	7,505,000	7,509,030		(1,403)			3.470	3.449	MS	76,680	260,424	12/14/2017	03/15/2032
650036-JW-7	New York St Urban Dev Corp Rev Txbl-St PERS Inc Tax Gen Ser B			2	1.A	1,063,505	97.1520	1,034,671	1,065,000	1,063,551		47			3.900	3.919	MS	12,230		09/26/2024	03/15/2033
650036-JX-5	New York St Urban Dev Corp Rev Txbl-St PERS Inc Tax Gen Ser B			2	1.B FE	4,483,696	93.0580	4,178,300	4,490,000	4,483,893		196			3.900	3.919	MS	51,560		09/26/2024	03/15/2033
650116-HT-6	NY Transportation Dev Crp A AMT-Ref-Sust Bond			1	1.E FE	3,671,080	104.9920	3,674,724	3,500,000	3,668,757		(2,323)			5.250	4.642	JD	510	28,583	10/23/2024	12/31/2054
650116-HU-3	NY Transportation Dev Crp A AMT-Ref-Sust Bond			1	1.E FE	27,674,125	95.8910	27,328,821	28,500,000	27,674,551		426			4.500	4.681	JD	3,563	195,938	10/31/2024	12/31/2054
665250-BW-5	Northern IL Mun Pwr Agy Rev Bld Amer Bds			1	1.G FE	12,011,477	106.4860	10,637,901	9,990,000	11,493,105		(70,814)			6.859	5.321	JJ	342,607	685,214	01/15/2016	01/01/2039
677561-JU-7	Ohio St Hosp Fac Rev Txbl Ref Cleve Clinic Hlth SerB				1.C FE	7,200,000	83.2910	5,996,952	7,200,000	7,200,000					3.700	3.700	JJ	133,200	266,400	08/09/2017	01/01/2043
67760H-NB-3	Ohio St Tpk Commn Rev Ref Ser A			2	1.D FE	7,788,238	72.1370	5,572,614	7,725,000	7,759,839		(6,182)			3.216	3.120	FA	93,854	248,436	02/13/2020	02/15/2048
677632-G9-6	Ohio St Univ Gen Rcpts Rev Txbl Ser A	CF		1	1.B FE	18,611,418	79.5040	14,787,725	18,600,000	18,610,555		(160)			4.048	4.045	JD	62,744	752,928	04/19/2017	12/01/2056

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
677704-F9-4	Ohio Univ Gen Rcpts Athens Rev Txbl Ref Bd			2	1.E FE	11,005,000	64.4280	7,090,323	11,005,000	11,005,000					3.024	3.024	JD	27,733	332,791	02/26/2020	12/01/2050
678908-4A-9	Oklahoma ST Dev Fin Auth Sr Nt				1.A FE	3,570,000	96.0330	3,428,378	3,570,000	3,570,000					4.851	4.851	FA	72,159	173,181	07/08/2022	02/01/2045
678908-4B-7	Oklahoma ST Dev Fin Auth Sr Nt				1.A FE	3,250,000	95.7050	3,110,413	3,250,000	3,250,000					5.087	5.087	FA	68,886	165,328	07/08/2022	02/01/2052
678908-4G-6	Oklahoma ST Dev Fin Auth Sr Nt				1.A FE	1,380,000	94.9270	1,309,993	1,380,000	1,380,000					4.623	4.623	JD	5,316	63,797	08/31/2022	06/01/2044
68608W-AH-5	OR St Univ Gen Rev Txbl			2	1.D FE	23,678,250	77.5900	19,397,525	25,000,000	23,848,121		27,580			3.750	4.050	AO	234,375	937,500	02/07/2018	04/01/2049
68608W-AK-8	OR St Univ Gen Rev Txbl			2	1.D FE	2,927,000	80.5770	2,358,501	2,927,000	2,927,000					4.052	4.052	AO	29,651	118,602	04/10/2019	04/01/2052
70917S-5F-6	PA Hgr Ed Facs Auth Rev Txbl Ref Ser B			2	1.B FE	4,154,000	73.6180	3,058,100	4,154,000	4,154,000					2.972	2.972	FA	46,639	123,457	08/07/2019	08/15/2045
709223-A2-7	Pennsylvania St Tpk Commn Rev Bld Amer Bd			1	1.D FE	10,000,000	96.7990	9,679,890	10,000,000	10,000,000					5.511	5.511	JD	45,925	551,100	08/31/2010	12/01/2045
709223-VZ-1	Pennsylvania St Tpk Commn Rev Bld Amer Bd			1	1.D FE	5,254,924	104.0570	4,292,347	4,125,000	4,979,691		(40,476)			6.105	4.219	JD	20,986	251,831	03/10/2017	12/01/2039
709235-Q2-4	Pennsylvania St Univ Rev Txbl Ref Ser B			1	1.C FE	5,265,000	76.9790	4,052,965	5,265,000	5,265,000					2.758	2.758	MS	48,403	145,209	02/05/2020	09/01/2040
717893-L2-5	Philadelphia PA Wtr & Wst Rev Txbl Ref Ser A			2	1.E FE	1,000,000	97.6500	976,501	1,000,000	1,000,000					4.189	4.189	AO	10,473	41,890	02/14/2019	10/01/2037
73358W-CW-2	Port Auth NY & NJ Rev Taxable Cons-164th				1.D FE	3,010,001	102.8730	2,504,960	2,435,000	2,877,405		(19,582)			5.647	4.078	MN	22,917	137,504	04/03/2017	11/01/2040
73358W-CX-0	Port Auth NY & NJ Rev Taxable-Cons 165th				1.D FE	4,337,685	103.0070	3,399,218	3,300,000	4,078,776		(35,769)			5.647	3.668	MN	31,059	186,351	10/04/2016	11/01/2040
73358W-EK-6	Port Auth NY & NJ Rev Cons 168th	CF			1.D FE	6,150,000	92.3180	5,677,532	6,150,000	6,150,000					4.926	4.926	AO	75,737	302,949	09/27/2011	10/01/2051
73358W-F8-2	Port Auth NY & NJ Rev Txbl Ref Consol Bonds Ser 201				1.D FE	34,556,042	80.7270	27,770,226	34,400,000	34,542,245		(2,003)			4.229	4.206	AO	307,119	1,454,776	05/03/2017	10/15/2057
73358W-RP-1	Port Auth NY & NJ Rev Transportation			1	1.D FE	11,985,489	94.2120	11,018,140	11,695,000	11,938,106		(7,019)			4.960	4.798	FA	241,697	580,072	04/19/2017	08/01/2046
73358W-X9-0	Port Auth NY & NJ Rev Txbl Consol 2 Hundred 10th Ser			1	1.D FE	7,200,000	81.6660	5,879,923	7,200,000	7,200,000					4.031	4.031	MS	96,744	290,232	08/17/2018	09/01/2048
73358X-CN-0	Port Auth NY & NJ Rev Txbl-Issue 225			2	1.D FE	13,160,000	63.9810	8,419,860	13,160,000	13,160,000					3.175	3.175	JJ	192,666	417,830	01/22/2021	07/15/2060
735240-S8-7	Port of Portland Airport Txbl-Port-Intl-Air			2	1.G FE	652,013	81.4290	524,403	644,000	647,936		(781)			4.237	4.087	JJ	13,643	27,286	04/24/2019	07/01/2049
74071P-AB-9	Presbyterian Health Sr Nt			1	1.D FE	4,860,000	90.4140	4,394,125	4,860,000	4,860,000					4.875	4.875	FA	98,719	236,925	05/05/2022	08/01/2052
756872-LE-5	Red River TX Edu Fin Corp Txbl Ref TCU Proj			1	1.D FE	2,800,000	80.2200	2,246,171	2,800,000	2,800,000					3.317	3.317	MS	27,347	92,876	01/16/2020	03/15/2040
769036-BT-0	Riverside CA Pension Oblig Txbl Ser A			2	1.C FE	12,000,000	85.5060	10,260,744	12,000,000	12,000,000					3.857	3.857	JD	38,570	462,840	06/05/2020	06/01/2045
76913C-BF-5	County of Riverside CA Pension Oblig Txbl - Rev			1	1.C FE	5,000,000	90.4570	4,522,830	5,000,000	5,000,000					3.818	3.818	FA	72,118	190,900	04/23/2020	02/15/2038
76913D-GG-6	Riverside Cnty CA Infa Txbl-Ref-Ser B			2	1.D FE	500,000	80.5940	402,971	500,000	500,000					2.850	2.850	MN	2,375	14,250	09/29/2021	11/01/2035
783186-UF-4	Rutgers NJ State University Txbl Ref Ser R			1	1.E FE	5,620,000	93.8440	5,274,016	5,620,000	5,620,000					2.638	2.638	MN	24,709	148,256	10/18/2019	05/01/2028
783186-UG-2	Rutgers NJ State University Txbl Ref Ser R			1	1.E FE	3,750,000	92.0350	3,451,305	3,750,000	3,750,000					2.688	2.688	MN	16,800	100,800	10/18/2019	05/01/2029
783186-UH-0	Rutgers NJ State University Txbl Ref Ser R			1	1.E FE	14,989,000	89.0950	13,354,420	14,989,000	14,989,000					2.888	2.888	MN	72,147	432,882	10/18/2019	05/01/2032
783186-UJ-6	Rutgers NJ State University Txbl Ref Ser R			1	1.E FE	2,030,000	78.1560	1,586,575	2,030,000	2,030,000					3.270	3.270	MN	11,064	66,381	10/18/2019	05/01/2043
79625G-FQ-1	San Antonio TX El & Gas Rev Txbl			2	1.D FE	10,000,000	88.4720	8,847,170	10,000,000	10,000,000					4.365	4.365	FA	181,875	436,500	03/30/2022	02/01/2042
79625G-FR-9	San Antonio TX El & Gas Rev Txbl			2	1.D FE	6,704,804	85.9210	5,971,516	6,950,000	6,719,621		5,853			4.445	4.688	FA	128,720	308,928	04/20/2022	02/01/2047
79742G-AF-8	San Diego Cnty CA Refl Rev Arpt Auth Ref			1	1.G FE	5,525,000	100.0020	5,525,122	5,525,000	5,525,000					5.594	5.594	JJ	154,534	309,069	02/06/2014	07/01/2043
79765R-5B-1	San Francisco CA Sewer Rev Txbl Ref Ser A			2	1.D FE	4,615,000	77.3740	3,570,829	4,615,000	4,615,000					3.473	3.473	MN	26,713	160,279	12/13/2019	11/01/2043
79765R-TK-5	San Francisco Cty&Cnty CA Rev Bld Amer Bd Ser DE	CF		1	1.D FE	19,036,073	102.1110	15,571,851	15,250,000	17,928,506		(114,686)			6.000	4.443	MN	152,500	915,000	10/03/2012	11/01/2040
79766D-TW-9	San Francisco Aprt-A Txbl Ser C			1	1.E FE	1,000,000	69.7840	697,842	1,000,000	1,000,000					3.345	3.345	MN	5,575	33,450	04/08/2021	05/01/2051
798111-HM-5	San Joaquin Hills CA Txbl-Senior Bond-Ref-Ser B			1	1.E FE	10,000,000	75.0660	7,506,620	10,000,000	10,000,000					3.492	3.492	JJ	161,020	349,200	12/09/2021	01/15/2050
801139-AP-1	Santa Ana Pension Obligations Txbl-Ser A			1	1.C FE	2,500,000	76.3500	1,908,753	2,500,000	2,500,000					3.098	3.098	FA	32,271	77,450	08/26/2021	08/01/2044
837151-JB-6	South Carolina Pub Svc AuthRev Ser C			1	1.G FE	10,000,000	101.4840	10,148,380	10,000,000	10,000,000					5.784	5.784	JD	48,200	578,400	08/08/2013	12/01/2041
85732P-CE-8	State Pub Sch Bldg Auth PA Rev Const Bds Ser C			1	1.D FE	1,326,996	100.8570	1,210,282	1,200,000	1,256,298		(10,706)			5.088	3.984	MS	17,978	61,056	06/28/2017	09/15/2029
873519-ML-3	Tacoma WA Elec Sys Rev Bld Amer Bd			1	1.D FE	8,421,225	102.2060	7,665,458	7,500,000	8,053,695		(41,735)			5.966	5.018	JJ	223,725	447,450	10/08/2013	01/01/2035
875301-HT-3	Tampa-Hillsborough Cnty FL Rev Txbl-Ref-Rev Ser B			1	1.F FE	2,885,000	83.9320	2,421,441	2,885,000	2,885,000					2.292	2.292	JJ	33,062	66,124	08/27/2020	07/01/2032
875301-HU-0	Tampa-Hillsborough Cnty FL Rev Txbl-Ref-Rev-Ser B			1	1.F FE	6,190,000	82.4720	5,105,042	6,190,000	6,190,000					2.392	2.392	JJ	74,032	148,065	08/27/2020	07/01/2033
875301-HV-8	Tampa-Hillsborough Cnty FL Rev Txbl-Ref-Rev-Ser B			1	1.F FE	4,745,000	81.1940	3,852,665	4,745,000	4,745,000					2.492	2.492	JJ	59,123	118,245	08/27/2020	07/01/2034
88213A-NU-5	Texas A & M Univ Rev Txbl-Ser A			2	1.A FE	3,085,000	94.6120	2,918,765	3,085,000	3,085,000					3.573	3.573	MN	14,085	110,227	01/09/2019	05/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88213A-NX-9	Texas A & M Univ Rev Txbl-Ser A			2	1.A FE	1,011,913	92.4250	935,258	1,011,913	1,011,913					3.803	3.803	MN	4,917	38,483	01/09/2019	05/15/2033
882667-AZ-1	Texas St Priv Actvty Bnd TXBL Tarrant Exp Ser B				2.A FE	10,000,000	79.1730	7,917,320	10,000,000	10,000,000					3.922	3.922	JD	1,089	392,200	12/11/2019	12/31/2049
88283K-BL-1	Texas St Trans Comm Cen Rev Txbl Ref First Tier Ser C			2	1.F FE	3,580,000	73.9080	2,645,889	3,580,000	3,580,000					3.029	3.029	FA	40,966	108,438	02/21/2020	08/15/2041
899154-BC-1	Tulare Co Pensn Txbl Txbl Rev Bd			2	1.D FE	4,355,000	96.7010	4,211,329	4,355,000	4,355,000					4.159	4.159	JD	15,094	181,124	06/01/2018	06/01/2030
899154-BF-4	Tulare Co Pensn Txbl Txbl Rev Bd			2	1.D FE	5,500,000	94.6960	5,208,264	5,500,000	5,500,000					4.309	4.309	JD	19,750	236,995	06/01/2018	06/01/2033
90320W-AG-8	UPMC Sec Nt			1	1.F FE	28,359,740	98.2920	28,013,220	28,500,000	28,379,465		11,287			5.035	5.098	MN	183,358	1,434,975	07/18/2023	05/15/2033
90320W-AH-6	UPMC Sec Nt			1	1.F FE	1,322,813	96.8750	1,259,371	1,300,000	1,321,692		(721)			5.377	5.232	MN	8,932	69,901	04/11/2023	05/15/2043
90407J-AA-6	UMASS Mem Health Care Sr Nt			1	2.A FE	19,118,049	91.3950	18,435,205	20,171,000	19,150,134		14,093			5.363	5.726	JJ	540,885	1,081,771	10/11/2022	07/01/2052
913366-KW-9	Univ of CA Rgts Med Ctr Rev Txbl Medical Ctr Rev Ser Q			1	1.D FE	2,560,000	86.0560	2,203,031	2,560,000	2,560,000					4.563	4.563	MN	14,926	116,813	04/28/2022	05/15/2053
914119-V6-6	University Cincinnati OH Rev Txbl Ref Ser B			2	1.D FE	2,416,000	83.8900	2,026,775	2,416,000	2,416,000					2.983	2.983	JD	6,006	72,069	11/21/2019	06/01/2034
91417K-3C-3	University CO System Rev Ref Txbl Ser A				1.B FE	1,335,000	88.5020	1,181,502	1,335,000	1,335,000					2.756	2.756	JD	3,066	36,793	07/10/2019	06/01/2031
91417K-3E-9	University CO System Rev Ref Txbl Ser A			1	1.B FE	2,000,000	85.5090	1,710,188	2,000,000	2,000,000					2.856	2.856	JD	4,760	57,120	07/10/2019	06/01/2033
914245-BR-5	Univ of Deleware DE Txbl			1	1.B FE	8,000,000	80.1470	6,411,784	8,000,000	8,000,000					4.221	4.221	MN	56,280	337,680	04/05/2018	11/01/2058
914639-KY-4	Univ of Nebraska NE Facs Corp Txbl Ref Ser A				1.C FE	3,000,000	70.6130	2,118,399	3,000,000	3,000,000					3.037	3.037	AO	22,778	91,110	10/11/2019	10/01/2049
914713-K6-8	University NC Chapel Hill Rev Txbl Ref	SD		1	1.A FE	24,620,376	92.4760	22,457,699	24,285,000	24,500,786		(20,968)			3.847	3.725	JD	77,854	934,244	09/11/2018	12/01/2034
914713-P2-2	University NC Chapel Hill Rev Txbl Ref Ser C				1.A FE	10,152,487	88.4970	9,022,300	10,195,000	10,166,092		1,945			3.327	3.356	JD	28,266	339,188	04/25/2017	12/01/2036
914805-EZ-5	University of Pittsburgh Rev Hgr Ed Tabl Ref Ser A				1.B FE	1,400,000	95.5150	1,337,203	1,400,000	1,400,000					3.277	3.277	MS	13,509	45,878	01/06/2017	09/15/2028
914805-FB-7	University of Pittsburgh Rev Hgr Ed Txbl Ref Ser A				1.B FE	4,900,000	94.3180	4,621,577	4,900,000	4,900,000					3.327	3.327	MS	48,001	163,023	01/06/2017	09/15/2029
914805-FC-5	University of Pittsburgh Rev Hgr Ed Txbl Ref Ser A				1.B FE	740,000	93.4590	691,597	740,000	740,000					3.427	3.427	MS	7,467	25,360	01/06/2017	09/15/2030
92778W-HG-4	Virginia St Clg Bldg Auth Ed Txbl-Ser B			2	1.B FE	1,251,997	95.3070	1,186,568	1,245,000	1,247,927		(729)			4.110	4.040	MS	17,057	51,170	11/27/2018	09/01/2031
92778W-HK-5	Virginia St Clg Bldg Auth Ed Txbl-Ser B			2	1.B FE	502,465	93.5100	467,551	500,000	501,034		(256)			4.260	4.199	MS	7,100	21,300	11/27/2018	09/01/2034
92818N-HS-0	Virginia State Resources Auth Txbl Ref Pooled Fin Ser C			2	1.A FE	1,522,550	88.4760	1,347,084	1,522,550	1,522,550					2.750	2.750	MN	6,978	41,870	10/30/2019	11/01/2031
92818N-HT-8	Virginia State Resources Auth Txbl Ref Pooled Fin Ser C			2	1.A FE	1,522,550	87.2530	1,328,469	1,522,550	1,522,550					2.850	2.850	MN	7,232	43,393	10/30/2019	11/01/2032
92818N-HU-5	Virginia State Resources Auth Txbl Ref Pooled Fin Ser C			2	1.A FE	761,300	85.8500	653,578	761,300	761,300					2.910	2.910	MN	3,692	22,154	10/30/2019	11/01/2033
93976B-AG-5	Washington St Economic Dev Aut Txbl Green Bonds				2.C FE	30,000,000	95.5820	28,674,600	30,000,000	30,000,000					7.220	7.220	JD	96,267	2,166,000	06/13/2023	05/15/2053
956704-D2-3	West Virginia Univ Rev Txbl Ref Ser A			1	1.D FE	1,250,000	82.6250	1,032,816	1,250,000	1,250,000					2.279	2.279	AO	7,122	28,488	02/27/2020	10/01/2032
956704-D3-1	West Virginia Univ Rev Txbl Ref Ser A			1	1.D FE	7,820,000	80.7450	6,314,228	7,820,000	7,820,000					2.329	2.329	AO	45,532	182,128	02/27/2020	10/01/2033
956704-D4-9	West Virginia Univ Rev Txbl Ref Ser A			1	1.D FE	1,960,000	79.0160	1,548,716	1,960,000	1,960,000					2.379	2.379	AO	11,657	46,628	02/27/2020	10/01/2034
958697-KZ-6	Western MN Mun Pwr Agy Rev Txbl Ref Ser A			1	1.D FE	5,539,000	85.7220	4,748,136	5,539,000	5,539,000					2.745	2.745	JJ	76,023	152,046	10/17/2019	01/01/2033
958697-LA-0	Western MN Mun Pwr Agy Rev Txbl Ref Ser A			1	1.D FE	5,690,000	84.1560	4,788,476	5,690,000	5,690,000					2.795	2.795	JJ	79,518	159,036	10/17/2019	01/01/2034
958697-LC-6	Western MN Mun Pwr Agy Rev Txbl Ref Ser A			1	1.D FE	1,975,000	74.7280	1,475,878	1,975,000	1,975,000					3.226	3.226	JJ	31,857	63,714	10/17/2019	01/01/2046
977100-EL-6	Wisconsin St Gen Fd Rev Txbl-Ref-Ser A			2	1.C FE	23,452,719	90.5570	21,031,840	23,225,000	23,286,652		(24,923)			3.954	3.834	MN	153,053	918,317	06/07/2017	05/01/2036
977100-GH-3	Wisconsin St Gen Fd Rev Ref Ser C				1.C FE	23,000,000	96.8970	22,286,402	23,000,000	23,000,000					3.154	3.154	MN	120,903	725,420	05/03/2017	05/01/2027
977100-HE-9	Wisconsin St Gen Fd Rev Ref Ser A			1	1.C FE	3,000,000	85.4700	2,564,094	3,000,000	3,000,000					2.499	2.499	MN	12,495	74,970	01/29/2020	05/01/2032
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,804,445,721	XXX	1,632,392,584	1,790,899,469	1,808,913,049		628,735			XXX	XXX	XXX	18,000,240	70,585,556	XXX	XXX
3128S4-BP-1	FHLMC Pool #100046			4	1.A	16,465	101.1770	16,706	16,512	16,449		(7)			6.545	6.492	MON	90	996	03/28/2006	03/15/2036
3132DU-R6-6	Fr SD6809 Pool# SD6809				1.A	4,167,407	102.9630	4,172,881	4,052,789	4,168,216		809			6.500	4.882	MON	21,953	21,953	11/05/2024	03/25/2054
3132DW-F5-7	FHLMC Pool #SD8288			4	1.A	3,984,319	96.8320	3,904,287	4,032,042	3,985,146		508			5.000	5.167	MON	16,800	201,602	07/13/2023	01/01/2053
3132DW-J4-6	FHLMC Pool# SD8383				1.A	2,960,961	98.8080	2,946,380	2,981,928	2,960,997		36			5.500	5.614	MON	13,667	13,667	11/05/2024	12/25/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132DW-KN-2	FHLMC Pool# SD8401				1.A	9,208,941	98.7890	9,167,638	9,279,991	9,209,131		190			5.500	5.630	MON	42,533	42,533	11/05/2024	02/25/2054
3133T6-M4-0	FHLMC REMIC Ser 1837-Z			4	1.A	23	99.9740	22	22	22					6.500	5.812	MON		1	07/23/2002	04/15/2026
3133TE-LG-7	FHLMC REMIC Ser 2064 M			4	1.A	3,453	100.4910	3,383	3,367	3,389		(7)			6.000	5.325	MON	17	202	06/24/2002	06/15/2028
31371H-FZ-6	FNMA Pool #252284			4	1.A	22,241	102.3390	22,883	22,360	22,254		1			6.500	6.615	MON	121	1,453	01/09/2001	01/25/2029
31381M-V2-8	FNMA Pool #465133	CF		4	1.A	2,102,597	99.9480	1,852,558	1,853,529	1,909,059		(17,917)			6.040	4.090	MON	9,329	111,953	09/13/2013	05/25/2028
31381N-FH-1	FNMA DUS Pool #465568			4	1.A	785,207	99.8480	732,721	733,838	735,954		(4,654)			4.900	3.650	MON	2,997	35,958	02/20/2014	11/25/2025
31381N-X9-9	FNMA Pool #466104	CF		4	1.A	4,262,194	100.5390	3,632,934	3,613,465	3,777,413		(45,766)			6.340	3.797	MON	19,091	229,094	01/22/2014	10/25/2028
31381R-QF-4	FNMA Pool #468554	CF		4	1.A	3,332,218	102.2860	2,783,082	2,720,872	2,901,733		(40,955)			6.935	3.969	MON	16,249	191,837	02/03/2014	07/25/2029
31381R-QU-1	FNMA Pool #468567	CF		4	1.A	3,332,218	102.2860	2,783,082	2,720,872	2,901,733		(40,955)			6.935	3.969	MON	16,249	191,837	02/03/2014	07/25/2029
3138M6-DN-4	FNMA Pool #AP2808			4	1.A	722,981	88.6060	615,595	694,756	717,084		(834)			3.000	2.316	MON	1,737	20,843	08/02/2012	08/25/2042
3138WJ-RD-2	FNMA Pool #AS8583			4	1.A	12,535,023	90.1020	11,112,892	12,333,638	12,520,941		(3,355)			3.500	3.045	MON	35,973	431,677	12/27/2016	01/25/2047
31393C-CQ-4	FNMA REMIC Ser 2003-34 CI ME	CF		4	1.A	612,176	101.3360	593,285	585,464	593,487		(500)			5.500	4.772	MON	2,683	32,201	03/16/2009	05/25/2033
31393D-TX-9	FNMA REMIC Ser 2003-W10 CI 1A4	CF		4	1.A	131,498	98.4630	129,482	131,504	131,307		(5)			4.505	4.519	MON	494	5,924	06/06/2003	06/25/2043
31393E-LF-4	FNMA REMIC Ser 2003-W12 CI 1A8	CF		4	1.A	202,845	98.4050	203,684	206,985	204,958		480			4.550	4.947	MON	785	9,418	01/12/2005	06/25/2043
31394D-VB-3	FNMA REMIC Ser 2005-43 CI GC	CF		4	1.A	2,487,695	101.3820	2,396,280	2,363,605	2,399,166		(1,894)			5.500	4.915	MON	10,833	129,998	03/16/2009	05/25/2035
31394E-LC-0	FNMA REMIC Ser 2005-61 CI LH			4	1.A	1,023,972	101.3650	988,518	975,212	991,424		(677)			5.500	4.799	MON	4,470	53,637	04/02/2009	07/25/2035
31395M-TR-0	FNMA REMIC Ser 2922 CI QG	CF		4	1.A	1,758,547	99.9700	1,690,410	1,690,911	1,706,544		(804)			5.000	4.642	MON	7,045	84,546	04/02/2009	02/15/2035
31396F-G3-1	FHLMC REMIC Ser 3068 CI Z	CF		4	1.A	1,080,325	101.5880	1,059,599	1,043,034	1,060,362		(959)			5.500	4.816	MON	4,781	57,367	04/02/2009	11/15/2035
31396V-RY-6	FNMA REMIC Ser 2007-36 CI PH	CF		4	1.A	855,242	101.2440	826,614	816,460	830,619		(267)			5.500	4.794	MON	3,742	44,905	04/02/2009	04/25/2037
31396X-UC-6	FNMA REMIC Ser 2007-88 CI AE			4	1.A	220,787	102.7640	220,784	214,845	216,535		19			6.000	5.540	MON	1,074	12,891	01/29/2008	09/25/2037
31405E-6P-5	FNMA Pool #787578			4	1.A	50,573	103.6740	51,270	49,453	50,220		(40)			6.000	5.364	MON	247	2,967	08/26/2005	07/25/2035
3140Q8-3K-9	FNMA Pool #CA1701			4	1.A	3,397,570	92.7420	3,088,231	3,329,931	3,393,367		(495)			4.000	3.277	MON	11,100	133,197	06/29/2018	05/25/2048
3140XK-QE-3	FNMA Pool #FS4052			4	1.A	2,455,998	88.6610	2,429,589	2,740,304	2,480,973		16,633			2.000	4.029	MON	4,567	54,806	07/13/2023	10/25/2036
3140XN-SW-5	Fannie Mae Super Pool# FS6832				1.A	4,913,853	96.5180	4,870,411	5,046,116	4,914,504		651			5.000	5.336	MON	21,025	21,025	11/05/2024	11/25/2053
3140XQ-XZ-5	FN FS8795 Pool# FS8795				1.A	23,511,410	100.6080	23,318,173	23,177,348	23,508,868		(2,542)			6.000	5.793	MON	115,887	201,453	11/05/2024	08/25/2054
3140XR-PN-9	Fn FS9143 Pool# FS9428				1.A	10,064,424	84.9450	9,921,108	11,679,476	10,067,099		2,675			3.000	4.872	MON	29,199	29,199	11/05/2024	06/25/2052
3140XR-S3-0	Fn FS9143 Pool# FS9537				1.A	7,366,598	96.7900	7,305,606	7,547,925	7,366,363		(235)			5.000	5.549	MON	31,450	31,450	11/05/2024	10/25/2054
31418C-GD-0	FNMA Pool #MA2895			4	1.A	6,328,382	86.9360	5,458,988	6,279,325	6,323,587		(1,111)			3.000	2.816	MON	15,698	188,380	09/26/2017	02/25/2047
31418C-P5-7	FNMA Pool #MA3143			4	1.A	1,027,734	86.9810	887,003	1,019,767	1,027,143		(142)			3.000	2.777	MON	2,549	30,593	09/26/2017	09/25/2047
31418C-RD-8	FNMA Pool #MA3183			4	1.A	3,375,972	92.7890	3,081,500	3,320,968	3,372,510		(527)			4.000	3.432	MON	11,070	132,839	06/06/2018	11/25/2047
31418C-S5-4	FNMA Pool #MA3239			4	1.A	3,680,925	92.7890	3,315,517	3,573,172	3,674,224		(984)			4.000	3.035	MON	11,911	142,927	02/02/2018	01/25/2048
31418C-XN-9	FNMA Pool #MA3384			4	1.A	2,420,058	92.7420	2,214,812	2,388,153	2,418,684		(251)			4.000	3.411	MON	7,961	95,526	05/18/2018	06/25/2048
31418E-KT-6	Fn MA5192 Pool #MA4805			4	1.A	5,151,765	94.1930	5,007,719	5,316,450	5,155,690		2,421			4.500	4.897	MON	19,937	239,240	07/13/2023	11/25/2052
31418E-W5-5	Fn MA5192 Pool #MA5167				1.A	15,954,482	102.2200	15,857,764	15,513,322	15,949,973		(4,510)			6.500	5.659	MON	84,030	168,061	10/17/2024	10/01/2053
3142GR-VV-9	FR RJ1527 Pool# RJ1527				1.A	9,334,803	100.7060	9,332,137	9,266,751	9,334,248		(556)			6.000	5.849	MON	46,334	278,003	06/26/2024	05/25/2054
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						154,843,882	XXX	147,995,528	153,336,462	153,001,376		(146,526)			XXX	XXX	XXX	645,678	3,676,159	XXX	XXX
927781-VV-3	Virginia St Clg Bldg Auth Rev LBASS Bld Amer Bd			1	1.B FE	1,000,000	100.2940	1,002,940	1,000,000	1,000,000					5.000	5.000	MS	16,667	50,000	10/28/2010	09/01/2025
92778W-HZ-2	Virginia St Clg Bldg Auth Rev LBASS Txbl Ser B			2	1.B FE	9,731,687	88.7100	8,675,848	9,780,000	9,736,567		1,010			4.500	4.531	MS	146,700	440,100	11/06/2018	09/01/2048
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						10,731,687	XXX	9,678,788	10,780,000	10,736,567		1,010			XXX	XXX	XXX	163,367	490,100	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						1,970,021,290	XXX	1,790,066,900	1,955,015,931	1,972,650,992		483,219			XXX	XXX	XXX	18,809,285	74,751,815	XXX	XXX
000000-00-0	Fundamental Solar Finance LP Subordinated Note				4.C PL	1,030,000	100.0000	1,030,000	1,030,000	1,030,000					10.500	10.638	JAJO	25,836	52,238	10/04/2024	12/31/2028
001055-A#-9	Aflac Inc Sr Nt				1.G	36,457,643	94.9330	33,214,297	34,987,278	34,987,278				(1,470,365)	1.920	1.920	MS	190,331	370,189	03/19/2024	03/19/2039
001055-A*-3	Aflac Inc Sr Nt				1.G	36,457,643	97.4110	34,081,527	34,987,278	34,987,278				(1,470,365)	1.600	1.600	MS	158,609	308,491	03/19/2024	03/19/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
001055-A@-1	Aflac Inc Sr Nt				1.G	42,423,439	96.6070	39,331,013	40,712,468	40,712,468				(1,710,970)	1.740	1.740	MS	200,712	390,381	03/19/2024	03/19/2036
001084-AR-3	AGCO Corp Sr Nt			1	2.C FE	8,519,804	100.9270	8,528,357	8,450,000	8,518,799		(1,005)			5.450	5.042	MS	127,924		12/19/2024	03/21/2027
001084-AS-1	AGCO Corp Sr Nt	LS		1	2.C FE	25,953,417	100.4890	26,194,416	26,067,000	25,961,164		7,747			5.800	5.857	MS	419,968	755,943	06/11/2024	03/21/2034
00108W-AF-7	AEP Texas Inc Sr Nt				2.A FE	998,073	71.8640	646,774	900,000	989,713		(2,745)			3.800	3.172	AO	8,550	34,200	11/02/2021	10/01/2047
00108W-AK-6	AEP Texas Inc Sr Nt Ser H			1	2.A FE	1,577,979	67.2940	1,009,413	1,500,000	1,572,158		(1,921)			3.450	3.167	JJ	23,863	51,750	11/02/2021	01/15/2050
00108W-AN-0	AEP Texas Inc Sr Nt			1	2.A FE	4,547,714	66.4710	2,858,262	4,300,000	4,530,329		(5,702)			3.450	3.146	MN	18,956	148,350	11/02/2021	05/15/2051
00108W-AP-5	AEP Texas Inc Sr Nt			1	2.A FE	4,985,800	95.6870	4,784,350	5,000,000	4,988,893		1,234			4.700	4.736	MN	30,028	235,000	05/16/2022	05/15/2032
00108W-AQ-3	AEP Texas Inc Sr Nt			1	2.A FE	15,524,498	90.1700	14,021,451	15,550,000	15,525,409		396			5.250	5.261	MN	104,315	816,375	05/16/2022	05/15/2052
0010EP-A#-5	AEP Texas Priv Pl				2.A	10,000,000	82.2320	8,223,150	10,000,000	10,000,000					4.670	4.670	AO	79,131	467,000	04/30/2014	04/30/2044
00115A-AE-9	AEP Transmission Co LLC Sr Nt			1	1.F FE	7,984,972	97.2080	7,776,640	8,000,000	7,996,621		1,688			3.100	3.123	JD	20,667	248,000	05/24/2017	12/01/2026
00115A-AF-6	AEP Transmission Co LLC Sr Nt	0		1	1.F FE	4,229,672	78.5640	3,378,231	4,300,000	4,240,700		1,647			4.000	4.096	JD	14,333	172,000	05/24/2017	12/01/2046
001192-AL-7	AGL Capital Corp Sr Nt	LS		1	2.A FE	29,989,781	99.0380	29,637,092	29,925,000	29,931,697		(7,458)			3.875	3.849	MN	148,170	1,159,594	01/28/2016	11/15/2025
00122@-AA-9	AES Southland Sr Sec Nt				2.B PL	26,611,950	89.3340	24,120,238	27,000,000	26,641,484		28,196			4.500	4.698	FMAN	104,625	1,215,000	12/13/2023	02/29/2040
001306-AB-5	AHS Hospital Corp Unsecured Nt			1	1.D FE	14,548,541	93.3300	11,435,688	12,253,000	14,164,118		(59,897)			5.024	3.911	JJ	307,795	615,591	10/20/2017	07/01/2045
00138C-AX-6	AIG Global Funding Sec Nt				1.F FE	14,992,200	100.4470	15,067,110	15,000,000	14,993,561		1,361			5.200	5.212	JJ	366,167	390,000	01/09/2024	01/12/2029
00175P-AB-9	Amn Healthcare Sr Nt				3.C FE	4,140,113	94.9990	4,137,215	4,355,000	4,192,326		34,469			4.625	6.123	AO	50,355	129,038	11/08/2024	10/01/2027
00175P-AC-7	Amn Healthcare Sr Nt			1	3.C FE	1,632,648	89.7310	1,662,706	1,853,000	1,686,502		29,911			4.000	6.432	AO	15,648	65,400	06/27/2024	04/15/2029
00176@-AA-4	AMF Florence LLC Sr Sec Nt				2.B PL	18,139,475	90.6960	16,451,713	18,139,475	18,139,475					3.210	3.224	MJSD	1,617	582,379	11/04/2020	12/31/2035
00184@-AA-4	Amazon.com Inc. Euclid BTS Lease Backed Nt				1.D	7,030,611	91.5520	6,436,651	7,030,611	7,030,611					4.095	4.130	MON	800	284,059	09/17/2018	06/30/2039
00206R-AG-7	AT&T Inc Nt	LS		1	2.B FE	3,614,774	106.8240	4,411,823	4,130,000	3,771,298		15,987			6.300	7.347	JJ	119,977	260,190	03/26/2009	01/15/2038
00206R-AS-1	AT&T Inc Sr Nt			1	2.B FE	5,966,220	106.9440	6,416,646	6,000,000	5,976,522		984			6.550	6.593	FA	148,467	393,000	01/29/2009	02/15/2039
00206R-CQ-3	AT&T Inc Sr Nt	LS		1	2.B FE	9,732,624	86.6460	7,624,857	8,800,000	9,620,186		(23,673)			4.750	4.092	MN	53,411	418,000	10/29/2019	05/15/2046
00206R-DK-5	AT&T Inc Sr Nt			1	2.B FE	2,156,680	82.8520	1,657,032	2,000,000	2,140,288		(3,468)			4.550	4.085	MS	28,311	91,000	10/29/2019	03/09/2049
00206R-GQ-9	AT&T Inc Sr Nt			1	2.B FE	4,914,683	96.6870	4,866,262	5,033,000	4,971,694		10,403			4.300	4.569	FA	81,758	216,419	11/26/2018	02/15/2030
00206R-HY-1	AT&T Inc Sr Nt			1	2.B FE	2,668,076	105.6820	2,457,102	2,325,000	2,495,578		(34,390)			6.625	4.746	MN	19,682	154,031	06/05/2019	05/15/2029
00206R-JD-5	AT&T Inc Sr Nt			1	2.B FE	10,256,131	100.1560	10,015,550	10,000,000	10,215,588		(8,526)			6.200	5.982	MS	182,556	620,000	06/05/2019	03/15/2040
00206R-JJ-2	AT&T Inc Sr Nt			1	2.B FE	4,145,900	91.9940	3,679,772	4,000,000	4,126,424		(3,893)			5.350	5.088	JD	9,511	214,000	06/05/2019	12/15/2043
00206R-JL-7	AT&T Inc Sr Nt			1	2.B FE	988,178	87.2130	872,133	1,000,000	989,659		286			4.850	4.931	JJ	22,364	48,500	06/05/2019	07/15/2045
00206R-KJ-0	AT&T Inc Sr Nt			1	2.B FE	54,211,221	67.4380	39,855,622	59,100,000	54,482,160		85,475			3.500	3.958	MS	609,058	2,068,500	09/09/2021	09/15/2053
00206R-LJ-9	AT&T Inc Sr Nt			1	2.B FE	1,758,510	67.4580	1,349,150	2,000,000	1,769,943		3,618			3.550	4.222	MS	20,906	71,000	09/09/2021	09/15/2055
00225#-AA-3	Amazon.com Inc Grand Rapids Secured Nt Series B				1.D	7,396,794	89.4710	6,617,985	7,396,794	7,396,794					4.095	4.130	MON	841	302,931	11/16/2018	09/30/2039
00253P-AA-6	AAR Escrow Issuer LLC Sr Nt			1	3.B FE	9,357,190	101.3590	9,373,708	9,248,000	9,337,238		(19,952)			6.750	6.412	MS	183,804	336,396	04/04/2024	03/15/2029
002824-AV-2	Abbott Labs Sr Nt			1	1.D FE	4,988,550	107.4410	5,372,065	5,000,000	4,992,418		329			6.000	6.016	AO	75,000	300,000	02/26/2009	04/01/2039
002824-AY-6	Abbott Labs Sr Nt			1	1.D FE	4,961,400	100.3070	5,015,340	5,000,000	4,972,969		1,108			5.300	5.352	MN	25,028	265,000	05/24/2010	05/27/2040
002824-BF-6	Abbott Labs Sr Nt			1	1.D FE	2,262,716	98.8010	2,239,810	2,267,000	2,265,123		623			3.750	3.782	MN	7,321	85,013	06/05/2018	11/30/2026
002824-BH-2	Abbott Labs Sr Nt	0		1	1.D FE	16,556,650	93.2440	13,986,570	15,000,000	16,327,143		(37,491)			4.900	4.265	MN	63,292	735,000	06/05/2018	11/30/2046
00287Y-AQ-2	Abbvie Inc Sr Nt			1	1.G FE	28,136,365	99.5620	28,375,142	28,500,000	28,483,884		42,869			3.600	3.757	MN	133,950	1,026,000	03/01/2016	05/14/2025
00287Y-AS-8	Abbvie Inc Sr Nt	0		1	1.G FE	25,907,625	88.3040	23,400,587	26,500,000	26,010,316		13,573			4.700	4.843	MN	162,607	1,245,500	11/10/2015	05/14/2045
00287Y-AW-9	Abbvie Inc Sr Nt			1	1.G FE	34,967,144	85.1720	31,713,645	37,235,000	35,100,454		54,869			4.450	4.883	MN	216,325	1,656,958	08/30/2022	05/14/2046
00287Y-CX-5	Abbvie Inc Sr Nt			1	2.C FE	18,016,385	99.7920	17,962,542	18,000,000	17,999,188		(4,536)			3.800	3.774	MS	201,400	684,000	11/19/2020	03/15/2025
00287Y-CY-3	Abbvie Inc Sr Nt			1	1.G FE	196,578	93.9400	187,880	200,000	197,082		218			4.550	4.732	MS	2,679	9,100	08/22/2022	03/15/2035
00287Y-DA-4	Abbvie Inc Sr Nt			1	1.G FE	4,368,240	90.4420	4,069,895	4,500,000	4,376,819		3,649			4.850	5.073	JD	9,700	218,250	08/29/2022	06/15/2044
00287Y-DB-2	Abbvie Inc Sr Nt			1	1.G FE	10,155,017	89.0350	8,903,510	10,000,000	10,139,302		(4,259)			4.750	4.641	MS	139,861	475,000	11/19/2020	03/15/2045
00287Y-DT-3	Abbvie Inc Sr Nt			1	1.G FE	50,046,538	99.9020	49,950,750	50,000,000	50,043,238		(3,300)			4.950	4.934	MS	728,750	1,368,125	02/22/2024	03/15/2031
004498-AB-7	ACI Worldwide Inc Sr Nt			1	4.B FE	29,365,309	99.8090	29,055,369	29,111,000	29,111,000		(30,772)			5.750	5.575	FA	632,356	1,673,883	11/08/2018	08/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
007589-AA-2	Advocate Health Corp Sr Nt			1	1.C FE	8,000,000	96.9330	7,754,664	8,000,000	8,000,000					3.829	3.828	FA	115,721	306,320	08/07/2018	08/15/2028
007589-AB-0	Advocate Health Corp Sr Nt			1	1.C FE	12,000,000	81.4490	9,773,856	12,000,000	12,000,000					4.272	4.272	FA	193,664	512,640	08/07/2018	08/15/2048
00802#-AA-4	Aerostar Airport Sr Nt				2.A FE	3,782,650	98.3700	3,720,976	3,782,650	3,782,650					5.750	5.750	MS	59,813	217,502	03/22/2013	03/22/2035
00802#-AC-0	Aerostar Airport Sr Sec Nt				2.A FE	22,718,180	89.6930	20,629,362	23,000,000	22,742,264		17,796			4.920	5.057	MS	311,190	1,131,600	08/23/2023	03/22/2035
00915X-BM-2	Air Products & Chemicals Inc MT Sr Nt Ser E				1.F FE	2,998,260	102.7620	3,082,851	3,000,000	2,999,812		119			7.340	7.345	JD	9,787	220,200	06/18/1996	06/15/2026
010392-FL-7	Alabama Power Co Sr Nt			1	1.E FE	9,920,400	82.0750	8,207,520	10,000,000	9,937,594		2,016			4.150	4.197	FA	156,778	415,000	08/20/2014	08/15/2044
010392-FP-8	Alabama Power Co Sr Nt			1	1.F FE	1,508,886	82.7930	1,622,751	1,960,000	1,520,202		9,964			4.300	6.230	JJ	41,906	84,280	11/13/2023	01/02/2046
012873-AK-1	Alberta Energy Co Ltd Sr Nt			1	2.C FE	9,842,155	108.5210	8,573,143	7,900,000	9,076,909		(145,398)			7.375	4.767	MN	97,104	582,625	12/08/2021	11/01/2031
013092-AG-6	Albertsons Cos/Safeway Sr Nt			2	3.B FE	3,175,821	91.0610	3,283,663	3,606,000	3,278,810		66,783			3.500	5.974	MS	37,162	126,210	07/26/2023	03/15/2029
013092-AA-6	Albertsons Inc Sr Nt				3.B FE	5,141,418	101.2580	5,199,609	5,135,000	5,139,246		(1,192)			6.500	6.470	FA	126,093	333,775	02/07/2023	02/15/2028
01400E-AB-9	Alcon Finance Corp Sr Nt			1	2.A FE	4,814,819	91.5850	4,048,070	4,420,000	4,635,071		(45,743)			3.000	1.862	MS	36,097	132,600	12/11/2020	09/23/2029
01400E-AC-7	Alcon Finance Corp Sr Nt			1	2.A FE	6,048,780	73.3230	3,800,305	5,183,000	5,964,430		(22,000)			3.800	2.926	MS	53,615	196,954	02/16/2021	09/23/2049
015271-AJ-8	Alexandria Real Estate Equity Sr Nt			1	2.A FE	2,609,200	98.3690	2,705,150	2,750,000	2,663,600		38,988			3.950	5.603	JJ	50,088	108,625	08/02/2023	01/15/2027
015271-AQ-2	Alexandria Real Estate Equity Sr Nt	LS		1	2.A FE	4,333,455	85.8400	2,738,299	3,190,000	4,222,068		(29,627)			4.850	2.948	AO	32,662	154,715	01/25/2021	04/15/2049
015271-AR-0	Alexandria Real Estate Equity Sr Nt			1	2.A FE	5,891,405	89.4910	5,782,915	6,462,000	6,002,314		58,085			3.375	4.635	FA	82,391	218,093	01/18/2023	08/15/2031
015271-AS-8	Alexandria Real Estate Equity Sr Nt			1	2.A FE	9,867,463	74.3740	9,557,777	12,851,000	9,942,885		49,543			4.000	5.689	FA	214,183	514,040	11/02/2023	02/01/2050
015271-AV-1	Alexandria Real Estate Equity Sr Nt			1	2.A FE	5,873,763	77.0050	4,572,551	5,938,000	5,893,491		5,025			1.875	1.976	FA	46,391	111,338	01/11/2021	02/01/2033
015271-AW-9	Alexandria Real Estate Equity Sr Nt			1	2.A FE	6,081,151	79.7160	4,862,694	6,100,000	6,087,109		1,605			2.000	2.031	MN	14,572	122,000	02/03/2021	05/18/2032
015271-AX-7	Alexandria Real Estate Equity Sr Nt			1	2.A FE	10,793,341	61.1980	6,902,489	11,279,000	10,811,278		8,664			3.000	3.213	MN	40,416	338,370	01/18/2023	05/18/2051
015271-BB-4	Alexandria Real Estate Equity Sr Nt			1	2.A FE	12,758,616	89.0120	13,809,384	15,514,000	12,797,017		33,466			5.150	6.513	AO	168,672	798,971	11/09/2023	04/15/2053
015271-BC-2	Alexandria Real Estate Equity Sr Nt			1	2.A FE	11,731,815	96.9260	11,387,777	11,749,000	11,735,289		3,474			5.250	5.264	MN	78,816	462,617	02/01/2024	05/15/2036
015271-BD-0	Alexandria Real Estate Equity Sr Nt			1	2.A FE	15,790,994	95.4690	15,084,118	15,800,000	15,795,523		4,529			5.625	5.627	MN	113,563	666,563	02/01/2024	05/15/2054
01741R-AH-5	Allegheny Technologies Inc Sr Nt			1	4.A FE	922,366	99.2410	992,412	1,000,000	951,574		14,300			5.875	7.764	JD	4,896	58,750	11/14/2022	12/01/2027
01741R-AL-6	Allegheny Technologies Inc Sr Nt			1	4.A FE	141,791	95.2140	148,534	156,000	145,744		1,792			4.875	6.507	AO	1,901	7,605	02/27/2023	10/01/2029
01741R-AM-4	Allegheny Technologies Inc Sr Nt			1	4.A FE	1,051,000	93.9410	1,155,479	1,230,000	1,089,062		15,614			5.125	7.300	AO	15,759	63,038	06/21/2022	10/01/2031
01748N-AF-1	Allegion US Holding Co. Inc. Sr Nt			1	2.B FE	9,972,363	100.4550	10,045,470	10,000,000	9,973,606		1,244			5.600	5.637	MN	49,778	280,000	05/21/2024	05/29/2034
018522-K*-2	Allete Inc 1st Mtg Bond				1.F YE	9,187,200	93.8870	9,388,660	10,000,000	9,271,771		84,571			3.860	5.359	MS	112,583	193,000	03/19/2024	09/16/2030
018522-N#-5	Allete Inc Sr Nt				1.F	18,000,000	100.2540	18,045,648	18,000,000	18,000,000					5.720	5.720	AO	174,460	534,820	04/23/2024	04/30/2039
018522-N*-9	Allete Inc 1st Mtg Bond				1.F	9,422,200	95.3650	9,536,530	10,000,000	9,466,409		44,209			4.540	5.405	FA	179,078	227,000	03/19/2024	08/09/2032
018522-N@-7	Allete Inc 1st Mtg				1.F	25,000,000	97.5960	24,399,075	25,000,000	25,000,000					4.980	4.980	MN	207,500	1,245,000	04/27/2023	04/27/2033
01882Y-AB-2	Alliant Energy Finance Sr Nt			1	2.B FE	29,448,220	96.8930	28,583,435	29,500,000	29,479,663		5,357			4.250	4.272	JD	55,722	1,253,750	06/20/2018	06/15/2028
01882Y-AD-8	Alliant Energy Finance Sr Nt			1	2.B FE	13,014,274	88.6750	11,556,426	13,032,353	13,018,776		1,636			3.600	3.617	MS	156,388	469,165	02/23/2022	03/01/2032
01882Y-AE-6	Alliant Energy Finance Sr Nt			1	2.B FE	10,731,122	102.2640	10,707,041	10,470,000	10,681,451		(46,274)			5.950	5.402	MS	157,472	553,747	12/06/2023	03/30/2029
01959L-AB-8	Allina Health System Nt			1	1.E FE	3,010,140	83.3290	2,499,855	3,000,000	3,008,585		(232)			4.430	4.409	AO	28,057	132,900	04/03/2017	04/15/2047
019736-AE-7	Allison Transmission Inc Sr Nt			1	3.A FE	4,571,115	97.0150	4,544,192	4,684,000	4,627,183		18,066			4.750	5.219	AO	55,623	222,490	10/12/2022	10/01/2027
02209S-AR-4	Altria Group Inc Sr Nt	LS			2.B FE	5,476,570	93.1670	5,124,169	5,500,000	5,482,460		516			5.375	5.402	JJ	123,998	295,625	10/28/2013	01/31/2044
022249-AU-0	Aluminum Co of America Sr Nt			1	2.B FE	1,154,923	104.6400	1,228,470	1,174,000	1,162,105		3,394			6.750	7.127	JJ	36,541	79,245	11/03/2022	01/15/2028
023135-BC-9	Amazon.com Inc Sr Nt			1	1.E FE	47,919,956	96.6700	46,401,504	48,000,000	47,975,081		8,910			3.150	3.171	FA	541,800	1,512,000	06/08/2018	08/22/2027
023135-BJ-4	Amazon.com Inc Sr Nt			1	1.E FE	32,937,002	82.0550	27,078,282	33,000,000	32,946,026		1,269			4.050	4.061	FA	478,913	1,336,500	06/08/2018	08/22/2047
02343J-AA-8	Amcor Flexibles North America Sr Nt			1	2.B FE	1,935,880	99.5920	1,991,838	2,000,000	1,984,950		38,624			4.000	6.064	MN	9,778	80,000	09/20/2023	05/17/2025
02343U-AJ-4	Amcor Finance USA Sr Nt			1	2.B FE	15,026,299	100.9610	14,940,150	14,798,000	15,008,355		(18,726)			5.625	5.406	MN	80,927	832,388	02/14/2024	05/26/2033
023608-AG-7	Ameren Corp Sr Nt			1	2.A FE	38,241,321	98.7200	37,397,946	37,883,000	37,968,601		(74,546)			3.650	3.442	FA	522,364	1,382,730	12/10/2021	02/15/2026
02361@-AD-9	Ameren Transmission Company of Sr Nt				1.F FE	4,500,000	94.4530	4,250,367	4,500,000	4,500,000					5.170	5.170	MS	78,196		08/30/2024	09/01/2039
02361@-AE-7	Ameren Transmission Company of Sr Nt				1.F	6,000,000	93.9010	5,634,048	6,000,000	6,000,000					5.420	5.420	MS	109,303		08/30/2024	09/01/2053
02361D-AP-5	Ameren Illinois Co Sr Nt			1	1.F FE	6,176,940	99.7260	5,983,584	6,000,000	6,004,188		(25,447)			3.250	2.816	MS	65,000	195,000	07/24/2017	03/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02361D-AQ-3	Ameren Illinois Co 1st Mtg	0		1	1.F FE	8,910,090	82.6920	7,442,289	9,000,000	8,925,999		2,132			4.150	4.209	MS	109,975	373,500	12/07/2015	03/15/2046
02361D-BB-5	Ameren Illinois Co 1st Lien			1	1.F FE	22,457,250	98.5470	22,173,075	22,500,000	22,457,729		479			5.550	5.563	JJ	638,250		06/17/2024	07/01/2054
02406P-BB-5	American Axle & Mfg Inc Sr Nt	LS		1	4.B FE	1,008,660	91.4610	994,637	1,087,500	1,033,889		9,454			5.000	6.215	AO	13,594	54,375	03/08/2022	10/01/2029
024747-AF-4	ABC Supply Co 1st lien			2	3.B FE	303,875	95.7740	311,266	325,000	306,950		3,075			4.000	6.028	JJ	5,994	6,500	06/04/2024	01/15/2028
024747-AG-2	ABC Supply Co Sr Nt			1	3.C FE	363,077	90.8430	369,731	407,000	366,992		3,915			3.875	6.248	MN	2,015	7,886	06/27/2024	11/15/2029
02507*-AF-1	American Century Companies Inc Sr Nt				2.B	25,000,000	102.9330	25,733,250	25,000,000	25,000,000					6.480	6.480	AO	274,500	810,000	04/30/2024	04/30/2034
025537-AJ-0	American Electric Power Sr Nt	LS		1	2.B FE	15,955,450	95.7900	15,326,320	16,000,000	15,985,743		4,680			3.200	3.233	MN	68,267	512,000	11/14/2017	11/13/2027
025537-AN-1	American Electric Power Sr Nt			1	2.B FE	1,764,456	86.9370	1,782,211	2,050,000	1,845,714		34,512			2.300	4.484	MS	15,717	47,150	07/25/2022	03/01/2030
025816-DK-2	American Express Co Sub Nt Fix to Flt			2	1.G FE	12,500,000	101.1290	12,641,100	12,500,000	12,500,000					5.625	5.625	JJ	298,828	703,125	07/25/2023	07/28/2034
025816-DP-1	American Express Co Sr Nt			2	1.F FE	3,500,000	100.5000	3,517,490	3,500,000	3,500,000					5.098	5.098	FA	66,911	89,215	02/12/2024	02/16/2028
02665W-BH-3	American Honda Finance Sr Nt			1	1.G FE	2,974,400	96.2720	2,888,157	3,000,000	2,995,239		2,741			2.300	2.397	MS	21,467	69,000	09/09/2016	09/09/2026
02665W-DW-8	American Honda Fin Sr Nt			1	1.G FE	11,780,058	91.3970	10,784,799	11,800,000	11,790,460		2,838			2.000	2.026	MS	63,589	236,000	03/22/2021	03/24/2028
02665W-FD-8	American Honda Fin Sr Nt				1.G FE	4,997,250	100.2690	5,013,455	5,000,000	4,997,944		694			4.900	4.920	MS	74,181	121,819	03/11/2024	03/12/2027
02666T-AD-9	American Homes 4 Rent Sr Nt			1	2.B FE	3,918,480	65.8870	2,635,472	4,000,000	3,924,223		1,714			3.375	3.485	JJ	62,250	135,000	06/30/2021	07/15/2051
02666T-AE-7	American Homes 4 Rent Sr Nt	LS		1	2.B FE	3,860,622	89.3310	3,924,320	4,393,000	3,966,915		46,982			3.625	5.244	AO	33,619	159,246	08/31/2022	04/15/2032
02666T-AF-4	American Homes 4 Rent Sr Nt			1	2.B FE	24,450,995	77.9930	21,852,915	28,019,000	24,570,510		52,453			4.300	5.126	AO	254,350	1,204,817	10/04/2022	04/15/2052
03027X-AP-5	American Tower Corp Sr Nt			1	2.B FE	5,870,736	96.8590	5,424,098	5,600,000	5,690,421		(37,669)			3.550	2.818	JJ	91,669	198,800	12/06/2019	07/15/2027
03027X-AU-4	American Tower Corp Sr Nt			1	2.B FE	2,898,875	95.7880	2,586,284	2,700,000	2,793,185		(21,901)			3.950	3.018	MS	31,403	106,650	12/04/2019	03/15/2029
03027X-AW-0	American Tower Corp Sr Nt			1	2.B FE	954,675	94.6200	851,584	900,000	927,125		(5,708)			3.800	3.059	FA	12,920	34,200	10/29/2019	08/15/2029
03027X-AY-6	American Tower Corp Sr Nt			1	2.B FE	41,459,540	72.0870	27,983,336	38,819,000	41,197,360		(64,960)			3.700	3.325	AO	303,220	1,436,303	01/25/2021	10/15/2049
03027X-BA-7	American Tower Corp Sr Nt			1	2.B FE	17,921,710	89.9570	16,192,188	18,000,000	17,957,779		7,665			2.900	2.950	JJ	240,700	522,000	01/07/2020	01/15/2030
03027X-BD-1	American Tower Corp Sr Nt			1	2.B FE	5,668,795	64.2270	3,532,463	5,500,000	5,652,837		(4,103)			3.100	2.942	JD	7,578	170,500	12/02/2020	06/15/2050
03027X-BK-5	American Tower Corp Sr Nt			1	2.B FE	1,991,580	61.9430	1,238,862	2,000,000	1,992,424		191			2.950	2.971	JJ	27,206	59,000	12/02/2020	01/15/2051
03027X-CM-0	American Tower Corp Sr Nt			1	2.B FE	2,784,740	98.9120	2,769,539	2,800,000	2,784,740					5.400	5.468	JJ	16,800		11/18/2024	01/31/2035
030288-B*-4	American Transmission Sys Sr Nt				1.G	9,000,000	94.8000	8,531,973	9,000,000	9,000,000					4.320	4.320	AO	97,200	388,800	09/27/2018	10/01/2030
03028P-J@-6	American Transmission Co LLC Sr Nt				1.F	24,000,000	92.8080	22,273,896	24,000,000	24,000,000					3.530	3.530	MN	110,607	847,200	05/14/2019	05/14/2031
030360-AD-3	American University Nt			1	1.E FE	9,289,500	76.5940	6,816,902	8,900,000	9,251,900		(9,954)			3.672	3.423	AO	81,702	326,808	01/13/2021	04/01/2049
03040W-AN-5	American Water Cap Corp Sr Nt	LS		2	2.A FE	8,913,820	96.8350	8,715,186	9,000,000	8,981,331		9,314			3.000	3.112	JD	22,500	270,000	12/01/2016	12/01/2026
03040W-AP-0	American Water Cap Corp Sr Nt	0		2	2.A FE	19,833,600	77.8850	15,577,000	20,000,000	19,861,328		3,875			4.000	4.048	JD	66,667	800,000	11/14/2016	12/01/2046
03040W-AQ-8	American Water Cap Corp Sr Nt	LS		1	2.A FE	13,455,585	95.5590	12,900,438	13,500,000	13,486,983		4,639			2.950	2.988	MS	132,750	398,250	08/07/2017	09/01/2027
03040W-BC-8	American Water Cap Corp American Water Cap Corp				2.A FE	575,730	95.8700	557,002	581,000	575,801		71			5.450	5.512	MS	10,555	16,536	02/20/2024	03/01/2054
03040W-BD-6	American Water Cap Corp Sr Nt				2.A FE	38,217,695	99.1220	38,003,490	38,340,000	38,226,446		8,751			5.150	5.191	MS	658,170	1,031,133	02/20/2024	03/01/2034
03063#-AA-2	Americold Realty Operating Par Sr Nt Ser A				2.B FE	30,000,000	99.4070	29,822,100	30,000,000	30,000,000					4.680	4.680	JJ	674,700	1,404,000	12/04/2018	01/08/2026
03063#-AC-8	Americold Realty Operating Par Sr Nt Ser C				2.B FE	17,000,000	93.9020	15,963,272	17,000,000	17,000,000					4.100	4.100	JJ	334,947	697,000	05/07/2019	01/08/2030
03063#-AD-6	Americold Realty Operating Par Sr Nt				2.B FE	62,719,800	88.8710	46,928,423	52,805,400	52,805,400				(3,493,500)	1.620	1.620	JJ	427,724	899,938	12/30/2020	01/07/2031
03073E-AM-7	Amerisource Bergen Corp Sr Nt			1	2.A FE	8,919,630	99.6640	8,969,733	9,000,000	8,998,336		10,086			3.250	3.365	MS	97,500	292,500	02/12/2016	03/01/2025
03073E-AN-5	Amerisource Bergen Corp Sr Nt			1	2.A FE	19,326,010	81.2840	16,663,241	20,500,000	19,544,694		28,311			4.250	4.607	MS	290,417	871,250	02/12/2016	03/01/2045
03073E-AY-1	Amerisource Bergen Corp Sr Nt			1	2.B FE	1,999,464	97.5880	1,951,752	2,000,000	1,999,455		(9)			5.150	5.154	FA	6,294		12/02/2024	02/15/2035
031100-N#-3	Ametek Inc Sr Nt Ser V				2.A	13,000,000	98.7470	12,837,123	13,000,000	13,000,000					4.320	4.320	JD	28,080	561,600	12/13/2018	12/13/2027
031100-P@-3	Ametek Inc Sr Nt				2.A	12,000,000	98.7480	11,849,760	12,000,000	12,000,000					4.320	4.320	JD	25,920	518,400	01/14/2019	12/13/2027
031162-BH-2	Amgen Inc Sr Nt	0		1	2.A FE	12,784,880	97.6240	10,738,607	11,000,000	12,332,747		(48,767)			5.650	4.630	JD	27,622	621,500	04/03/2013	06/15/2042
031162-BP-4	Amgen Inc Sr Nt			1	2.A FE	7,666,151	91.6230	6,299,095	6,875,000	7,482,244		(20,585)			5.375	4.654	MN	47,218	369,531	03/09/2016	05/15/2043
031162-BZ-2	Amgen Inc Sr Nt			1	2.A FE	25,475,145	82.6240	21,234,419	25,700,000	25,461,571		(13,235)			4.400	4.453	MN	188,467	910,800	11/25/2024	05/01/2045
031162-CD-0	Amgen Inc Sr Nt			1	2.A FE	33,204,066	82.9950	21,746,429	26,202,000	32,467,669		(188,586)			4.563	3.089	JD	53,138	1,195,597	01/20/2021	06/15/2048
031162-CS-7	Amgen Inc Sr Nt			1	2.A FE	4,617,774	68.5350	2,878,483	4,200,000	4,578,262		(10,450)			3.375	2.863	FA	51,188	141,750	01/15/2021	02/21/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
031162-DF-4	Amgen Inc Sr Nt			1	2.A FE	4,967,128	77.2220	3,857,229	4,995,000	4,968,539		513			4.200	4.233	FA	75,175	209,790	02/17/2022	02/22/2052
031162-DK-3	Amgen Inc Sr Nt			1	2.A FE	24,925,388	85.7270	21,273,205	24,815,000	24,921,757		(1,822)			4.875	4.847	MS	403,244	1,209,731	08/16/2022	03/01/2053
031162-DS-6	Amgen Inc Sr Nt			1	2.A FE	10,059,600	97.2730	9,727,320	10,000,000	10,059,600					5.600	5.546	MS	185,111		11/26/2024	03/02/2043
032095-AH-4	Amphenol Corp Sr Nt			1	1.G FE	779,289	97.8500	684,952	700,000	738,247		(8,509)			4.350	2.947	JD	2,538	30,450	11/14/2019	06/01/2029
032095-AJ-0	Amphenol Corp Sr Nt		M	1	1.G FE	47,103,573	90.3430	42,551,459	47,100,000	47,101,509		(811)			2.800	2.798	FA	498,213	1,318,800	02/06/2020	02/15/2030
032095-AK-7	Amphenol Corp Sr Nt			1	2.A FE	998,290	99.4990	994,994	1,000,000	999,942		353			2.050	2.086	MS	6,833	20,500	02/13/2020	03/01/2025
032177-AH-0	Amsted Industries Sr Nt			1	3.C FE	7,863,233	99.0320	7,743,353	7,819,026	7,819,026		(4,911)			5.625	5.496	JJ	219,910	439,820	06/26/2019	07/01/2027
032177-AJ-6	Amsted Industries Sr Nt				3.C FE	6,429,332	94.0420	6,672,244	7,095,000	6,569,677		72,224			4.625	6.237	MN	41,929	313,089	06/26/2024	05/15/2030
032654-AN-5	Analog Devices Inc Sr Nt			2	1.G FE	13,182,169	98.1610	13,153,614	13,400,000	13,345,898		25,589			3.500	3.712	JD	33,872	469,000	11/14/2019	12/05/2026
035229-CQ-4	Anheuser-Busch Cos Inc Sr Nt			1	1.G FE	240,430	104.1150	197,818	190,000	226,477		(3,918)			5.950	3.220	JJ	5,213	11,305	04/08/2021	01/15/2033
03522A-AH-3	Anheuser-Busch Co/Inbev Sr Nt			1	2.C FE	689,334	94.7860	568,715	600,000	665,187		(5,021)			4.700	3.465	FA	11,750	28,200	10/29/2019	02/01/2036
03523T-BU-1	Anheuser-Busch InBev Wldwdlnc Sr Nt			1	1.G FE	624,025	100.1810	500,907	500,000	597,661		(5,495)			5.450	3.615	JJ	11,960	27,250	10/29/2019	01/23/2039
03523T-BV-9	Anheuser-Busch InBev Wldwdlnc Sr Nt			1	1.G FE	33,552,950	98.8420	28,664,122	29,000,000	33,128,087		(107,739)			5.550	4.524	JJ	706,392	1,609,500	05/06/2021	01/23/2049
035240-AL-4	Anheuser-Busch Inbev Worldwide Sr Nt			1	1.G FE	18,300,610	98.1240	18,643,598	19,000,000	18,721,300		77,332			4.000	4.486	AO	164,667	760,000	12/06/2018	04/13/2028
035240-AN-0	Anheuser-Busch Inbev Worldwide Sr Nt			1	1.G FE	1,277,782	87.7090	964,797	1,100,000	1,261,838		(4,501)			4.600	3.644	AO	10,682	50,600	04/08/2021	04/15/2048
035240-AP-5	Anheuser-Busch Inbev Worldwide Sr Nt			1	1.G FE	1,067,265	87.2480	785,235	900,000	1,058,750		(2,409)			4.750	3.804	AO	9,025	42,750	04/08/2021	04/15/2058
035240-AQ-3	Anheuser-Busch Inbev Worldwide Sr Nt			1	1.G FE	16,435,440	99.9640	13,994,988	14,000,000	15,127,727		(278,506)			4.750	2.520	JJ	291,861	665,000	01/23/2020	01/23/2029
035242-AN-6	Anheuser-Busch Inbev Fin Sr Nt			1	1.G FE	34,001,587	90.3340	28,635,973	31,700,000	33,610,524		(56,525)			4.900	4.448	FA	647,208	1,553,300	10/29/2019	02/01/2046
03524B-AF-3	Anheuser-Busch Inbev Fin Sr Nt			1	1.G FE	17,039,520	88.9330	14,229,248	16,000,000	16,804,816		(26,956)			4.625	4.238	FA	308,333	740,000	05/19/2014	02/01/2044
03674X-AQ-9	Antero Resources Corp Sr Nt			1	2.C FE	7,231,328	102.3960	7,216,849	7,048,000	7,149,910		(44,119)			7.625	6.867	FA	223,921	537,410	02/23/2023	02/01/2029
03674X-AS-5	Antero Resources Corp Sr Nt			1	2.C FE	2,974,100	96.6410	2,802,595	2,900,000	2,941,930		(12,008)			5.375	4.876	MS	51,958	155,875	03/10/2022	03/01/2030
036752-AH-6	Anthem Inc Sr Nt			1	2.A FE	24,917,536	81.9530	15,637,414	19,081,000	24,307,674		(161,627)			4.550	2.894	MS	289,395	868,186	01/21/2021	03/01/2048
036752-AL-7	Anthem Inc Sr Nt			1	2.A FE	7,990,320	90.9110	7,272,872	8,000,000	7,995,125		957			2.875	2.889	MS	67,722	230,000	09/04/2019	09/15/2029
036752-AY-9	Anthem Inc Sr Nt			1	2.A FE	14,996,250	100.4450	15,066,765	15,000,000	14,997,029		779			5.150	5.155	JD	34,333	418,438	05/20/2024	06/15/2029
03690A-AD-8	Antero Midstream Part/FI Sr Nt			1	3.C FE	963,358	99.5980	926,258	930,000	931,442		(8,750)			5.750	3.824	MS	17,825	53,475	09/23/2021	03/01/2027
03690A-AF-3	Antero Midstream Part/FI Sr Nt			1	3.C FE	10,166,271	99.1540	9,794,472	9,878,000	9,948,216		(66,715)			5.750	4.851	JJ	261,904	567,985	03/29/2022	01/15/2028
037411-AW-5	Apache Corp Sr Nt			1	2.C FE	7,866,450	86.8770	7,818,948	9,000,000	7,866,450		(6,830)	1,299,117		5.100	4.930	MS	153,000	459,000	03/28/2018	09/01/2040
037735-CE-5	Appalachian Pwr Co Sr Nt			1	2.A FE	8,851,932	99.7020	7,996,076	8,020,000	8,539,262		(36,033)			5.800	5.010	AO	116,290	465,160	07/25/2023	10/01/2035
037735-CG-0	Appalachian Pwr Co Sr Nt			1	2.A FE	16,286,965	103.3750	13,866,736	13,414,000	15,211,206		(119,760)			6.375	4.808	AO	213,786	855,143	07/25/2023	04/01/2036
037735-DA-2	Appalachian Pwr Co Sr Nt			1	2.A FE	484,407	94.1200	456,480	485,000	484,527		51			4.500	4.515	FA	9,094	21,825	07/28/2022	08/01/2032
037833-BY-5	Apple Inc Sr Nt			1	1.B FE	22,450,500	98.7210	22,212,113	22,500,000	22,493,494		5,497			3.250	3.276	FA	260,000	731,250	02/16/2016	02/23/2026
037833-CJ-7	Apple Inc Sr Nt			1	1.B FE	18,500,000	97.9400	18,118,974	18,500,000	18,500,000					3.350	3.350	FA	244,457	619,750	02/02/2017	02/09/2027
037833-CR-9	Apple Inc Sr Nt			2	1.B FE	10,000,000	97.2020	9,720,230	10,000,000	10,000,000					3.200	3.200	MN	44,444	320,000	05/04/2017	05/11/2027
037833-DB-3	Apple Inc Sr Nt			1	1.B FE	18,670,800	96.1470	19,229,480	20,000,000	19,543,993		158,212			2.900	3.799	MS	175,611	580,000	12/06/2018	09/12/2027
037833-DK-3	Apple Inc Sr Nt			1	1.B FE	12,962,170	96.5390	12,550,109	13,000,000	12,987,979		3,962			3.000	3.034	MN	52,000	390,000	11/06/2017	11/13/2027
038222-AL-9	Applied Materials Inc Sr Nt			1	1.F FE	15,145,730	97.3720	14,605,860	15,000,000	15,034,160		(16,698)			3.300	3.179	AO	123,750	495,000	08/14/2017	04/01/2027
038522-AQ-1	Aramark Services Inc Sr Nt			1	4.A FE	36,921,385	97.1020	35,758,893	36,826,000	36,776,250		(21,552)			5.000	4.947	FA	767,208	1,841,300	03/06/2020	02/01/2028
039483-BE-1	Archer-Daniels-Midland Co Sr Nt			1	1.F FE	20,880,300	87.1530	17,430,580	20,000,000	20,664,842		(25,840)			4.535	4.260	MS	239,347	907,000	09/18/2015	03/26/2042
039483-BH-4	Archer-Daniels-Midland Co Sr Nt			1	1.F FE	10,193,758	82.3220	8,579,578	10,422,000	10,244,296		6,396			4.016	4.150	AO	87,197	418,548	09/18/2015	04/16/2043
04016*-AA-2	Arglass Yamamura Southeast, LL Sr Nt				2.B PL	6,100,000	102.3120	6,241,008	6,100,000	6,100,000					6.100	6.098	JD	1,034	372,100	05/26/2023	06/30/2035
040555-CV-4	Arizona Pub Svc Co Sr Nt		LS	2	2.A FE	2,764,280	96.1890	2,789,472	2,900,000	2,870,976		16,384			2.550	3.159	MS	21,774	73,950	11/01/2017	09/15/2026
040555-CW-2	Arizona Pub Svc Co Sr Nt			2	2.A FE	6,395,584	95.0790	6,085,056	6,400,000	6,398,683		463			2.950	2.958	MS	55,591	188,800	09/06/2017	09/15/2027
04273W-AC-5	Arrow Electronics Inc Sr Nt			1	2.C FE	24,947,308	84.9830	21,245,650	25,000,000	24,961,114		4,834			2.950	2.974	FA	278,611	737,500	11/16/2021	02/15/2032
04273W-AE-1	Arrow Electronics Inc Sr Nt		LS	1	2.C FE	2,772,885	100.2940	2,707,938	2,700,000	2,771,524		(1,361)			5.875	5.499	AO	35,691	44,063	10/11/2024	04/10/2034
04317@-BD-9	Arthur J Gallagher & Co Sr Nt Series DD				2.A FE	20,000,000	97.6940	19,538,700	20,000,000	20,000,000					4.340	4.340	JD	43,400	868,000	06/13/2018	06/13/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04317@-BJ-6	Arthur J Gallagher & Co Sr Nt				2.A FE	5,000,000	99.7930	4,989,625	5,000,000	5,000,000					4.850	4.850	FA	92,958	242,500	02/13/2019	02/13/2026
04317@-BK-3	Arthur J Gallagher & Co Sr Nt Ser JJ				2.A FE	35,000,000	99.6430	34,875,190	35,000,000	35,000,000					5.040	5.040	FA	676,200	1,764,000	02/13/2019	02/13/2029
04317@-BS-6	Arthur J Gallagher & Co Sr Nt				2.A FE	17,000,000	94.5690	16,076,713	17,000,000	17,000,000					3.990	3.990	JJ	284,509	678,300	01/30/2020	01/30/2030
04433L-AA-0	Ashland LLC Sr Nt				3.A FE	3,977,032	84.9930	4,276,868	5,032,000	4,181,850		99,091			3.375	6.543	MS	56,610	169,830	01/05/2023	09/01/2031
045054-AF-0	Ashtead Capital Inc 2nd Lien Nt			2	2.C FE	28,675,788	98.3040	28,909,640	29,408,436	29,124,354		81,082			4.375	4.707	FA	486,056	1,286,619	07/18/2018	08/15/2027
045054-AJ-2	Ashtead Capital Inc Sr Sec Nt			1	2.C FE	24,342,731	96.1620	23,191,269	24,117,000	23,841,700		(74,935)			4.000	3.825	MN	160,780	564,680	12/20/2024	05/01/2028
045054-AL-7	Ashtead Capital Inc Sr Sec Nt			1	2.C FE	12,125,404	94.7680	10,919,180	11,522,000	11,672,946		(112,059)			4.250	3.113	MN	81,614	489,685	05/04/2021	11/01/2029
045054-AN-3	Ashtead Capital Inc Sr Nt			1	2.C FE	4,987,050	94.3440	4,717,190	5,000,000	4,995,710		2,605			1.500	1.554	FA	28,958	75,000	08/03/2021	08/12/2026
045054-AP-8	Ashtead Capital Inc Sr Nt			1	2.C FE	4,129,443	83.1040	3,440,497	4,140,000	4,132,731		1,000			2.450	2.479	FA	39,163	101,430	08/03/2021	08/12/2031
045054-AR-4	Ashtead Capital Inc Sr Nt			1	2.C FE	5,504,160	101.0700	5,447,684	5,390,000	5,502,856		(1,304)			5.950	5.638	AO	67,704		11/12/2024	10/15/2033
04774#-AA-0	Atlanta Falcons Stadium Co LLC Sr Nt Ser A				2.B PL	7,024,215	79.7090	5,598,945	7,024,215	7,024,215					3.590	3.590	MS	84,056	252,169	08/25/2016	09/01/2042
04774#-AB-8	Atlanta Falcons Stadium Co LLC Sr Sec Nt Ser B				2.B PL	5,017,297	79.7090	3,999,247	5,017,297	5,017,297					3.590	3.590	MS	60,040	180,121	11/01/2016	09/01/2042
049560-AM-7	Atmos Energy Corp Sr Nt			2	1.E FE	3,125,240	81.5080	2,445,240	3,000,000	3,101,917		(3,506)			4.125	3.873	AO	26,125	123,750	06/06/2017	10/15/2044
049560-AN-5	Atmos Energy Corp Sr Nt			1	1.E FE	9,014,450	96.2630	8,663,625	9,000,000	9,003,862		(1,611)			3.000	2.980	JD	12,000	270,000	08/04/2017	06/15/2027
049560-AP-0	Atmos Energy Corp Sr Nt	0		1	1.G FE	12,163,753	81.8470	10,005,771	12,225,000	12,170,901		1,287			4.300	4.330	AO	131,419	525,675	10/01/2018	10/01/2048
049560-AW-5	Atmos Energy Corp Sr Nt	LS		1	1.G FE	11,456,866	60.9320	7,190,000	11,800,000	11,479,627		7,565			2.850	2.997	FA	127,047	336,300	11/23/2021	02/15/2052
049560-AX-3	Atmos Energy Corp Sr Nt	LS		1	1.G FE	7,483,200	102.3080	7,673,115	7,500,000	7,486,374		1,372			5.450	5.479	AO	86,292	408,750	09/27/2022	10/15/2032
049560-AY-1	Atmos Energy Corp Sr Nt			1	1.E FE	4,979,300	100.3410	5,017,070	5,000,000	4,980,062		286			5.750	5.779	AO	60,694	287,500	09/27/2022	10/15/2052
052769-AG-1	Autodesk Inc Sr Nt	0		1	2.A FE	43,132,180	90.5190	38,470,533	42,500,000	42,840,818		(62,665)			2.850	2.678	JJ	558,521	1,211,250	02/25/2020	01/15/2030
053332-AW-2	Autozone Inc Sr Nt			1	2.B FE	2,366,300	95.2280	2,380,693	2,500,000	2,410,718		18,395			3.750	4.678	AO	19,010	93,750	06/30/2022	04/18/2029
053332-BB-7	Autozone Inc Sr Nt			1	2.B FE	5,502,541	96.6180	5,270,490	5,455,000	5,492,638		(4,228)			4.750	4.638	FA	107,964	259,113	07/27/2022	08/01/2032
053332-BD-3	Autozone Inc Sr Nt			1	2.B FE	698,838	95.9360	671,549	700,000	699,025		97			4.750	4.771	FA	13,854	33,250	01/23/2023	02/01/2033
053332-BE-1	Autozone Inc Sr Nt				2.B FE	9,588,288	100.5700	9,654,682	9,600,000	9,593,693		3,840			5.050	5.095	JJ	223,547	476,720	07/18/2023	07/15/2026
053332-BH-4	Autozone Inc Sr Nt			1	2.B FE	8,762,891	107.6430	8,826,685	8,200,000	8,714,711		(44,921)			6.550	5.619	MN	89,517	546,052	11/30/2023	11/01/2033
05348E-AV-1	AvalonBay Communities Inc Sr Nt			1	1.G FE	8,983,980	99.4250	8,948,277	9,000,000	8,999,232		1,812			3.450	3.471	JD	25,875	310,500	05/06/2015	06/01/2025
05348E-AW-9	AvalonBay Communities Inc Sr Nt			1	1.G FE	9,967,400	98.9650	9,896,470	10,000,000	9,996,689		3,688			3.500	3.539	MN	44,722	350,000	11/04/2015	11/15/2025
05453G-AC-9	Axalta Coating Systems Sr Nt			1	3.C FE	1,146,514	90.9260	1,254,777	1,380,000	1,220,903		32,427			3.375	6.607	FA	17,595	46,575	11/03/2022	02/15/2029
05526D-BD-6	BAT Captial Corp Sr Nt			1	2.A FE	18,279,087	86.3230	18,093,322	20,960,000	18,299,063		19,976			4.390	5.824	FA	347,610		11/12/2024	08/15/2037
05526D-BF-1	BAT Captial Corp Sr Nt			1	2.A FE	6,672,396	79.1730	6,808,878	8,600,000	6,696,568		24,172			4.540	6.406	FA	147,500	195,220	05/13/2024	08/15/2047
05526D-BP-9	BAT Captial Corp Sr Nt			1	2.A FE	4,367,115	99.5720	4,480,749	4,500,000	4,415,442		34,411			4.700	5.601	AO	52,288	211,500	08/02/2023	04/02/2027
05526D-BU-8	B A T Capital Corp Sr Nt			1	2.A FE	4,989,460	70.5750	4,940,236	7,000,000	5,009,672		20,212			3.984	6.212	MS	74,368	139,440	05/13/2024	09/25/2050
05526D-BY-0	BAT Captial Corp Sr Nt			1	2.A FE	350,000	102.1250	357,438	350,000	350,000					5.834	5.834	FA	7,430	10,210	02/15/2024	02/20/2031
05595#-AA-4	BSIP LDAC Issuer LLC Sr Sec Nt Brookfield Landmark				2.B PL	38,055,000	98.0880	37,327,258	38,055,000	38,055,000					5.240	5.295	MON	5,539	1,994,082	02/27/2019	02/28/2034
05595#-AB-2	BSIP LDAC Issuer LLC Sr Sec Nt				2.B PL	7,558,333	93.8060	7,090,189	7,558,333	7,558,333					4.590	4.635	MON	964	338,793	07/29/2019	07/31/2034
05606#-AA-1	BIF III Holtwood LLC Sr Nt				2.C PL	10,000,000	90.1400	9,014,011	10,000,000	10,000,000					4.504	4.530	MJSD	1,251	450,400	02/15/2018	02/15/2033
05642*-AB-9	BWC Terminal Holdings BWC Terminal Holdings				2.B PL	15,000,000	101.4140	15,212,070	15,000,000	15,000,000					6.250	6.250	MJSD	7,813	476,542	06/27/2024	06/28/2034
057224-AZ-0	Baker Hughes Inc Sr Nt			1	1.G FE	4,521,454	94.9930	4,227,189	4,450,000	4,504,848		(2,258)			5.125	5.011	MS	67,152	228,063	11/24/2015	09/15/2040
05825X-AA-7	Baldwin Insurance Group Holdin Sec Nt			1	4.C FE	4,228,260	101.9590	4,291,459	4,209,000	4,226,176		(2,084)			7.125	7.015	MN	38,319	142,448	05/16/2024	05/15/2031
058498-AY-2	Ball Corp Sr Nt	LS		1	3.A FE	1,333,000	102.2690	1,363,242	1,333,000	1,333,000					6.875	6.879	JJ	45,822	91,644	11/09/2022	03/15/2028
059165-EN-6	Baltimore Gas & Elec Co Sr Nt			1	1.F FE	6,927,647	84.6740	5,876,396	6,940,000	6,931,732		1,177			2.250	2.270	JD	6,940	156,150	06/07/2021	06/15/2031
06051G-FC-8	Bank of America Corp Sr Nt				1.G FE	4,989,200	93.3440	4,667,175	5,000,000	4,991,474		263			5.000	5.014	JJ	111,111	250,000	01/15/2014	01/21/2044
06051G-FG-9	Bank of America Corp Sr MTN				1.G FE	549,500	91.4390	457,194	500,000	541,210		(1,364)			4.875	4.244	AO	6,094	24,375	02/13/2018	04/01/2044
06051G-FP-9	Bank of America Corp Sub Nt				2.A FE	8,973,450	99.6930	8,972,325	9,000,000	8,999,038		3,117			3.950	3.986	AO	69,125	355,500	04/16/2015	04/21/2025
06051G-GC-7	Bank of America Corp Sub Nt			2	2.A FE	10,000,000	98.1950	9,819,480	10,000,000	10,000,000					4.183	4.183	MN	41,830	418,300	11/21/2016	11/25/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-HA-0	Bank of America Corp Sr Nt Fix to Float			1	1.G FE	25,000,000	76.5280	19,131,900	25,000,000	25,000,000					3.946	3.946	JJ	432,964	986,500	01/18/2018	01/23/2049
06051G-HM-4	Bank of America Corp Sr Nt Fix to Float			1	1.G FE	21,000,000	97.3620	20,446,083	21,000,000	21,000,000					4.271	4.271	JJ	393,644	896,910	07/18/2018	07/23/2029
06051G-HQ-5	Bank of America Corp Sr Nt Fix to Float			1	1.G FE	2,176,260	95.8080	1,916,166	2,000,000	2,083,887		(19,010)			3.974	2.882	FA	31,792	79,480	10/29/2019	02/07/2030
06051G-JP-5	Bank of America Corp Sr Nt Fix to Float 3/31			1	1.G FE	1,013,440	86.0860	860,857	1,000,000	1,008,782		(1,299)			2.651	2.497	MS	8,100	26,510	04/08/2021	03/11/2032
06051G-KL-2	Bank of America Corp Sub Nt Fix to Float			1	2.A FE	600,000	88.5550	531,330	600,000	600,000					3.846	3.846	MS	7,243	23,076	03/03/2022	03/08/2037
06406F-AC-7	Bank of NY Mellon Corp Sr MT Nt			2	1.F FE	976,610	97.8620	978,621	1,000,000	995,823		3,011			2.800	3.121	MN	4,433	28,000	01/04/2018	05/04/2026
06406R-AF-4	Bank of NY Mellon Corp Sr MTN			2	1.F FE	19,994,221	96.3290	19,265,880	20,000,000	19,998,010		604			3.400	3.403	JJ	287,111	680,000	01/22/2018	01/29/2028
06406R-AH-0	Bank of NY Mellon Corp Sr MTN				1.F FE	57,681,550	97.4550	56,036,740	57,500,000	57,570,321		(19,615)			3.850	3.810	AO	387,406	2,213,750	08/06/2018	04/28/2028
06406R-BM-8	Bank of NY Mellon Corp Sr Nt Fixed to Float			2	1.F FE	1,560,888	103.5120	1,490,570	1,440,000	1,541,175		(10,485)			5.834	4.747	AO	15,402	84,010	01/24/2023	10/25/2033
066836-AB-3	Baptist Hlth South Florida Inc Sec Nt				1.E FE	4,127,000	84.8420	3,501,433	4,127,000	4,127,000					4.342	4.342	MN	22,897	179,194	01/10/2017	11/15/2041
06849R-AG-7	Barrick NA Finance LLC Co Gtd Nt	0		1	2.A FE	9,954,555	98.1030	9,810,280	10,000,000	9,966,953		1,189			5.700	5.731	MN	49,083	570,000	09/13/2011	05/30/2041
07086*-AA-0	Bath County Energy LLC Sr Nt				2.B PL	11,000,000	90.3830	9,942,079	11,000,000	11,000,000					4.590	4.616	MJSD	1,403	504,900	05/03/2018	05/03/2033
071813-BP-3	Baxter Intl Sr Nt			1	2.B FE	4,772,750	69.1750	3,458,745	5,000,000	4,813,068		5,527			3.500	3.754	FA	66,111	175,000	09/08/2016	08/15/2046
071813-CL-1	Baxter Intl Sr Nt			1	2.B FE	13,332,300	94.2240	14,133,570	15,000,000	13,967,531		455,949			1.915	5.455	FA	119,688	287,250	08/02/2023	02/01/2027
071813-CP-2	Baxter Intl Sr Nt			1	2.B FE	10,000,000	90.0900	9,008,980	10,000,000	10,000,000					2.272	2.272	JD	18,933	227,200	06/14/2022	12/01/2028
071813-CS-6	Baxter Intl Sr Nt	LS		1	2.B FE	37,717,465	83.3200	33,328,000	40,000,000	38,214,464		209,159			2.539	3.224	FA	423,167	1,015,600	07/18/2022	02/01/2032
071813-CV-9	Baxter Intl Sr Nt			1	2.B FE	21,785,520	61.8900	21,290,091	34,400,000	22,047,502		188,385			3.132	5.778	JD	89,784	1,077,408	08/07/2023	12/01/2051
07274E-AH-6	Bayer US Finance LLC Sr Nt	LS		1	2.B FE	11,924,827	101.9130	12,156,159	11,928,000	11,925,939		1,002			6.125	6.135	MN	81,177	730,590	11/16/2023	11/21/2026
07274E-AK-9	Bayer US Finance LLC Sr Nt			1	2.B FE	8,263,978	102.9290	8,543,115	8,300,000	8,268,698		4,253			6.375	6.453	MN	58,792	529,125	11/16/2023	11/21/2030
07274E-AL-7	Bayer US Finance LLC Sr Nt			1	2.B FE	4,189,038	101.6680	4,270,064	4,200,000	4,189,941		813			6.500	6.536	MN	30,333	273,000	11/16/2023	11/21/2033
07274N-AJ-2	Bayer US Finance II LLC Sr Nt			1	2.B FE	998,110	99.2650	992,653	1,000,000	999,723		279			4.250	4.280	JD	1,889	42,500	06/18/2018	12/15/2025
07274N-AL-7	Bayer US Finance II LLC Sr Nt			1	2.B FE	42,716,938	96.0370	41,295,867	43,000,000	42,877,344		27,794			4.375	4.454	JD	83,611	1,881,250	06/20/2018	12/15/2028
07274N-BF-9	Bayer US Finance II LLC Sr Nt			1	2.B FE	5,955,889	74.0210	4,441,230	6,000,000	5,962,657		1,180			4.400	4.448	JJ	121,733	264,000	07/12/2018	07/15/2044
072868-AC-6	Baylor University Sec Nt			1	1.E FE	3,000,000	86.5060	2,595,189	3,000,000	3,000,000					4.019	4.019	MS	40,190	120,570	02/08/2018	03/01/2038
073096-A*-0	Bayport Polymers LLC Sr Nt				1.D PL	15,000,000	99.9670	14,995,050	15,000,000	15,000,000					4.770	4.770	FA	270,300	715,500	02/15/2023	02/15/2028
073096-A@-8	Bayport Polymers LLC Sr Nt				1.E PL	17,000,000	100.0250	17,004,267	17,000,000	17,000,000					4.890	4.890	FA	314,047	1,246,950	02/15/2023	02/15/2030
073685-AK-5	Beacon Roofing Supply Inc Sec Nt			1	3.B FE	5,318,266	101.4390	5,345,856	5,270,000	5,310,252		(8,015)			6.500	6.252	FA	142,729	171,275	06/04/2024	08/01/2030
075887-BG-3	Becton Dickinson & Co Sr Nt			1	2.B FE	30,897,658	86.2860	25,135,170	29,130,000	30,601,889		(49,188)			4.685	4.295	JD	60,655	1,364,741	01/25/2021	12/15/2044
075887-BM-0	Becton Dickinson & Co Sr Nt			1	2.B FE	7,664,995	85.9030	5,583,715	6,500,000	7,506,207		(34,876)			4.875	3.744	MN	40,490	316,875	02/05/2020	05/15/2044
075887-BW-8	Becton Dickinson & Co Sr Nt			1	2.B FE	15,412,131	97.5520	14,535,174	14,900,000	15,057,938		(68,738)			3.700	3.194	JD	38,285	551,300	06/20/2019	06/06/2027
075887-BX-6	Becton Dickinson & Co Sr Nt			1	2.B FE	2,985,561	85.4360	1,965,028	2,300,000	2,912,269		(19,499)			4.669	3.003	JD	7,457	107,387	01/25/2021	06/06/2047
075887-CE-7	Becton Dickinson & Co Sr Nt				2.B FE	1,551,222	103.4610	1,551,909	1,500,000	1,513,859		(6,628)			6.700	6.181	JD	8,375	100,500	05/01/2018	12/01/2026
081437-AT-2	Bemis Co Inc Sr Nt			1	2.B FE	933,713	87.6340	963,978	1,100,000	956,717		21,993			2.630	5.416	JD	964	28,930	12/13/2023	06/19/2030
084659-AR-2	Berkshire Hathaway Energy Sr Nt	0		1	1.G FE	14,995,200	82.4570	12,368,565	15,000,000	14,996,161		88			4.450	4.452	JJ	307,792	667,500	02/14/2019	01/15/2049
084659-AT-8	Berkshire Hathaway Energy Sr Nt			1	1.G FE	7,242,426	99.7800	7,234,072	7,250,000	7,249,452		1,881			4.050	4.077	AO	61,988	293,625	03/08/2021	04/15/2025
084659-AV-3	Berkshire Hathaway Energy Sr Nt			1	1.G FE	14,499,989	94.0820	13,641,919	14,500,000	14,500,316		(50)			3.700	3.700	JJ	247,386	536,500	03/08/2021	07/15/2030
08576P-AA-9	Berry Global Inc 2nd Lien				3.B FE	700,308	98.5690	735,323	746,000	729,320		13,891			4.500	6.602	FA	12,682	33,570	11/01/2022	02/15/2026
08576P-AL-5	Berry Global Inc 1st Lien			1	2.C FE	3,280,115	100.9980	3,337,984	3,305,000	3,284,851		4,736			5.500	5.706	AO	38,375	181,775	03/04/2024	04/15/2028
08576P-AP-6	Berry Global Inc Sec Nt			1	2.C FE	39,990,545	100.6830	40,273,200	40,000,000	39,991,045		501			5.650	5.653	JJ	1,042,111	1,117,444	01/11/2024	01/15/2034
085770-AA-3	Berry Global Escrow Corp 1st Lien	LS		1	2.C FE	6,096,253	99.6910	6,063,188	6,082,000	6,082,000		(1,908)			4.875	4.816	JJ	136,718	296,498	07/06/2020	07/15/2026
08888@-AA-6	BIF Safe Harbor Hydro Sr Nt			1	2.C PL	20,000,000	98.4740	19,694,793	20,000,000	20,000,000					4.610	4.610	MJSD	2,561	922,000	12/16/2016	12/31/2026
09031W-AD-5	Bimbo Bakeries USA Inc Sr Nt			1	2.A FE	11,801,127	104.1970	12,118,134	11,630,000	11,789,719		(10,290)			6.400	6.191	JJ	343,214	523,092	12/04/2023	01/15/2034
09031W-AE-3	Bimbo Bakeries USA Inc Sr Nt			1	2.A FE	3,973,974	96.0080	3,888,308	4,050,000	3,978,269		4,295			5.375	5.592	JJ	104,006	108,844	02/13/2024	01/09/2036
09062X-AF-0	Biogen Inc Sr Nt			1	2.A FE	4,988,200	99.4930	4,974,625	5,000,000	4,999,009		1,369			4.050	4.079	MS	59,625	202,500	09/10/2015	09/15/2025
092113-AL-3	Black Hills Corp Sr Nt			1	2.A FE	26,498,027	98.9630	26,170,871	26,445,000	26,454,878		(9,215)			3.950	3.913	JJ	481,666	1,044,578	06/04/2019	01/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
092113-AN-9	Black Hills Corp Sr Nt			1	2.A FE	4,975,081	98.0940	3,904,705	5,000,000	4,979,376		572			4.200	4.229	MS	61,833	210,000	08/10/2016	09/15/2046
092113-AQ-2	Black Hills Corp Sr Nt			1	2.A FE	1,746,375	92.1170	1,381,752	1,500,000	1,679,575		(19,656)			4.350	2.692	MN	10,875	65,250	06/23/2021	05/01/2033
092113-AR-0	Black Hills Corp Sr Nt			1	2.A FE	864,960	91.3770	913,770	1,000,000	891,859		19,201			3.050	5.662	AO	6,439	30,500	08/01/2023	10/15/2029
092113-AV-1	Black Hills Corp Sr Nt			1	2.A FE	12,547,325	102.9690	12,799,072	12,430,000	12,514,897		(24,418)			5.950	5.707	MS	217,767	739,585	08/04/2023	03/15/2028
092113-AW-9	Black Hills Corp Sr Nt			1	2.A FE	39,690,000	103.8520	41,540,600	40,000,000	39,725,194		29,573			6.150	6.248	MN	314,333	2,870,000	09/06/2023	05/15/2034
09555*-AA-8	Blue Heron Intermediate Holdco Sr Nt				2.B PL	19,767,442	97.0410	19,182,563	19,767,442	19,767,442					5.560	5.598	MJSD	3,053	354,145	09/04/2024	09/30/2037
09582*-AD-9	Blue Owl GP Stakes III Financi Sr Nt Ser D				1.B PL	10,000,000	108.6460	10,864,550	10,000,000	10,000,000					6.400	6.400	MJSD	33,778	353,778	06/11/2024	06/12/2031
096630-AK-4	Boardwalk Pipelines LLC Sr Nt				2.B FE	19,962,414	99.6000	19,910,120	19,990,000	19,963,648		1,234			5.625	5.643	FA	468,516	518,491	02/08/2024	08/01/2034
097023-BV-6	Boeing Co Sr Nt			1	2.C FE	9,539,200	67.0990	6,709,920	10,000,000	9,614,028		10,805			3.650	3.912	MS	121,667	365,000	02/14/2017	03/01/2047
097023-BX-2	Boeing Co Sr Nt			1	2.C FE	2,934,540	93.8780	2,816,346	3,000,000	2,976,842		6,822			3.250	3.510	MS	32,500	97,500	02/21/2018	03/01/2028
097023-BZ-7	Boeing Co Sr Nt			1	2.C FE	2,783,550	66.2370	1,987,098	3,000,000	2,812,985		4,814			3.625	4.042	MS	36,250	108,750	02/21/2018	03/01/2048
097023-CA-1	Boeing Co Sr Nt	LS		1	2.C FE	22,097,905	93.3990	21,182,802	22,680,000	22,430,854		59,452			3.450	3.761	MN	130,410	782,460	11/20/2018	11/01/2028
097023-CB-9	Boeing Co Sr Nt	LS		1	2.C FE	5,590,012	68.3070	4,098,420	6,000,000	5,637,968		8,648			3.850	4.255	MN	38,500	231,000	10/31/2018	11/01/2048
097023-CP-8	Boeing Co Sr Nt			1	2.C FE	8,567,889	79.6950	6,893,643	8,650,000	8,586,520		5,216			3.250	3.336	FA	117,135	281,125	04/27/2021	02/01/2035
097023-CV-5	Boeing Co Sr Nt				2.C FE	13,365,600	95.2060	14,280,900	15,000,000	13,431,462		56,765			5.705	6.815	MN	142,625	855,750	10/31/2023	05/01/2040
097023-CW-3	Boeing Co Sr Nt			1	2.C FE	39,657,157	92.8170	28,773,146	31,000,000	39,016,242		(183,678)			5.805	4.127	MN	299,925	1,799,550	01/05/2024	05/01/2050
097023-DC-6	Boeing Co Sr Nt			1	2.C FE	32,610,624	90.6440	28,009,089	30,900,000	32,002,795		(170,648)			3.625	2.955	FA	466,719	1,120,125	04/13/2021	02/01/2031
099724-AH-9	Borg Warner Automotive Sr Nt			1	2.A FE	7,736,000	81.3120	7,269,284	8,940,000	7,735,693		5,715			4.375	5.469	MS	115,165	65,625	10/21/2024	03/15/2045
099724-AJ-5	Borg Warner Automotive Sr Nt			1	2.A FE	6,870,660	99.6290	7,223,103	7,250,000	7,240,038		48,593			3.375	4.070	MS	72,047	244,688	02/16/2016	03/15/2025
099724-AQ-9	Borg Warner Automotive Sr Nt	LS		1	2.A FE	11,275,671	98.3570	11,153,729	11,340,000	11,277,499		1,828			5.400	5.474	FA	229,635		08/08/2024	08/15/2034
100743-AJ-2	Boston Gas Company Sr Nt			1	2.A FE	7,000,000	82.1020	5,747,126	7,000,000	7,000,000					4.487	4.487	FA	118,656	314,090	02/14/2012	02/15/2042
100743-AK-9	Boston Gas Company Sr Nt			1	2.A FE	10,989,660	95.2510	10,477,621	11,000,000	10,997,005		1,096			3.150	3.161	FA	144,375	346,500	07/31/2017	08/01/2027
100743-AM-5	Boston Gas Company Sr Nt			1	2.A FE	2,100,000	88.8700	1,866,276	2,100,000	2,100,000					3.757	3.757	MS	23,012	78,897	03/11/2022	03/16/2032
10112R-AX-2	Boston Properties LP Sr Nt			1	2.B FE	36,848,847	98.5420	36,288,055	36,825,000	36,828,028		(2,721)			3.650	3.642	FA	560,047	1,344,113	02/12/2016	02/01/2026
10112R-BA-1	Boston Properties LP Sr Nt			1	2.B FE	23,057,625	97.3170	22,382,818	23,000,000	23,024,575		(6,122)			4.500	4.468	JD	86,250	1,035,000	12/06/2018	12/01/2028
101137-AS-6	Boston Scientific Corp Nt			2	2.A FE	32,214,365	97.3490	30,664,841	31,500,000	31,768,319		(86,344)			4.000	3.688	MS	420,000	1,260,000	06/04/2019	03/01/2028
101137-AU-1	Boston Scientific Corp Sr Nt	LS		1	2.A FE	18,053,075	88.1250	15,421,928	17,500,000	17,993,464		(11,854)			4.700	4.503	MS	274,167	822,500	05/15/2019	03/01/2049
101137-AW-7	Boston Scientific Corp Sr Nt			1	2.A FE	13,819,560	98.9150	13,353,552	13,500,000	13,553,020		(51,176)			3.750	3.349	MS	168,750	506,250	05/13/2019	03/01/2026
101137-AX-5	Boston Scientific Corp Sr Nt	0		1	2.A FE	33,073,787	96.4740	31,573,847	32,728,000	32,883,120		(36,514)			4.000	3.867	MS	436,373	1,309,120	05/13/2019	03/01/2029
103304-BV-2	Boyd Gaming Corp Sr Nt			1	4.A FE	2,691,151	92.3010	2,727,492	2,955,000	2,713,918		22,767			4.750	6.310	MS	41,329	117,064	06/17/2024	06/15/2031
10373Q-AC-4	BP Cap Mkts America Sr Nt	0		1	1.E FE	30,728,216	96.9190	29,414,795	30,350,000	30,512,121		(44,184)			3.937	3.769	MS	331,911	1,194,880	10/29/2019	09/21/2028
10373Q-AE-0	BP Cap Mkts America Sr Nt			1	1.E FE	3,741,830	97.8640	3,425,251	3,500,000	3,605,548		(27,582)			4.234	3.330	MN	22,640	148,190	10/29/2019	11/06/2028
10373Q-BE-9	BP Cap Mkts America Sr Nt			1	1.E FE	14,318,412	98.7740	14,816,145	15,000,000	14,656,988		292,176			3.410	5.562	FA	198,917	511,500	11/01/2023	02/11/2026
10373Q-BG-4	BP Cap Mkts America Sr Nt			1	1.E FE	2,440,600	63.6490	1,591,215	2,500,000	2,445,863		1,400			3.000	3.125	FA	26,458	75,000	02/02/2021	02/24/2050
10373Q-BL-3	BP Cap Mkts America Sr Nt			1	1.E FE	1,108,530	94.1630	941,630	1,000,000	1,064,862		(12,106)			3.633	2.257	AO	8,578	36,330	04/08/2021	04/06/2030
10373Q-BM-1	BP Cap Mkts America Sr Nt			1	1.E FE	956,660	84.6210	846,211	1,000,000	972,866		4,488			1.749	2.267	FA	6,850	17,490	04/08/2021	08/10/2030
10373Q-BP-4	BP Cap Mkts America Sr Nt			1	1.E FE	9,531,390	61.9280	6,192,750	10,000,000	9,569,877		10,254			2.939	3.181	JD	22,043	293,900	02/03/2021	06/04/2051
10948W-AA-1	Brightsphere Investment Sr Nt	LS		1	3.A FE	134,945	98.7960	135,351	137,000	135,034		89			4.800	5.766	JJ	2,813		12/05/2024	07/27/2026
109696-AD-6	Brinks Company Sr Nt			1	3.B FE	4,771,170	100.8940	4,715,776	4,674,000	4,769,469		(1,701)			6.750	6.181	JD	14,022	143,220	12/30/2024	06/15/2032
110122-CP-1	Bristol-Myers Squibb Co Sr Nt			1	1.F FE	41,225,733	94.2140	39,098,644	41,500,000	41,350,680		29,661			3.400	3.486	JJ	607,514	1,411,000	07/17/2020	07/26/2029
110122-CR-7	Bristol-Myers Squibb Co Sr Nt			1	1.F FE	6,027,716	80.6670	4,436,685	5,500,000	5,977,908		(11,962)			4.250	3.705	AO	42,205	233,750	07/17/2020	10/26/2049
110122-DJ-4	Bristol-Myers Squibb Co Sr Nt			1	1.F FE	5,703,992	92.4980	5,087,363	5,500,000	5,682,276		(5,326)			5.000	4.743	FA	103,889	275,000	07/17/2020	08/15/2045
11134L-AH-2	Broadcom Crp/ Caymn Fi Sr Nt			1	2.B FE	8,963,855	98.3960	8,855,640	9,000,000	8,990,658		4,321			3.875	3.929	JJ	160,813	348,750	02/21/2018	01/15/2027
11134L-AP-4	Broadcom Crp/ Caymn Fi Sr Nt			1	2.B FE	7,997,931	99.9230	7,993,824	8,000,000	7,999,993		184			3.125	3.127	JJ	115,278	250,000	02/21/2018	01/15/2025
11134L-AR-0	Broadcom Crp/ Caymn Fi Sr Nt			1	2.B FE	22,988,907	96.1990	22,125,655	23,000,000	22,997,309		826			3.500	3.504	JJ	371,194	805,000	02/21/2018	01/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11135F-AS-0	Broadcom Inc Sr Nt			1	2.B FE	994,725	94.3400	849,056	900,000	967,324		(7,693)			4.300	3.187	MN	4,945	38,700	04/08/2021	11/15/2032
11135F-BD-2	Broadcom Inc Sr Nt			1	2.B FE	230,166	99.9990	199,998	200,000	218,307		(3,320)			5.000	3.027	AO	2,111	10,000	04/08/2021	04/15/2030
11135F-BH-3	Broadcom Inc Sr Nt			1	2.B FE	9,672,934	86.2490	8,366,124	9,700,000	9,682,683		2,575			2.450	2.482	FA	89,779	237,650	04/08/2021	02/15/2031
11135F-BJ-9	Broadcom Inc Sr Unsecured Nt			1	2.B FE	22,870,200	78.0990	23,429,760	30,000,000	23,362,895		248,299			3.500	5.602	FA	396,667	1,050,000	12/15/2022	02/15/2041
11135F-BK-6	Broadcom Inc Sr Nt			1	2.B FE	20,905,260	87.5340	21,140,385	24,151,000	21,396,886		253,957			3.419	5.096	AO	174,319	825,723	12/16/2022	04/15/2033
11135F-BP-5	Broadcom Inc Sr Unsecured Nt			1	2.B FE	19,373,283	81.6510	16,140,032	19,767,000	19,447,367		24,083			3.137	3.315	MN	79,234	620,091	10/18/2021	11/15/2035
11135F-BV-2	Broadcom Inc Sr Nt				2.B FE	1,721,071	95.1760	1,874,963	1,970,000	1,742,628		11,876			4.926	6.282	MN	12,400	97,042	02/23/2023	05/15/2037
11283#-AB-7	Brookfield Asset Mgmt Sec Nt Ser B			1	2.B PL	3,948,640	100.4170	4,016,688	4,000,000	3,977,745		21,883			5.910	6.520	JD	9,850	236,400	08/22/2023	12/16/2025
11283#-AF-8	Brookfield Asset Mgmt Sr Nt				2.B PL	11,000,000	92.9630	10,225,936	11,000,000	11,000,000					4.290	4.290	JD	19,663	471,900	12/19/2017	12/16/2030
113804-AD-0	Brooklyn Navy Yard Cogeneratio Sr Secured Nt				2.C PL	18,540,635	93.3320	17,304,405	18,540,635	18,540,635					5.020	5.020	JD	2,585	938,496	02/14/2019	12/31/2040
11523@-AA-1	Brown Bear II LLC Sr Sec Nt				3.A PL	35,000,000	87.1760	30,511,565	35,000,000	35,000,000					4.620	4.621	JJ	745,617	1,617,000	04/09/2015	04/09/2030
115637-AL-4	Brown-Forman Corp Sr Nt			1	1.G FE	5,224,150	77.8900	3,894,485	5,000,000	5,173,606		(6,814)			3.750	3.489	JJ	86,458	187,500	07/28/2016	01/15/2043
115637-AT-7	Brown-Forman Corp Sr Nt	0		1	1.G FE	14,828,250	87.1800	13,076,970	15,000,000	14,871,772		7,154			4.000	4.084	AO	126,667	600,000	03/22/2018	04/15/2038
117043-AW-9	Brunswick Corp Sr Nt	LS		1	2.B FE	19,965,800	101.5930	20,318,560	20,000,000	19,970,577		4,777			5.850	5.890	MS	334,750	585,000	03/14/2024	03/18/2029
120568-BD-1	Bunge Limited Finance Corp Sr Nt			1	2.A FE	4,998,250	97.8390	4,891,925	5,000,000	4,998,250					4.100	4.113	JJ	59,222		09/10/2024	01/07/2028
12116L-AC-3	Buford Capital GLBL Fin Sr Nt			1	3.B FE	5,656,067	100.0200	5,844,157	5,843,000	5,674,187		18,120			6.875	7.548	AO	84,805	257,331	04/22/2024	04/15/2030
12116L-AE-9	Buford Capital GLBL Fin Sr Nt			1	3.B FE	427,000	106.2500	425,000	400,000	425,260		(1,740)			9.250	7.178	JJ	18,500		09/16/2024	07/01/2031
12189L-AC-5	Burlington Northern Santa Fe Sr Nt			1	1.F FE	9,963,100	94.4620	9,446,150	10,000,000	9,973,732		1,031			5.050	5.074	MS	168,333	505,000	09/07/2010	03/01/2041
12189L-AS-0	Burlington Northern Santa Fe Sr Nt			1	1.F FE	17,797,587	91.4570	14,946,883	16,343,000	17,541,987		(39,433)			4.900	4.333	AO	200,202	800,807	05/30/2018	04/01/2044
12189L-AV-3	Burlington Northern Santa Fe Sr Nt			1	1.F FE	15,925,440	99.5870	15,933,984	16,000,000	15,997,897		8,390			3.000	3.054	AO	120,000	480,000	03/04/2015	04/01/2025
12189L-AW-1	Burlington Northern Santa Fe Sr Nt	0		1	1.F FE	9,967,300	82.2880	8,228,820	10,000,000	9,974,175		801			4.150	4.169	AO	103,750	415,000	03/04/2015	04/01/2045
12189L-BA-8	Burlington Northern Santa Fe Sr Nt			1	1.F FE	13,964,580	97.1200	13,596,730	14,000,000	13,990,834		3,533			3.250	3.278	JD	20,222	455,000	03/06/2017	06/15/2027
12189L-BB-6	Burlington Northern Santa Fe Sr Nt			1	1.F FE	11,862,840	80.8440	9,701,292	12,000,000	11,885,499		3,026			4.125	4.191	JD	22,000	495,000	03/06/2017	06/15/2047
124857-AN-3	CBS Corp Sr Nt			1	2.C FE	13,324,635	73.6370	9,940,928	13,500,000	13,358,849		4,179			4.600	4.681	JJ	286,350	621,000	01/07/2015	01/15/2045
124857-AQ-6	CBS Corp Sr Nt			1	2.C FE	13,746,320	98.8180	13,834,478	14,000,000	13,969,742		27,946			4.000	4.215	JJ	258,222	560,000	07/07/2015	01/15/2026
124857-AR-4	CBS Corp Sr Nt			1	2.C FE	17,617,572	95.5880	17,014,717	17,800,000	17,750,914		23,004			2.900	3.041	JJ	238,026	516,200	10/29/2019	01/15/2027
124857-AT-0	CBS Corp Sr Nt			2	2.C FE	28,529,592	94.0870	27,002,883	28,700,000	28,649,399		14,367			3.375	3.433	FA	365,925	968,625	11/14/2019	02/15/2028
124857-AX-1	CBS Corp Sr Nt			1	2.C FE	1,144,209	94.2930	1,037,221	1,100,000	1,118,228		(5,387)			3.700	3.147	JD	3,392	40,700	10/29/2019	06/01/2028
124857-AZ-6	CBS Corp Sr Nt			1	2.C FE	17,654,274	94.3390	15,377,273	16,300,000	16,952,988		(144,416)			4.200	3.166	JD	57,050	684,600	11/14/2019	06/01/2029
1248EP-BT-9	CCO Holdings LLC Sr Nt			2	3.C FE	10,370,500	98.2320	9,921,412	10,100,000	10,113,636		(40,084)			5.125	4.708	MN	86,271	517,625	07/13/2017	05/01/2027
1248EP-CK-7	CCO Holdings LLC Sr Nt			1	3.C FE	1,753,309	87.1130	1,516,634	1,741,000	1,747,489		(1,680)			4.250	4.135	FA	30,830	73,993	04/27/2021	02/01/2031
1248EP-CN-1	CCO Holdings LLC Sr Nt			1	3.C FE	7,164,072	86.1130	6,405,916	7,439,000	7,207,670		19,691			4.500	4.931	MN	55,793	334,755	03/28/2022	05/01/2032
1248EP-CP-6	CCO Holdings LLC Sr Nt			2	3.C FE	4,339,016	81.1310	3,515,027	4,332,517	4,336,917		(628)			4.250	4.231	JJ	84,905	184,132	08/03/2021	01/15/2034
12511V-AA-6	CDI Escrow, Inc Sr Nt			1	4.A FE	1,067,000	98.1200	1,046,936	1,067,000	1,067,000					5.750	5.750	AO	15,338	61,353	04/01/2022	04/01/2030
12513G-BJ-7	CDW LLC Sr Nt			1	2.C FE	9,000,000	89.1300	8,021,700	9,000,000	9,000,000					3.569	3.569	JD	26,768	321,210	11/23/2021	12/01/2031
12519@-AA-5	CED Alamo 7 LLC Sr Sec Nt				2.B Z	39,911,411	89.4440	35,698,469	39,911,411	39,911,411					4.210	4.207	JD	4,667	1,680,270	02/18/2016	06/30/2041
125523-AG-5	Cigna Corp Sr Nt			1	2.A FE	863,928	99.4510	795,608	800,000	808,212		(11,400)			4.125	2.646	MN	4,217	33,000	10/29/2019	11/15/2025
125523-AH-3	Cigna Corp Sr Nt			1	2.A FE	43,852,373	97.9370	42,798,513	43,700,000	43,766,338		(18,209)			4.375	4.326	AO	403,618	1,911,875	10/29/2019	10/15/2028
125523-AJ-9	Cigna Corp Sr Nt			1	2.A FE	565,100	90.7270	453,634	500,000	551,016		(2,950)			4.800	3.805	FA	9,067	24,000	10/29/2019	08/15/2038
125523-AK-6	Cigna Corp Sr Nt			1	2.A FE	25,850,493	85.0080	16,661,529	19,600,000	25,230,483		(161,629)			4.900	3.151	JD	42,684	960,400	01/15/2021	12/15/2048
125523-CB-4	Cigna Corp Sr Nt			1	2.A FE	3,284,870	97.2140	3,110,861	3,200,000	3,229,536		(13,063)			3.400	2.956	MS	36,267	108,800	07/14/2020	03/01/2027
125523-CD-0	Cigna Corp Sr Nt			1	2.A FE	13,592,255	101.6140	12,193,632	12,000,000	13,384,784		(50,861)			6.125	5.097	MN	93,917	735,000	07/14/2020	11/15/2041
125523-CL-2	Cigna Corp Sr Nt	0		1	2.A FE	18,269,256	87.3590	15,986,734	18,300,000	18,283,082		3,022			2.400	2.419	MS	129,320	439,200	03/04/2020	03/15/2030
125523-CQ-1	Cigna Corp Sr Nt			1	2.A FE	14,929,104	65.2460	9,786,855	15,000,000	14,934,799		1,519			3.400	3.425	MS	150,167	510,000	03/02/2021	03/15/2051
125896-BL-3	CMS Energy Corp Sr Nt			1	2.B FE	2,620,114	84.7160	1,948,473	2,300,000	2,551,215		(9,354)			4.700	3.860	MS	27,325	108,100	06/30/2016	03/31/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
125896-BP-4	CMS Energy Corp Sr Nt			1	2.B FE	9,968,300	99.0580	9,905,830	10,000,000	9,996,779		3,585			3.600	3.638	MN	46,000	360,000	11/04/2015	11/15/2025
125896-BS-8	CMS Energy Corp Sr Nt	LS		2	2.B FE	17,646,650	96.7590	16,932,790	17,500,000	17,539,762		(15,600)			3.450	3.351	FA	228,083	603,750	04/21/2017	08/15/2027
12610#-AE-3	CBRE US Core Partners LP Sr Nt Ser A				2.B	8,000,000	84.0120	6,720,936	8,000,000	8,000,000					2.760	2.760	FA	76,667	220,800	08/26/2021	08/26/2031
12610#-AG-8	CBRE US Core Partners LP Sr Nt				2.B	18,000,000	82.6910	14,884,434	18,000,000	18,000,000					2.680	2.680	JJ	233,160	482,400	01/06/2022	01/07/2032
126307-AS-6	CSC Holdings Inc Sr Nt			1	5.A FE	16,023,750	86.1320	12,919,815	15,000,000	15,111,514		(107,234)			5.375	3.395	FA	335,938	806,250	10/16/2020	02/01/2028
126307-BD-8	CSC Holdings Inc Sr Nt			1	6. FE	7,575,016	52.0000	3,838,640	7,382,000	3,838,640	(3,647,129)	(23,909)			4.625	4.231	JD	28,451	341,418	02/18/2021	12/01/2030
126307-BF-3	CSC Holdings Inc Sr Nt			1	5.A FE	4,922,041	70.5040	3,566,113	5,058,000	4,969,723		12,620			3.375	3.696	FA	64,490	170,708	04/22/2021	02/15/2031
126307-BH-9	CSC Holdings Inc Hgh Yld Bd				5.A FE	2,662,925	72.2120	1,920,834	2,660,000	2,662,067		(252)			4.500	4.487	MN	15,295	119,700	05/12/2021	11/15/2031
126408-HA-4	CSX Corp Sr Nt			1	1.G FE	2,229,125	83.5580	2,088,945	2,500,000	2,229,478		353			4.500	5.222	FA	46,875		12/04/2024	08/01/2054
126408-HM-8	CSX Corp Sr Nt			1	1.G FE	20,401,335	97.8960	19,579,180	20,000,000	20,178,901		(41,169)			4.250	4.003	MS	250,278	850,000	02/21/2019	03/15/2029
126408-HN-6	CSX Corp Sr Nt	0		1	1.G FE	28,535,302	87.8340	20,465,299	23,300,000	28,011,555		(139,713)			4.750	3.442	MN	141,418	1,106,750	01/25/2021	11/15/2048
12656*-AN-2	CSLB Holdings Inc Gtd Sr Nt Ser A				1.G	10,000,000	92.0590	9,205,880	10,000,000	10,000,000					3.320	3.320	AO	80,233	332,000	10/04/2017	10/04/2029
126650-CL-2	CVS Health Corp Sr Nt			1	2.B FE	9,688,080	99.2800	9,431,629	9,500,000	9,512,279		(21,686)			3.875	3.636	JJ	164,634	368,125	08/24/2015	07/20/2025
126650-CN-8	CVS Health Corp Sr Nt			1	2.B FE	22,122,347	84.1520	19,354,914	23,000,000	22,130,998		20,115			5.125	5.421	JJ	527,163	1,178,750	08/03/2023	07/20/2045
126650-CZ-1	CVS Health Corp Sr Nt			1	2.B FE	39,547,481	82.5550	28,646,412	34,700,000	39,048,521		(116,524)			5.050	4.181	MS	467,293	1,752,350	04/20/2021	03/25/2048
126650-DG-2	CVS Health Corp Sr Nt			1	2.B FE	12,882,610	90.9090	11,818,131	13,000,000	12,940,882		11,638			3.250	3.357	FA	159,611	422,500	08/08/2019	08/15/2029
127097-AG-8	Cabot Oil and Gas Corp Sr Nt			1	2.B FE	7,741,085	97.7210	7,524,494	7,700,000	7,722,088		(9,683)			3.900	3.760	MN	38,372	300,300	12/23/2022	05/15/2027
12726@-AA-4	CTL Cap Tr 2019-23 Tr NYU-London				1.D YE	16,532,152	94.2870	15,587,654	16,532,152	16,532,152					3.228	3.250	MON	23,718	533,658	04/24/2020	07/15/2030
12739@-AA-9	CED Nevada Virginia Financing Sr Nt				2.C	13,502,792	79.1050	10,681,343	13,502,792	13,502,792					3.770	3.769	JD	1,414	509,055	08/26/2021	12/31/2046
131347-CM-6	Calpine Corp 1st Lein HY Nt			1	3.A FE	9,254,312	95.9230	9,058,719	9,443,750	9,259,640		25,453			4.500	4.884	FA	160,544	424,969	01/19/2023	02/15/2028
134429-BG-3	Campbell Soup Co Sr Nt			1	2.B FE	39,762,080	97.5430	39,017,200	40,000,000	39,912,666		24,996			4.150	4.224	MS	488,778	1,660,000	04/10/2018	03/15/2028
14040H-BJ-3	Capital One Financial Corp Sub Nt				2.B FE	323,157	99.3620	298,085	300,000	303,438		(4,076)			4.200	2.782	AO	2,170	12,600	11/14/2019	10/29/2025
14040H-BK-0	Capital One Financial Corp Sr Nt				2.B FE	11,119,896	98.1850	10,898,579	11,100,000	11,107,502		(4,638)			3.750	3.705	JJ	176,906	416,250	11/14/2019	07/28/2026
14040H-CH-6	Capital One Financial Corp Sr Nt Fix to Flt 11/02/26			2	2.A FE	8,000,000	94.4900	7,559,160	8,000,000	8,000,000					1.878	1.878	MN	24,623	150,240	10/28/2021	11/02/2027
14040H-CN-3	Capital One Financial Corp Sr Nt Fix to Float 3/1/29			2	2.A FE	7,850,000	92.3470	7,249,200	7,850,000	7,850,000					3.273	3.273	MS	85,644	256,931	03/01/2022	03/01/2030
14040H-CS-2	Capital One Financial Corp Sr Nt Fix to Float 5/27			2	2.A FE	10,175,335	99.5840	9,958,420	10,000,000	10,088,497		(34,877)			4.927	4.527	MN	69,799	492,700	05/27/2022	05/10/2028
14040H-CY-9	Capital One Financial Corp Sr Nt Fixed to Float			2	2.A FE	6,423,387	100.2080	6,431,375	6,418,000	6,422,577		(434)			5.817	5.806	FA	155,556	373,335	01/25/2023	02/01/2034
14149Y-AW-8	Cardinal Health Inc Sr Nt			1	2.B FE	5,979,420	84.5540	5,073,222	6,000,000	5,984,609		531			4.600	4.621	MS	81,267	276,000	02/19/2013	03/15/2043
14149Y-BD-9	Cardinal Health Inc Sr Nt			1	2.B FE	8,810,326	86.5980	8,454,553	9,763,000	8,829,642		19,315			4.900	5.692	MS	140,858	478,387	03/05/2024	09/15/2045
14149Y-BJ-6	Cardinal Health Inc Sr Nt			2	2.B FE	24,032,795	96.8700	23,248,704	24,000,000	24,008,854		(3,706)			3.410	3.393	JD	36,373	818,400	10/17/2017	06/15/2027
14149Y-BM-9	Cardinal Health Inc Sr Nt			1	2.B FE	4,151,320	79.8950	3,195,780	4,000,000	4,128,929		(3,549)			4.368	4.143	JD	7,765	174,720	10/13/2017	06/15/2047
14149Y-BN-7	Cardinal Health Inc Sr Nt			1	2.B FE	809,981	100.0980	810,795	810,000	809,978		(3)			5.125	5.126	FA	15,682	20,180	02/14/2024	02/15/2029
14149Y-BS-6	Cardinal Health Inc Sr Nt			1	2.B FE	16,413,747	97.8590	16,107,608	16,460,000	16,414,092		345			5.350	5.387	MN	95,399		11/13/2024	11/15/2034
14149Y-BT-4	Cardinal Health Inc Sr Nt			1	2.B FE	24,920,350	95.8330	23,958,175	25,000,000	24,920,393		43			5.750	5.773	MN	155,729		11/14/2024	11/15/2054
14155#-AB-6	Cardinals Ballpark LLC Sr Nt				2.A	1,082,186	99.8760	1,080,846	1,082,186	1,082,186					5.770	5.769	MS	15,784	62,442	02/29/2012	09/30/2027
141781-AU-8	Cargill Inc Sr Nt			1	1.F FE	12,924,500	100.6960	10,069,550	10,000,000	11,776,302		(115,734)			6.125	4.189	MS	180,347	612,500	07/09/2012	09/15/2036
141781-BF-0	Cargill Inc Sr Nt				1.F FE	16,890,421	88.2550	12,796,932	14,500,000	16,487,154		(61,424)			4.760	3.803	MN	72,854	690,200	08/04/2017	11/23/2045
14268#-AA-2	Carlsbad Energy Holdings LLC Sr Nt Ser A				2.A PL	13,000,000	87.8740	11,423,657	13,000,000	13,000,000					4.120	4.141	MJSD	1,488	535,600	09/29/2017	10/31/2038
144285-AL-7	Carpenter Technology Corp Sr Nt			1	3.B FE	2,253,035	100.2930	2,324,799	2,318,000	2,275,752		9,916			6.375	6.955	JJ	68,140	120,583	06/17/2024	07/15/2028
14448C-AL-8	Carrier Global Corp Sr Nt	LS		1	2.B FE	4,834,736	86.7550	4,146,894	4,780,000	4,815,322		(5,491)			2.700	2.564	FA	48,756	129,060	04/29/2021	02/15/2031
14448C-AP-9	Carrier Global Corp Sr Nt			1	2.B FE	1,838,678	95.6260	1,750,919	1,831,000	1,833,650		(1,293)			2.493	2.418	FA	17,244	45,647	12/10/2020	02/15/2027
14448C-AQ-7	Carrier Global Corp Sr Nt			1	2.B FE	52,711,393	89.4040	47,115,855	52,700,000	52,658,797		1,659			2.722	2.729	FA	541,920	1,434,494	07/11/2022	02/15/2030
14448C-AR-5	Carrier Global Corp Sr Nt			1	2.B FE	13,446,344	77.2280	10,464,340	13,550,000	13,451,616		3,673			3.377	3.430	AO	109,312	457,584	07/11/2022	04/05/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14448C-AS-3	Carrier Global Corp Sr Nt			1	2.B FE	21,431,292	71.5900	15,284,444	21,350,000	21,424,845		(1,878)			3.577	3.556	AO	182,437	763,690	04/08/2021	04/05/2050
14888@-AA-4	Catalyst Old River Hydro Sr Sec Nt				2.C PL	17,749,120	94.9810	16,858,354	17,749,120	17,749,120					4.000	4.019	MJSD	1,972	709,965	11/02/2020	11/30/2029
14913R-3C-9	Caterpillar Finl Serv Sr Mtn			1	1.F FE	999,790	100.1730	1,001,730	1,000,000	999,979		107			5.400	5.411	MS	16,650	54,000	03/07/2023	03/10/2025
14916R-AD-6	Catholic Health Initiative Sec Nt			1	1.G FE	10,431,600	83.5490	8,354,890	10,000,000	10,308,528		(12,560)			4.350	4.094	MN	72,500	435,000	11/13/2012	11/01/2042
15005#-AA-7	CED Upton County Solar LLC Sr Sec Nt				2.C	8,818,043	90.6130	7,990,265	8,818,043	8,818,043					4.450	4.447	JD	1,090	392,403	03/16/2017	06/30/2042
15019Q-AB-2	Six Flag/Can/Magnum/MIL Sr Nt			1	4.A FE	21,880,009	98.6670	21,764,998	22,059,000	21,982,253		18,607			5.375	5.482	AO	250,308	1,258,981	09/06/2018	04/15/2027
15189T-AV-9	CenterPoint Energy Inc Sr Nt			1	2.B FE	8,810,825	96.7140	8,561,132	8,852,000	8,834,373		4,151			4.250	4.307	MN	62,702	376,210	10/04/2018	11/01/2028
15189T-AX-5	CenterPoint Energy Inc Sr Nt			1	2.B FE	1,438,096	89.8880	1,438,206	1,600,000	1,484,590		19,468			2.950	4.533	MS	15,733	47,200	07/12/2022	03/01/2030
15189W-AH-3	Centerpoint Energy Res Sr Nt			1	2.A FE	1,554,420	100.3340	1,505,007	1,500,000	1,551,508		(2,051)			5.850	5.518	JJ	40,463	87,750	07/19/2023	01/15/2041
15189X-AS-7	Centerpoint Energy Houston Sec Nt	0		1	1.F FE	4,085,284	76.8160	3,149,472	4,100,000	4,087,302		330			3.950	3.971	MS	53,983	161,950	02/26/2018	03/01/2048
15189X-BA-5	Centerpoint Energy Houston Sec Nt			1	1.F FE	14,917,350	88.1630	13,224,480	15,000,000	14,920,722		1,328			4.850	4.885	AO	181,875	727,500	09/12/2022	10/01/2052
15189Y-AH-9	Centerpoint Energy Res Sr Nt			1	1.G FE	9,997,500	100.4440	10,044,370	10,000,000	9,998,008		190			5.400	5.403	MS	180,000	540,000	02/21/2023	03/01/2033
15202@-AB-8	Centerspace LP Sr Nt				2.C	20,000,000	84.6610	16,932,160	20,000,000	20,000,000					2.500	2.500	MJSD	19,444	500,000	09/17/2021	09/17/2030
154051-K@-4	Central Maine Power Co 1st Mtg				1.F	10,000,000	104.1550	10,415,450	10,000,000	10,000,000					6.040	6.040	JD	30,200	604,000	12/13/2023	12/13/2038
159864-AE-7	Charles River Laboratories Sr Nt			1	3.B FE	6,234,094	94.8880	5,864,072	6,180,000	6,192,245		(8,793)			4.250	4.095	MN	43,775	262,650	07/06/2020	05/01/2028
159864-AG-2	Charles River Laboratories Sr Nt			1	3.B FE	3,679,000	91.6370	3,371,307	3,679,000	3,679,000					3.750	3.750	MS	40,622	137,963	03/08/2021	03/15/2029
159864-AJ-6	Charles River Laboratories Sr Nt			1	3.B FE	2,300,000	89.0170	2,047,386	2,300,000	2,300,000					4.000	4.000	MS	27,089	92,000	03/08/2021	03/15/2031
161175-BL-7	Charter Comm Opt 1st Lien			1	2.C FE	117,882	81.7400	81,740	100,000	116,308		(448)			5.375	4.224	MN	896	5,375	04/08/2021	05/01/2047
161175-BN-3	Charter Comm Opt 1st Lien			1	2.C FE	4,239,271	85.6440	2,954,708	3,450,000	4,174,346		(18,526)			5.750	4.295	AO	49,594	198,375	04/12/2021	04/01/2048
161175-BR-4	Charter Comm Opt 1st Lien			2	2.C FE	9,108,871	98.0600	8,050,710	8,210,000	8,630,274		(96,136)			5.050	3.661	MS	104,803	414,605	10/07/2019	03/30/2029
161175-BS-2	Charter Comm Opt 1st Lien			1	2.C FE	13,936,385	78.7560	10,317,088	13,100,000	13,857,737		(16,736)			5.125	4.720	JJ	335,688	671,375	10/08/2019	07/01/2049
161175-BT-0	Charter Comm Opt Secured Nt			1	2.C FE	20,844,431	75.2500	14,899,441	19,800,000	20,765,222		(22,101)			4.800	4.467	MS	316,800	950,400	03/02/2021	03/01/2050
161175-BY-9	Charter Comm Opt 1st Lien			1	2.C FE	277,887	60.3620	181,085	300,000	278,751		245			3.850	4.234	AO	2,888	11,550	04/08/2021	04/01/2061
161175-CA-0	Charter Comm Opt 1st Lien			1	2.C FE	19,290,543	64.3730	12,423,970	19,300,000	19,290,543					3.900	3.903	JD	62,725	752,700	02/18/2021	06/01/2052
163851-AF-5	Chemours Co Sr Nt			1	4.A FE	2,884,470	92.9840	2,947,593	3,170,000	2,972,910		41,188			5.750	7.607	MN	23,291	182,275	10/26/2022	11/15/2028
16412X-AG-0	Cheniere Corp Christi HD 1st lien Nt			1	2.B FE	25,882,425	100.5100	25,426,919	25,298,000	25,469,870		(85,000)			5.125	4.748	JD	3,601	1,296,523	11/06/2019	06/30/2027
16412X-AJ-4	Cheniere Corp Christi HD 1st Lien			1	2.B FE	9,493,464	93.8480	8,915,579	9,500,000	9,496,299		682			3.700	3.709	MN	44,914	351,500	10/27/2020	11/15/2029
16412X-AL-9	Cheniere Corp Christi HD 1st Lien			1	2.B FE	20,403,833	79.7470	16,268,368	20,400,000	20,403,514		(194)			2.742	2.740	JD	1,554	559,368	04/27/2022	12/31/2039
166754-A*-2	Chevron Phillips Chemical Sr Nt				1.G	19,000,000	101.2720	19,241,661	19,000,000	19,000,000					5.390	5.390	MN	170,683	1,024,100	04/26/2023	05/01/2029
166756-AQ-9	Chevron Corp Sr Nt				1.D FE	11,407,495	106.9400	10,694,030	10,000,000	10,559,825		(229,610)			8.000	5.320	AO	200,000	800,000	01/06/2021	04/01/2027
166756-AR-7	Chevron Corp Sr Nt			1	1.D FE	23,143,373	98.6280	23,276,255	23,600,000	23,383,534		64,225			3.850	4.170	JJ	418,966	908,600	01/06/2021	01/15/2028
166756-AS-5	Chevron Corp Sr Nt			1	1.D FE	1,293,413	94.0870	1,223,134	1,300,000	1,296,199		722			3.250	3.317	AO	8,919	42,250	01/06/2021	10/15/2029
166756-AU-0	Chevron Corp Sr Nt	0		1	1.D FE	36,118,643	97.2300	35,002,620	36,000,000	36,107,138		(3,756)			5.250	5.224	MN	241,500	1,890,000	01/06/2021	11/15/2043
166756-AV-8	Chevron Corp Sr Nt	0		1	1.D FE	9,810,042	94.8920	9,014,721	9,500,000	9,778,735		(8,575)			5.050	4.815	MN	61,301	479,750	01/06/2021	11/15/2044
16829@-AB-9	Chick-Fil-A, Inc Sr Nt Ser B				2.A PL	4,542,950	97.4230	4,871,165	5,000,000	4,842,959		181,764			1.610	5.569	AO	13,864	80,500	04/27/2023	10/29/2025
16829@-AH-6	Chick-Fil-A, Inc Chick-Fil-A, Inc.				2.A PL	10,000,000	99.5290	9,952,880	10,000,000	10,000,000					4.970	4.970	AO	16,567		12/19/2024	10/29/2027
16876A-AA-2	Children's Hospital Medi Sr Nt	LS		1	1.C FE	10,000,000	85.8290	8,582,900	10,000,000	10,000,000					4.268	4.268	MN	54,536	426,800	10/30/2014	05/15/2044
171484-AE-8	Churchhill Downs Inc St Nt			1	4.A FE	9,722,328	96.3720	9,075,314	9,417,000	9,487,923		(65,645)			4.750	4.002	JJ	206,258	447,308	05/17/2021	01/15/2028
17275R-AD-4	Cisco Sys Inc Nt	0		1	1.D FE	9,446,300	105.3260	10,532,620	10,000,000	9,616,857		16,429			5.900	6.314	FA	222,889	590,000	05/07/2009	02/15/2039
17275R-BC-5	Cisco Sys Inc Sr Nt			1	1.D FE	9,992,400	98.3140	9,831,440	10,000,000	9,999,000		837			2.950	2.959	FA	100,792	295,000	02/22/2016	02/28/2026
172967-JT-9	Citigroup Inc Sub Nt				2.B FE	24,898,000	99.6880	24,921,925	25,000,000	24,994,518		12,104			4.400	4.451	JD	64,167	1,100,000	06/03/2015	06/10/2025
172967-KA-8	Citigroup Inc Sub Nt				2.B FE	9,954,000	98.6000	9,860,010	10,000,000	9,987,242		4,290			4.450	4.500	MS	113,722	445,000	09/23/2015	09/29/2027
172967-KR-1	Citigroup Inc Sub Nt				2.B FE	35,027,835	87.2770	23,516,165	26,944,225	34,139,222		(236,142)			4.750	3.042	MN	152,871	1,279,851	01/22/2021	05/18/2046
172967-KU-4	Citigroup Inc Sub Nt				2.B FE	2,160,000	97.1540	1,943,084	2,000,000	2,070,525		(18,445)			4.125	3.073	JJ	35,750	82,500	10/29/2019	07/25/2028
172967-LS-8	Citigroup Inc Sr Nt Fix to Float 10/27/27			1	1.G FE	6,933,430	96.1460	6,730,227	7,000,000	7,071,521		(14,816)			3.520	3.633	AO	43,804	246,400	01/17/2018	10/27/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
172967-LU-3	Citigroup Inc Sr Nt Fix to Float 1/24/38			1	1.G FE	26,000,000	83.3960	21,683,012	26,000,000	26,000,000					3.878	3.878	JJ	439,722	1,008,280	01/17/2018	01/24/2039
172967-MD-0	Citigroup Inc Sr Nt	LS		1	1.G FE	20,989,920	85.8090	18,019,953	21,000,000	20,991,089		205			4.650	4.653	JJ	428,575	976,500	07/16/2018	07/23/2048
17327C-AU-7	Citigroup Inc Sub Nt				2.B FE	11,002,992	95.2770	10,670,979	11,200,000	11,005,211		2,219			5.411	5.586	MS	171,709		10/07/2024	09/19/2039
174610-AJ-4	Citizens Financial Group Sub Nt			1	2.B FE	22,928,927	99.0520	22,534,398	22,750,000	22,762,960		(21,489)			4.350	4.250	FA	412,344	989,625	12/17/2015	08/01/2025
174610-AK-1	Citizens Financial Group Sub Nt	LS			2.B FE	30,524,469	99.3130	30,091,778	30,300,000	30,330,592		(32,216)			4.300	4.187	JD	101,337	1,302,900	11/14/2019	12/03/2025
174610-AW-5	Citizens Financial Group Sub Nt			2	2.B FE	20,946,709	80.4030	17,037,290	21,190,000	21,015,018		20,035			2.638	2.757	MS	141,301	558,992	06/30/2021	09/30/2032
174610-BE-4	Citizens Financial Group Sub Nt Fix to Float 5/32			1	2.B FE	12,643,280	97.1590	12,378,044	12,740,000	12,644,484		1,204			5.641	5.726	MN	79,851	583,279	10/29/2024	05/21/2037
174610-BH-7	Citizens Financial Group Sr Nt			1	2.A FE	25,000,000	100.2850	25,071,275	25,000,000	25,000,000					5.718	5.718	JJ	627,392		07/18/2024	07/23/2032
17858#-AA-1	PF Training Investors LLC Sec Nt Blackrock			1	2.A	20,971,168	89.6000	18,611,752	20,772,112	20,938,106		(8,327)			5.280	5.247	MON	48,745	1,096,767	03/11/2021	09/15/2043
17888H-AA-1	Civitas Resources Inc Sr Nt			1	3.C FE	2,480,480	103.8850	2,460,002	2,368,000	2,454,201		(26,279)			8.375	6.768	JJ	99,160	99,160	02/15/2024	07/01/2028
17888H-AB-9	Civitas Resources Inc Sr Nt			1	3.C FE	6,375,000	104.2670	6,256,038	6,000,000	6,309,249		(65,751)			8.750	7.062	JJ	262,500	262,500	02/13/2024	07/01/2031
18055#-BB-7	Clarion Lion Prop Hlds LP Sr Nt Ser Z				2.A	20,000,000	95.0690	19,013,780	20,000,000	20,000,000					4.390	4.390	FA	365,833	878,000	02/01/2019	02/01/2030
18055#-BG-6	Clarion Lion Prop Hlds LP Sr Nt Ser AE				2.A	12,000,000	94.5310	11,343,768	12,000,000	12,000,000					3.670	3.670	JJ	203,073	440,400	07/15/2019	07/15/2028
184496-AN-7	Clean Harbors Inc Sr Nt			1	3.A FE	7,394,688	97.9210	7,197,194	7,350,000	7,350,000		(5,277)			4.875	4.738	JJ	165,222	358,313	06/19/2019	07/15/2027
184496-AP-2	Clean Harbors Inc Sr Nt			1	3.A FE	2,300,000	95.8590	2,204,752	2,300,000	2,300,000					5.125	5.125	JJ	54,353	117,875	06/18/2019	07/15/2029
18452@-AA-1	Trumbull Energy Term Loan				3.C Z	29,325,000	94.3880	28,316,440	30,000,000	29,468,519		70,523			7.600	8.062	MJSD	6,333	2,330,667	11/03/2022	03/31/2031
185899-AK-7	Cleveland Cliffs Inc Sr Nt			1	3.C FE	2,047,248	93.0310	2,106,222	2,264,000	2,109,140		31,317			4.625	6.522	MS	34,903	104,710	04/25/2023	03/01/2029
185899-AL-5	Cleveland-Cliffs Inc Sr Nt			1	3.C FE	900,394	89.1110	896,454	1,006,000	908,433		8,039			4.875	6.828	MS	16,348	24,521	06/25/2024	03/01/2031
18685@-AA-0	Cliffwater Corporate Lending F Sr Sec Nt Series A				1.C PL	32,000,000	98.5540	31,537,120	32,000,000	32,000,000					4.100	4.100	MS	338,933	1,312,000	03/29/2022	03/28/2027
18685@-AD-4	Cliffwater Corporate Lending F Sr Nt				1.C PL	25,000,000	100.3610	25,090,150	25,000,000	25,000,000					5.440	5.440	JJ	612,000	1,360,000	07/22/2022	07/19/2025
18685@-AZ-5	Cliffwater Corporate Lending F Sr Nt				1.C PL	10,000,000	104.4920	10,449,200	10,000,000	10,000,000					6.320	6.320	FA	238,756		08/15/2024	08/15/2029
18912U-AC-6	Cloud Software Group Inc Sec Nt			1	4.B FE	4,787,388	103.1190	4,918,786	4,770,000	4,786,162		(1,226)			8.250	8.158	JD	1,093	238,301	05/09/2024	06/30/2032
191098-AK-8	Coca-Cola Bottling Co Cons Sr Nt	LS		1	2.A FE	11,166,319	99.2230	11,038,570	11,125,000	11,129,404		(4,744)			3.800	3.755	MN	42,275	422,750	12/17/2015	11/25/2025
19123#-AA-6	Coca-Cola Southwest Beverages Sr Nt Ser A				1.F FE	9,000,000	92.3850	8,314,632	9,000,000	9,000,000					3.490	3.490	JD	2,618	314,100	03/01/2018	12/28/2029
19123#-AB-4	Coca-Cola Southwest Beverages Sr Nt Ser B				1.F FE	10,000,000	88.6600	8,866,020	10,000,000	10,000,000					3.640	3.640	JD	3,033	364,000	03/01/2018	12/28/2032
19416M-AB-5	PERMIAN RESOURC OPTG LLC Sr Nt			1	3.B FE	2,968,613	98.1440	2,967,872	3,024,000	2,976,562		7,949			5.875	6.281	JJ	88,830	88,830	02/20/2024	07/01/2029
20030N-BE-0	Comcast Corp Nt			1	1.G FE	5,148,850	87.3740	4,368,705	5,000,000	5,116,588		(4,310)			4.650	4.457	JJ	107,208	232,500	02/05/2016	07/15/2042
20030N-BG-5	Comcast Corp Sr Nt			1	1.G FE	14,968,050	83.6050	12,540,705	15,000,000	14,976,075		844			4.500	4.513	JJ	311,250	675,000	01/08/2013	01/15/2043
20030N-BH-3	Comcast Corp Sr Nt			1	1.G FE	703,908	93.2950	559,767	600,000	674,310		(8,236)			4.250	2.537	JJ	11,758	25,500	04/08/2021	01/15/2033
20030N-BQ-3	Comcast Corp Sr Nt			1	1.G FE	5,167,100	85.7010	4,285,025	5,000,000	5,136,892		(4,013)			4.600	4.397	FA	86,889	230,000	02/05/2016	08/15/2045
20030N-BS-9	Comcast Corp Sr Nt	LS		1	1.G FE	14,971,800	98.4580	14,768,745	15,000,000	14,996,268		3,110			3.150	3.172	MS	157,500	472,500	02/16/2016	03/01/2026
20030N-BU-4	Comcast Corp Sr Nt			1	1.G FE	16,851,420	70.1410	11,923,885	17,000,000	16,879,222		3,731			3.400	3.447	JJ	266,522	578,000	07/12/2016	07/15/2046
20030N-BY-6	Comcast Corp Sr Nt			1	1.G FE	15,968,480	97.3400	15,574,416	16,000,000	15,992,652		3,351			3.300	3.323	FA	220,000	528,000	01/05/2017	02/01/2027
20030N-CA-7	Comcast Corp Sr Nt			1	1.G FE	1,024,450	95.2080	952,080	1,000,000	1,009,122		(2,999)			3.150	2.818	FA	11,900	31,500	07/22/2019	02/15/2028
20030N-CT-6	Comcast Corp Sr Nt			1	1.G FE	4,521,360	97.5210	3,900,840	4,000,000	4,224,038		(59,942)			4.150	2.486	AO	35,044	166,000	10/08/2019	10/15/2028
20030N-CU-3	Comcast Corp Sr Nt			1	1.G FE	2,597,686	96.4010	2,193,120	2,275,000	2,452,923		(29,425)			4.250	2.719	AO	20,412	96,688	10/15/2019	10/15/2030
20030N-DM-0	Comcast Corp Sr Nt			1	1.G FE	775,848	83.6410	669,125	800,000	784,435		2,377			1.950	2.297	JJ	7,193	15,600	04/08/2021	01/15/2031
200339-DX-4	Comerica Bk Sub Nt				2.B FE	993,970	99.1910	991,914	1,000,000	999,587		702			4.000	4.074	JJ	17,111	40,000	07/22/2015	07/27/2025
202795-JB-7	Commonwealth Edison Co Sr Nt			1	1.F FE	2,494,350	87.3140	2,182,850	2,500,000	2,495,651		145			4.600	4.614	FA	43,444	115,000	08/12/2013	08/15/2043
20369E-AD-4	Community Hospitals Nt			2	1.F FE	18,000,000	83.1890	14,974,092	18,000,000	18,000,000					4.940	4.940	MN	148,200	889,200	02/13/2018	05/01/2058
20369E-AE-2	Community Hospitals Nt			1	1.F FE	4,338,598	63.4840	3,983,634	6,275,000	4,416,565		34,748			3.099	5.220	MN	32,410	194,462	09/07/2022	05/01/2050
20557#-AG-6	Computershare US Sr Nt Ser B				2.B	25,000,000	97.0870	24,271,650	25,000,000	25,000,000					4.360	4.360	MN	124,139	1,090,000	11/20/2018	11/20/2028
205887-BS-0	ConAgra Foods Inc Sr Nt			1	2.C FE	29,872,570	77.8840	25,468,133	32,700,000	30,421,154		73,823			4.650	5.251	JJ	658,905	1,520,550	09/07/2017	01/25/2043
205887-CC-4	ConAgra Foods Inc Sr Nt			1	2.C FE	2,498,034	99.3610	2,185,931	2,200,000	2,331,786		(34,312)			4.850	3.072	MN	17,783	106,700	10/29/2019	11/01/2028
205887-CD-2	ConAgra Foods Inc Sr Nt			1	2.C FE	5,489,203	94.0040	5,403,338	5,748,000	5,490,842		1,639			5.300	5.774	MN	50,774		11/14/2024	11/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
205887-CE-0	ConAgra Foods Inc Sr Nt			1	2.C FE	88,464,183	90.5810	67,231,104	74,222,000	86,925,256		(396,211)			5.400	4.168	MN	667,998	2,919,294	11/15/2024	11/01/2048
207597-EG-6	Connecticut Lt & Pwr Co 1st Mtg Bd	0		2	1.E FE	16,462,350	83.6110	12,541,710	15,000,000	16,181,145		(42,886)			4.300	3.714	AO	136,167	645,000	08/08/2017	04/15/2044
207597-EJ-0	Connecticut Lt & Pwr Co 1st Mtg Bond			2	1.E FE	8,969,400	96.9610	8,726,526	9,000,000	8,992,415		3,279			3.200	3.240	MS	84,800	288,000	03/02/2017	03/15/2027
207597-EL-5	Connecticut Lt & Pwr Co 1st Mtg Bd			1	1.E FE	20,450,185	78.5520	16,103,181	20,500,000	20,456,934		1,106			4.000	4.014	AO	205,000	820,000	03/19/2018	04/01/2048
207597-EN-1	Connecticut Lt & Pwr Co 1st Mtg Bd				1.E FE	7,978,400	83.6730	6,693,872	8,000,000	7,985,462		2,068			2.050	2.080	JJ	82,000	164,000	06/21/2021	07/01/2031
20825C-AQ-7	Conocophillips Nt	0		1	1.F FE	9,856,000	109.1030	10,910,290	10,000,000	9,899,264		4,231			6.500	6.611	FA	270,833	650,000	01/29/2009	02/01/2039
209111-GC-1	Consolidated Edison Co NY Inc Sr Nt			1	1.G FE	13,800,000	65.3330	9,015,885	13,800,000	13,800,000					3.200	3.200	JD	36,800	441,600	11/29/2021	12/01/2051
209111-GK-3	Consolidated Edison Co NY Inc Sr Nt			1	1.G FE	19,860,400	99.4580	19,891,660	20,000,000	19,861,834		1,434			5.700	5.749	MN	145,667	589,000	05/06/2024	05/15/2054
21036P-AP-3	Constellation Brands Inc Sr Nt			1	2.B FE	1,000,000	99.9890	999,891	1,000,000	1,000,000					4.750	4.750	JD	3,958	47,500	11/19/2015	12/01/2025
21036P-AQ-1	Constellation Brands Inc Sr Nt				2.B FE	970,420	98.2660	982,660	1,000,000	992,256		3,785			3.700	4.122	JD	2,569	37,000	07/31/2018	12/06/2026
21036P-AY-4	Constellation Brands Inc Sr Nt			1	2.B FE	29,410,879	96.0070	29,762,108	31,000,000	30,416,944		171,167			3.600	4.250	FA	421,600	1,116,000	06/28/2018	02/15/2028
21036P-AZ-1	Constellation Brands Inc Sr Nt	LS		1	2.B FE	35,147,220	77.8330	32,689,692	42,000,000	35,386,303		50,341			4.100	5.281	FA	650,533	697,000	11/22/2024	02/15/2048
21036P-BC-1	Constellation Brands Inc Sr Nt			1	2.B FE	18,510,950	98.7750	18,273,375	18,500,000	18,505,054		(1,180)			4.650	4.642	MN	109,921	860,250	11/01/2018	11/15/2028
21036P-BD-9	Constellation Brands Inc Sr Nt			1	2.B FE	12,965,080	91.3970	11,881,623	13,000,000	12,969,053		637			5.250	5.268	MN	87,208	682,500	11/14/2018	11/15/2048
21036P-BE-7	Constellation Brands Inc Sr Nt			1	2.C FE	211,420	92.0990	184,197	200,000	206,419		(1,389)			3.150	2.367	FA	2,625	6,300	04/08/2021	08/01/2029
210385-AB-6	Constellation En Gen LLC Sr Nt			1	2.A FE	8,018,877	101.9440	8,175,901	8,020,000	8,019,338		187			5.600	5.603	MS	149,707	449,120	02/21/2023	03/01/2028
210385-AE-0	Constellation En Gen LLC Sr Nt			1	2.A FE	12,067,038	106.3680	12,930,118	12,156,000	12,068,932		893			6.500	6.548	AO	197,535	794,530	01/03/2024	10/01/2053
210385-AF-7	Constellation En Gen LLC Sr Nt				2.A FE	9,917,033	97.3750	10,173,709	10,448,000	9,922,264		5,232			5.750	6.122	MS	176,890	300,380	04/18/2024	03/15/2054
210518-DA-1	Consumers Energy Co 1st Mtg Bd	0		1	1.F FE	26,108,108	78.1450	24,013,208	30,729,000	26,224,233		94,929			3.950	5.005	JJ	559,695	1,213,796	11/03/2023	07/15/2047
210518-DD-5	Consumers Energy Co CONSUMERS ENERGY CO				1.E FE	13,120,272	83.2720	12,639,796	15,179,000	13,126,659		6,387			4.350	5.351	AO	139,394		11/07/2024	04/15/2049
210518-E*-3	Consumers Energy Co 1st Mtg Ser A				1.E	20,000,000	80.4020	16,080,380	20,000,000	20,000,000					3.520	3.520	MS	181,867	704,000	09/28/2017	09/28/2037
212015-AS-0	Continental Resources Inc Sr Nt			1	2.C FE	17,513,162	97.1260	17,084,411	17,590,000	17,567,131		4,237			4.375	4.407	JJ	354,854	769,563	11/14/2019	01/15/2028
212015-AT-8	Continental Resources Inc Sr Nt			1	2.C FE	21,830,448	98.8440	18,384,947	18,600,000	20,779,754		(352,090)			5.750	3.409	JJ	493,158	1,069,500	11/30/2021	01/15/2031
212168-AA-6	Continental Wind Sr Nt			1	2.B FE	4,724,936	101.1160	4,777,671	4,724,936	4,724,936					6.000	6.001	FA	95,286	291,164	09/23/2013	02/28/2033
21872#-AA-5	Core Civic of Kansas LLC Sr Secured Nt				1.F PL	16,777,819	94.1560	15,797,309	16,777,819	16,777,819					4.430	4.454	JAJO	125,941	743,257	11/15/2019	01/31/2040
219023-AC-2	Corn Products Intl Inc Sr Nt			1	2.B FE	6,975,306	106.2090	6,903,553	6,500,000	6,950,914		(23,376)			6.625	5.826	AO	90,910	430,625	02/12/2024	04/15/2037
22003B-AL-0	Corporate Office Prop LP Sr Nt			1	2.C FE	13,121,250	96.7340	12,681,880	13,110,000	13,112,285		(2,157)			2.250	2.233	MS	86,854	294,975	09/11/2020	03/15/2026
22003B-AM-8	Corporate Office Prop LP Sr Nt			1	2.C FE	1,271,257	85.2550	1,108,309	1,300,000	1,280,994		2,712			2.750	3.007	AO	7,547	35,750	04/08/2021	04/15/2031
22279#-AA-2	Cousins Properties Inc Sr Nt Tr A				2.B	7,500,000	99.2540	7,444,043	7,500,000	7,500,000					3.910	3.910	JJ	142,552	293,250	07/06/2017	07/06/2025
22279#-AC-8	Cousins Properties Inc 2019-A Tr A Sr Nt				2.B	12,000,000	96.4860	11,578,260	12,000,000	12,000,000					3.780	3.780	JJ	220,500	453,600	06/19/2019	07/06/2027
22279#-AD-6	Cousins Properties Inc 2019-A Tr B Sr Nt				2.B	28,000,000	95.2110	26,659,024	28,000,000	28,000,000					3.860	3.860	JJ	525,389	1,080,800	06/19/2019	07/06/2028
22303X-AA-3	Covert Mergeco Sr Nt			1	4.C FE	12,814,313	92.4830	11,708,285	12,660,000	12,725,079		(31,835)			4.875	4.591	JD	51,431	617,175	01/05/2022	12/01/2029
22357@-AA-9	Cox Tower II PTC CTL				2.B	3,760,210	94.5970	3,557,060	3,760,210	3,760,210					5.409	5.470	MON	16,384	203,390	10/02/2013	01/02/2040
22550L-2G-5	Credit Suisse New York Sr Nt				1.E FE	4,988,650	94.6490	4,732,425	5,000,000	4,996,283		2,284			1.250	1.297	FA	25,000	62,500	08/02/2021	08/07/2026
228187-AB-6	Crown Amer/Cap Corp VI Sr Nt				3.B FE	1,631,520	98.9230	1,630,244	1,648,000	1,632,041		521			4.750	5.681	FA	32,617		12/18/2024	02/01/2026
22819K-AB-6	Crown Amer / Cap Corp VI Sr Nt			1	3.B FE	3,947,811	97.6850	3,946,486	4,040,000	4,018,993		11,174			4.250	4.560	MS	43,402	171,700	08/21/2017	09/30/2026
22822V-AL-5	Crown Castle Intl Corp Sr Nt			1	2.B FE	2,705,536	96.7810	2,225,963	2,300,000	2,506,072		(50,815)			4.300	1.890	FA	37,362	98,900	12/15/2020	02/15/2029
22822V-AM-3	Crown Castle Intl Corp Sr Nt			1	2.B FE	6,206,607	88.9130	4,296,276	4,832,000	6,106,947		(34,050)			5.200	3.542	FA	94,922	251,264	12/15/2021	02/15/2049
22822V-AN-1	Crown Castle Intl Corp Sr Nt			1	2.B FE	3,303,031	90.9920	2,741,577	3,013,000	3,173,607		(32,978)			3.100	1.890	MN	11,935	93,403	12/15/2020	11/15/2029
22822V-AQ-4	Crown Castle Intl Corp Sr Nt			1	2.B FE	45,392,418	76.6040	29,109,406	38,000,000	44,713,015		(175,016)			4.150	3.126	JJ	788,500	1,577,000	12/03/2020	07/01/2050
22822V-AR-2	Crown Castle Intl Corp Sr Nt				2.B FE	3,233,720	90.8580	2,643,971	2,910,000	3,104,086		(33,050)			3.300	2.013	JJ	48,015	96,030	01/07/2021	07/01/2030
22822V-AT-8	Crown Castle Intl Corp Sr Nt			1	2.B FE	10,471,582	84.0210	8,595,297	10,230,000	10,377,892		(23,903)			2.250	1.984	JJ	106,136	230,175	01/12/2021	01/15/2031
22822V-BA-8	Crown Castle Inc Sr Nt			1	2.B FE	6,419,089	99.8680	6,416,493	6,425,000	6,421,248		1,121			5.000	5.021	JJ	151,701	321,250	01/09/2023	01/11/2028
22964*-AC-2	CSOLAR IV West. LLC Sr Sec Nt				2.B PL	8,508,649	87.3400	7,431,494	8,508,649	8,508,649					3.850	3.868	MJSD	910	327,583	09/06/2017	03/31/2041
22966R-AE-6	Cubesmart LP Sr Nt			1	2.B FE	979,950	97.0900	970,899	1,000,000	980,783		833			4.375	4.895	FA	16,528		10/22/2024	02/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22966R-AF-3	Cubesmart LP Sr Nt			1	2.B FE	12,125,493	89.9850	10,642,502	11,827,000	11,985,712		(33,531)			3.000	2.679	FA	134,039	354,810	07/13/2022	02/15/2030
22966R-AH-9	Cubesmart LP Sr Nt			1	2.B FE	2,834,700	89.9330	2,967,773	3,300,000	2,995,164		68,418			2.250	4.846	JD	3,300	74,250	07/27/2022	12/15/2028
22966R-AJ-5	Cubesmart LP Sr Nt			1	2.B FE	825,340	83.6030	836,034	1,000,000	862,645		15,835			2.500	4.800	FA	9,444	25,000	07/21/2022	02/15/2032
231021-AQ-9	Cummins Engine Co Sr Nt			1	1.F FE	8,808,210	91.4820	8,233,362	9,000,000	8,850,203		4,737			4.875	5.013	AO	109,688	438,750	09/19/2013	10/01/2043
231021-AV-8	Cummins Engine Co Sr Nt		LS	1	1.F FE	6,499,480	100.6150	6,539,969	6,500,000	6,499,559		79			4.900	4.902	FA	115,899	159,250	02/14/2024	02/20/2029
231021-AX-4	Cummins Engine Co Sr Nt			1	1.F FE	14,239,864	97.3110	13,944,666	14,330,000	14,240,925		1,060			5.450	5.493	FA	284,192	390,493	02/14/2024	02/20/2054
233331-AZ-0	DTE Energy Co Sr Nt			1	2.B FE	24,934,000	97.0240	24,256,000	25,000,000	24,983,255		7,171			3.800	3.832	MS	279,722	950,000	03/08/2017	03/15/2027
233331-BL-0	DTE Energy Co Sr Nt			1	2.B FE	40,015,200	102.7010	41,080,400	40,000,000	40,017,158		1,958			5.850	5.844	JD	195,000	1,352,000	04/29/2024	06/01/2034
23338V-AG-1	DTE Electric Co Nt	0		1	1.E FE	24,986,500	75.4000	18,850,075	25,000,000	24,988,706		313			3.750	3.753	FA	354,167	937,500	07/31/2017	08/15/2047
23345M-AA-5	DT Midstream Inc Sr Nt				3.A FE	1,837,355	93.5710	1,937,860	2,071,000	1,899,216		32,497			4.125	6.290	JD	3,797	85,429	01/26/2023	06/15/2029
23345M-AB-3	DT Midstream Inc Sr Nt			1	3.A FE	7,349,502	91.2990	7,794,161	8,537,000	7,587,967		113,360			4.375	6.493	JD	16,600	373,494	02/08/2023	06/15/2031
23357*-AV-3	DTE Gas Co Sr Sec Nt				1.F	10,000,000	102.8990	10,289,930	10,000,000	10,000,000					5.570	5.570	AO	133,061	550,811	10/05/2023	10/01/2030
233851-CB-8	Daimler Fin NA LLC Sr Nt			1	1.F FE	4,977,050	99.2110	4,960,550	5,000,000	4,998,413		2,621			3.500	3.555	FA	71,944	175,000	07/28/2015	08/03/2025
233853-AG-5	Daimler Trucks Finance NA Sr Nt			1	1.G FE	2,071,296	90.7290	2,177,501	2,400,000	2,170,048		51,350			2.375	5.083	JD	2,692	57,000	01/11/2023	12/14/2028
233853-AH-3	Daimler Trucks Finance NA Sr Nt			1	1.G FE	6,540,317	83.9780	5,483,744	6,530,000	6,537,440		(970)			2.500	2.482	JD	7,709	163,250	12/13/2021	12/14/2031
233853-AL-4	Daimler Trucks Finance NA Sr Nt			1	1.G FE	1,866,482	99.5670	1,926,627	1,935,000	1,923,379		42,841			3.500	5.844	AO	15,803	67,725	08/28/2023	04/07/2025
233853-AM-2	Daimler Trucks Finance NA Sr Nt			1	1.G FE	2,994,030	97.2660	2,917,983	3,000,000	2,997,163		1,182			3.650	3.694	AO	25,550	109,500	03/31/2022	04/07/2027
233853-AQ-3	Daimler Trucks Finance NA Sr Nt				1.G FE	10,894,195	100.3240	10,927,247	10,892,000	10,893,399		(417)			5.125	5.120	JJ	251,197	558,215	01/12/2023	01/19/2028
233853-AS-9	Daimler Trucks Finance NA Sr Nt				1.G FE	38,025,956	100.4390	38,232,258	38,065,000	38,052,596		19,749			5.600	5.656	FA	846,735	2,125,719	08/28/2023	08/08/2025
233853-AU-4	Daimler Trucks Finance NA Sr Nt				1.G FE	9,617,642	100.2900	9,692,990	9,665,000	9,623,358		5,032			5.500	5.563	MS	149,136	592,115	12/05/2023	09/20/2033
233853-AY-6	Daimler Trucks Finance NA Sr Nt			1	1.G FE	2,989,890	100.5880	3,017,625	3,000,000	2,991,194		1,304			5.125	5.242	MS	41,000	38,438	06/17/2024	09/25/2027
23386#-AK-8	Dairy Farmers of America Inc Sr Nt Ser A			1	2.B	16,000,000	100.0000	16,000,000	16,000,000	16,000,000					3.690	3.690	JJ	287,000	590,400	01/06/2015	01/06/2025
235825-AG-1	DANA Inc Sr Nt			1	3.C FE	684,327	98.6310	690,418	700,000	690,570		2,386			5.625	6.063	JD	1,750	39,375	04/11/2022	06/15/2028
235825-AH-9	DANA Inc Sr Nt			1	3.C FE	3,182,268	92.8940	3,285,654	3,537,000	3,194,900		12,633			4.250	6.306	MS	50,108		11/07/2024	09/01/2030
235851-AW-2	Danaher Corp Sr Nt	LS		1	1.G FE	13,928,277	61.5750	8,647,593	14,044,000	13,936,122		2,637			2.800	2.841	JD	22,939	393,232	12/16/2021	12/10/2051
23745Q-AA-2	Dartmouth-Hitch Health Nt			1	1.F FE	11,500,000	75.4820	8,680,430	11,500,000	11,500,000					4.178	4.178	FA	200,196	480,470	02/07/2018	08/01/2048
24422E-UE-7	Deere /John/ Cap Corp Sr MTN			1	1.E FE	499,845	99.7630	498,814	500,000	499,995		24			3.450	3.455	MS	5,175	17,250	03/08/2018	03/13/2025
24582#-AA-2	Delaware Basin Residue, LLC Sr Nt				2.B PL	42,719,005	91.0210	38,883,141	42,719,005	42,719,005					3.000	3.012	MJSD	3,560	1,310,882	03/31/2023	09/30/2036
24582#-AB-0	Delaware Basin Residue, LLC Sr Sec Nt				2.B PL	9,737,061	104.3390	10,159,525	9,737,061	9,737,061					6.400	6.449	MJSD	1,731	348,493	08/15/2024	05/31/2034
24702R-AM-3	Dell Inc Sr Nt	LS		1	2.C FE	4,227,427	94.3020	3,951,237	4,190,000	4,224,014		(1,363)			5.400	5.323	MS	69,764	226,260	04/04/2022	09/10/2040
24703D-BF-7	Dell Int LLC / EMC Corp Sr Nt			1	2.B FE	16,641,700	73.4280	18,357,025	25,000,000	16,935,217		253,788			3.375	6.555	JD	37,500	843,750	11/02/2023	12/15/2041
24703T-AD-8	Dell Int LLC / EMC Corp 1st Lien			1	2.B FE	12,688,478	101.4510	11,741,939	11,574,000	11,876,994		(241,116)			6.020	3.779	JD	30,967	696,755	06/22/2021	06/15/2026
24703T-AE-6	Dell Int LLC / EMC Corp Sr Nt			1	2.B FE	29,761,761	100.2120	27,608,489	27,550,000	28,272,742		(439,538)			4.900	3.186	AO	337,488	1,349,950	06/22/2021	10/01/2026
24703T-AG-1	Dell Int LLC / EMC Corp 1st Lien			1	2.B FE	12,306,202	100.9980	11,059,281	10,950,000	11,756,380		(163,066)			5.300	3.515	AO	145,088	580,350	06/22/2021	10/01/2029
247109-H#-1	Delmarva Pwr & Lt Co 1st Mtg Bond				1.F	15,000,000	98.1730	14,725,935	15,000,000	15,000,000					5.240	5.240	MS	220,517	393,000	03/20/2024	03/20/2034
24715@-AT-1	Deloitte LLP Sr Nt				1.F Z	8,000,000	95.5380	7,643,019	8,000,000	8,000,000					3.460	3.460	MN	41,520	276,800	05/07/2020	05/07/2027
24715@-AU-8	Deloitte LLP Sr Nt				1.F Z	20,205,424	90.2490	18,771,775	20,800,000	20,348,787		70,590			3.560	4.000	MN	111,072	740,480	11/29/2022	05/07/2030
251526-CK-3	Deutsche Bank AG NY Branch Sr Nt Fix to Float 5/31			2	2.A FE	13,410,000	85.6720	11,488,642	13,410,000	13,410,000					3.035	3.035	MN	37,308	406,994	05/25/2021	05/28/2032
251799-AA-0	Devon Energy Corp Sr Nt	LS		1	2.B	2,419,331	112.6610	2,017,753	1,791,000	2,265,743		(55,757)			7.950	3.757	AO	30,059	142,385	02/23/2022	04/15/2032
25179M-AL-7	Devon Energy Corp Sr Nt			1	2.B FE	2,684,916	92.4850	2,404,607	2,600,000	2,664,483		(2,373)			5.600	5.372	JJ	67,138	145,600	09/24/2013	07/15/2041
25179M-AN-3	Devon Energy Corp Sr Nt			1	2.B FE	9,413,348	83.0270	7,638,475	9,200,000	9,359,178		(5,883)			4.750	4.604	MN	55,839	437,000	05/16/2013	05/15/2042
25179M-BF-9	Devon Energy Corp Sr Nt			1	2.B FE	1,635,862	96.9160	1,575,848	1,626,000	1,631,291		(1,596)			4.500	4.384	JJ	33,740	73,170	12/29/2021	01/15/2030
25278X-AN-9	Diamondback Energy Inc Sr Nt			1	2.B FE	209,530	93.0160	186,032	200,000	205,584		(1,103)			3.500	2.857	JD	583	7,000	04/08/2021	12/01/2029
25278X-AR-0	Diamondback Energy Inc Sr Nt			1	2.B FE	20,855,581	88.4600	18,488,036	20,900,000	20,870,629		4,153			3.125	3.150	MS	175,981	653,125	04/08/2021	03/24/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25278X-AV-1	Diamondback Energy Inc Sr Nt			1	2.B FE	6,771,800	103.9830	6,727,674	6,470,000	6,748,165		(23,635)			6.250	5.574	MS	119,066	404,375	02/13/2024	03/15/2033
25278X-AW-9	Diamondback Energy Inc Sr Nt			1	2.B FE	119,342	99.8840	113,868	114,000	119,283		(59)			6.250	5.908	MS	2,098	7,125	02/12/2024	03/15/2053
254687-ER-3	Disney Walt Co Sr Nt			1	1.F FE	22,722,134	105.8450	21,169,000	20,000,000	22,304,177		(90,944)			6.150	5.091	FA	464,667	1,230,000	11/26/2019	02/15/2041
254687-ET-9	Disney Walt Co Sr Nt			1	1.G FE	5,044,202	97.9270	4,896,335	5,000,000	5,039,104		(1,193)			5.400	5.333	AO	67,500	270,000	11/26/2019	10/01/2043
254687-FQ-4	Disney Walt Co Sr Nt			1	1.F FE	449,388	95.6710	382,686	400,000	430,029		(5,368)			3.800	2.267	MS	4,180	15,200	04/08/2021	03/22/2030
254687-FX-9	Disney Walt Co Sr Nt	LS		1	1.G FE	1,029,780	88.3810	883,810	1,000,000	1,019,210		(2,935)			2.650	2.307	JJ	12,367	26,500	04/08/2021	01/13/2031
25468P-DB-9	Disney Walt Co Sr Nt			1	1.G FE	20,176,800	82.1330	16,426,600	20,000,000	20,141,314		(4,705)			4.125	4.072	JD	68,750	825,000	01/05/2016	06/01/2044
25468P-DK-9	Disney Walt Co Sr Nt			1	1.G FE	43,824,000	98.4210	43,305,372	44,000,000	43,977,945		19,137			3.000	3.046	FA	506,000	1,320,000	01/05/2016	02/13/2026
25470D-AD-1	Discovery Communications Co Gtd Nt			1	2.C FE	1,055,507	92.3920	931,312	1,008,000	1,042,645		(1,337)			6.350	6.005	JD	5,334	64,008	03/14/2011	06/01/2040
25470D-AR-0	Discovery Communications Sr Nt			1	2.C FE	11,728,995	94.6830	10,320,393	10,900,000	11,233,775		(106,489)			3.950	2.866	MS	120,793	430,550	02/12/2020	03/20/2028
25470D-BF-5	Discovery Communications Sr Nt			1	2.C FE	13,307,294	93.2360	11,561,314	12,400,000	12,840,175		(98,518)			4.125	3.199	MN	65,358	511,500	02/12/2020	05/15/2029
25470X-AY-1	Dish DBS Corp Sr Nt			1	6. FE	872,360	84.0790	649,089	772,000	649,089	(157,329)	(21,665)			7.750	4.639	JJ	29,915	59,830	10/14/2021	07/01/2026
25654#-AA-0	Dodger Tickets LLC 1st Mtg Bd				1.G PL	801,282	99.5730	797,857	801,282	801,282					5.660	5.582	MAR	34,140	45,353	05/10/2005	03/31/2030
256677-AG-0	Dollar General Corp Sr Nt	LS		1	2.B FE	1,117,992	91.7050	1,100,455	1,200,000	1,141,240		9,710			3.500	4.559	AO	10,267	42,000	07/11/2022	04/03/2030
256677-AK-1	Dollar General Corp Sr Nt			1	2.B FE	4,165,011	99.2640	4,137,646	4,168,333	4,166,575		569			4.625	4.641	MN	32,131	192,785	09/06/2022	11/01/2027
256677-AL-9	Dollar General Corp Sr Nt	LS		1	2.B FE	22,831,785	95.9240	21,966,550	22,900,000	22,845,921		5,515			5.000	5.037	MN	190,833	1,145,000	09/06/2022	11/01/2032
256677-AM-7	Dollar General Corp Sr Nt	LS		1	2.B FE	25,841,845	90.3120	23,336,569	25,840,000	25,844,228		218			5.500	5.499	MN	236,867	1,421,200	09/06/2022	11/01/2052
256746-AG-3	Dollar Tree Inc Sr Nt			1	2.B FE	998,990	99.5580	995,580	1,000,000	999,942		153			4.000	4.016	MN	5,111	40,000	04/05/2018	05/15/2025
256746-AH-1	Dollar Tree Inc Sr Nt			1	2.B FE	42,945,414	97.1850	39,942,830	41,100,000	41,812,161		(232,765)			4.200	3.569	MN	220,570	1,726,200	09/20/2022	05/15/2028
256746-AJ-7	Dollar Tree Inc Sr Nt	LS		1	2.B FE	19,946,000	84.3480	16,869,620	20,000,000	19,961,156		5,051			2.650	2.681	JD	44,167	530,000	11/29/2021	12/01/2031
256746-AK-4	Dollar Tree Inc Sr Nt			1	2.B FE	24,315,745	63.2740	19,741,550	31,200,000	24,456,870		100,773			3.375	4.736	JD	87,750	1,053,000	08/03/2023	12/01/2051
25731V-AA-2	Dominion Energy South 1st Lien			1	1.F FE	9,993,800	83.6790	8,367,920	10,000,000	9,995,571		585			2.300	2.307	JD	19,167	230,000	11/18/2021	12/01/2031
25746U-BM-0	Dominion Resources Inc Sr Nt Ser C			1	2.B FE	1,108,374	89.4400	1,099,214	1,229,000	1,114,127		4,044			4.900	5.784	FA	25,092	60,221	07/20/2023	08/01/2041
25746U-CC-1	Dominion Resources Inc Sr Nt			1	2.B FE	5,771,165	84.4810	5,586,748	6,613,000	5,802,360		21,386			4.700	5.741	JD	25,901	310,811	07/13/2023	12/01/2044
25746U-CK-3	Dominion Resources Inc Sr Nt			1	2.B FE	3,998,600	97.0680	3,882,728	4,000,000	3,999,748		150			2.850	2.854	FA	43,067	114,000	08/04/2016	08/15/2026
25746U-CY-3	Dominion Resources Inc Sr Nt			1	2.B FE	13,370,110	98.0640	12,748,307	13,000,000	13,146,004		(42,404)			4.250	3.871	JD	46,042	552,500	03/11/2019	06/01/2028
25746U-CZ-0	Dominion Resources Inc Sr Nt			1	2.B FE	9,996,700	82.3890	8,238,890	10,000,000	9,997,068		65			4.600	4.602	MS	135,444	460,000	03/11/2019	03/15/2049
25746U-DG-1	Dominion Resources Inc Sr Nt Ser C			1	2.B FE	2,285,075	91.9840	2,299,610	2,500,000	2,346,464		25,280			3.375	4.710	AO	21,094	84,375	06/24/2022	04/01/2030
25746U-DK-2	Dominion Resources Inc Sr Nt			1	2.B FE	578,384	73.6310	589,051	800,000	583,887		5,503			3.300	5.905	AO	5,573	13,200	04/17/2024	04/15/2041
25746U-DQ-9	Dominion Resources Inc Sr Nt Ser B			1	2.B FE	23,403,839	85.9340	22,342,736	26,000,000	23,438,101		27,981			4.850	5.541	FA	476,378	909,375	04/19/2024	08/15/2052
25746U-DV-8	Dominion Resources Inc Jr Sub Nt			2	2.C FE	25,000,000	101.8700	25,467,375	25,000,000	25,000,000					6.625	6.625	MN	197,830		11/14/2024	05/15/2055
260543-CK-7	Dow Chemical Co Sr Nt	LS		1	2.B FE	1,303,214	90.7400	998,143	1,100,000	1,254,537		(14,676)			4.250	2.536	AO	11,688	46,750	07/27/2021	10/01/2034
260543-CL-5	Dow Chemical Co Sr Nt			1	2.B FE	28,751,267	83.9420	19,495,599	23,225,000	28,158,329		(184,479)			4.625	3.145	AO	268,539	1,074,156	10/28/2021	10/01/2044
260543-CY-7	Dow Chemical Co Sr Nt	LS		1	2.B FE	39,570,428	99.4530	39,283,935	39,500,000	39,533,968		(7,916)			4.800	4.775	MN	163,267	1,896,000	11/25/2019	11/30/2028
260543-DC-4	Dow Chemical Co Sr Nt			1	2.A FE	7,811,454	84.8210	6,637,228	7,825,000	7,816,236		1,389			2.100	2.120	MN	20,997	164,325	07/13/2021	11/15/2030
260543-DD-2	Dow Chemical Co Sr Nt			1	2.B FE	10,806,000	68.6120	6,861,230	10,000,000	10,747,535		(18,974)			3.600	3.169	MN	46,000	360,000	10/18/2021	11/15/2050
26078J-AD-2	DowDuPont Inc Sr Nt			1	2.A FE	13,075,299	99.4580	11,934,948	12,000,000	12,460,459		(117,044)			4.725	3.586	MN	72,450	567,000	04/16/2019	11/15/2028
26138E-AT-6	Dr Pepper Snapple Group Inc Sr Nt			1	2.B FE	11,299,677	83.4820	9,475,196	11,350,000	11,308,623		1,156			4.500	4.527	MN	65,263	510,750	12/03/2015	11/15/2045
26138E-AX-7	Dr Pepper Snapple Group Inc Sr Nt			2	2.B FE	19,991,200	97.0460	19,409,260	20,000,000	19,997,659		900			3.430	3.435	JD	30,489	686,000	12/05/2016	06/15/2027
26138E-AY-5	Dr Pepper Snapple Group Inc Sr Nt			2	2.B FE	2,497,925	81.8920	2,047,288	2,500,000	2,498,250		46			4.420	4.425	JD	4,911	110,500	12/05/2016	12/15/2046
26441C-AP-0	Duke Energy Corp Sr Nt			1	2.B FE	17,372,600	86.2520	12,937,770	15,000,000	17,167,666		(70,560)			4.800	3.773	JD	32,000	720,000	12/16/2021	12/15/2045
26441C-AY-1	Duke Energy Corp Sr Nt			2	2.B FE	7,967,840	74.4600	5,956,784	8,000,000	7,972,687		734			3.950	3.973	FA	119,378	316,000	08/07/2017	08/15/2047
26441C-BL-8	Duke Energy Corp Sr Nt			1	2.B FE	8,721,466	85.4030	7,430,061	8,700,000	8,715,105		(2,233)			2.550	2.519	JD	9,860	221,850	12/16/2021	06/15/2031
26441C-BN-4	Duke Energy Corp Sr Nt			1	2.B FE	23,991,120	67.6030	16,224,768	24,000,000	23,991,852		185			3.500	3.502	JD	37,333	840,000	06/07/2021	06/15/2051
26442C-BG-8	Duke Energy Corporation 1st Mtg Bd	0		1	1.F FE	2,348,567	86.5030	2,032,811	2,350,000	2,348,942		131			2.850	2.857	MS	19,720	66,975	03/01/2022	03/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26442C-BH-6	Duke Energy Corporation 1st Mtg Bd			1	1.F FE	3,588,732	70.2650	2,529,522	3,600,000	3,589,393		228			3.550	3.567	MS	37,630	127,800	03/01/2022	03/15/2052
26443C-AA-1	Duke University Health Sr Nt			1	1.D FE	13,821,925	78.6780	10,818,170	13,750,000	13,810,368		(1,738)			3.920	3.890	JD	44,917	539,000	06/20/2017	06/01/2047
26444H-AA-9	Duke Energy Florida LLC 1st Mtg Bd			1	1.F FE	12,940,824	70.7360	9,195,641	13,000,000	12,951,899		1,471			3.400	3.424	AO	110,500	442,000	09/06/2016	10/01/2046
26882P-BE-1	ERAC USA Finance Co Sr Nt				1.G FE	27,922	112.5700	28,142	25,000	27,771		(142)			7.000	5.763	AO	369	1,750	12/01/2023	10/15/2037
26884L-AG-4	EQT Corp Sr Nt			1	2.C FE	10,149,920	106.3400	10,400,013	9,780,000	10,065,151		(48,855)			7.000	6.293	FA	285,250	684,600	03/10/2023	02/01/2030
26884L-AQ-2	EQT Corp Sr Nt			1	2.C FE	298,887	101.4190	304,257	300,000	299,299		191			5.700	5.780	AO	4,275	17,100	09/20/2022	04/01/2028
26884T-AE-2	ERAC USA Finance Company Sr Nt			1	1.G FE	3,394,800	99.0740	3,420,021	3,452,000	3,397,107		2,083			5.625	5.772	MS	57,174	194,175	12/01/2023	03/15/2042
26884T-AP-7	ERAC USA Finance Company Sr Nt			1	1.G FE	6,261,110	99.3220	6,455,950	6,500,000	6,406,194		107,541			3.800	5.604	MN	41,167	247,000	09/22/2023	11/01/2025
26884T-AS-1	ERAC USA Finance Company Sr Nt			1	1.G FE	5,087,855	81.0520	5,098,190	6,290,000	5,116,673		26,840			4.200	5.705	MN	44,030	264,180	12/01/2023	11/01/2046
26884T-AW-2	ERAC USA Finance Company Sr Nt			1	1.G FE	1,259,350	97.0670	1,225,951	1,263,000	1,259,843		300			4.900	4.937	MN	10,315	61,887	04/26/2023	05/01/2033
26884T-AX-0	ERAC USA Finance Company Sr Nt			1	1.G FE	3,809,660	95.6310	3,729,613	3,900,000	3,811,805		1,261			5.400	5.559	MN	35,100	210,600	07/11/2023	05/01/2053
26885B-AC-4	EQM Midstream Partners Sr Nt	LS		1	3.A FE	1,260,846	98.9180	1,375,455	1,390,500	1,307,932		19,607			5.500	7.434	JJ	35,265	254,328	06/21/2022	07/15/2028
26885B-AH-3	EQM Midstream Partners Sr Nt			1	3.A FE	246,531	101.3530	231,086	228,000	235,672		(3,605)			6.500	4.711	JJ	7,410	14,820	03/22/2022	07/01/2027
27034R-AA-1	Permian Resources Operating L Sr Nt			2	3.B FE	338,459	102.1610	336,110	329,000	335,798		(2,661)			8.000	6.299	AO	5,556	13,160	06/17/2024	04/15/2027
27034R-AC-7	Permian Resources Operating L Sr Nt				3.B FE	799,200	109.9560	791,683	720,000	793,714		(5,486)			9.875	7.843	JJ	32,785	35,550	04/29/2024	07/15/2031
27616#-AA-3	Easterly Government Properties Sr Nt Ser A				2.B FE	50,000,000	96.8660	48,432,950	50,000,000	50,000,000					4.050	4.050	MN	202,500	2,025,000	05/25/2017	05/25/2027
27616#-AD-7	Easterly Government Properties Sr Nt				2.B FE	20,000,000	92.9390	18,587,860	20,000,000	20,000,000					3.730	3.730	MS	225,872	746,000	09/12/2019	09/12/2029
27616#-AH-8	Easterly Government Properties Sr Nt Ser B				2.B FE	24,000,000	87.0780	20,898,600	24,000,000	24,000,000					2.890	2.890	AO	148,353	693,600	10/14/2021	10/14/2030
27616#-AJ-4	Easterly Government Properties Sr Nt				2.B FE	11,000,000	104.5480	11,500,258	11,000,000	11,000,000					6.560	6.560	MN	64,142	360,800	05/29/2024	05/29/2033
27616#-AK-1	Easterly Government Properties Sr Nt				2.B FE	4,000,000	104.5970	4,183,892	4,000,000	4,000,000					6.560	6.560	FA	99,858		08/14/2024	08/14/2033
278062-AE-4	Eaton Corp Sr Nt			1	1.G FE	29,319,060	84.1350	25,661,114	30,500,000	29,569,837		33,778			4.150	4.398	MN	207,442	1,265,750	08/08/2018	11/02/2042
278062-AF-1	Eaton Corp Sr Nt			2	1.G FE	28,500,000	77.9220	22,207,827	28,500,000	28,500,000					3.915	3.915	MS	328,534	1,115,775	09/06/2017	09/15/2047
278062-AG-9	Eaton Corp Sr Nt			1	1.G FE	20,000,000	96.3040	19,260,700	20,000,000	20,000,000					3.103	3.103	MS	182,732	620,600	09/06/2017	09/15/2027
278865-AV-2	Ecolab Inc Sr Nt	LS		1	1.G FE	10,638,710	96.8260	10,650,816	11,000,000	10,924,416		39,502			2.700	3.089	MN	49,500	297,000	12/02/2016	11/01/2026
278865-AW-0	Ecolab Inc Sr Nt	0		1	1.G FE	23,329,510	73.5940	17,662,584	24,000,000	23,431,606		16,001			3.700	3.860	MN	148,000	888,000	02/05/2018	11/01/2046
278865-BA-7	Ecolab Inc Sr Nt			1	1.G FE	9,948,089	79.3890	7,938,860	10,000,000	9,955,507		1,173			3.950	3.980	JD	32,917	395,000	04/18/2018	12/01/2047
278865-BD-1	Ecolab Inc Sr Nt			1	1.G FE	23,860,523	96.3380	23,024,806	23,900,000	23,886,690		4,180			3.250	3.270	JD	64,729	776,750	04/18/2018	12/01/2027
27965#-AS-1	Edens Ltd Ptnr Sr Nt Ser G				2.B PL	25,000,000	96.3910	24,097,800	25,000,000	25,000,000					3.840	3.840	JJ	402,667	960,000	07/31/2017	07/31/2027
28414H-AG-8	Elanco Animal Health Inc Sr Nt			1	4.A FE	4,547,930	101.7070	4,945,997	4,863,000	4,642,098		48,153			6.650	8.075	FA	110,491	323,390	12/19/2022	08/28/2028
28501*-BE-4	Electric Transmission TX LLC Sr Nt Ser A				2.B	6,000,000	85.6320	5,137,938	6,000,000	6,000,000					2.630	2.630	JD	7,013	157,800	06/15/2021	06/15/2031
28622H-AB-7	Elevance Health Inc Sr Nt			1	2.A FE	633,767	95.8140	608,418	635,000	633,964		102			4.750	4.774	FA	11,395	30,163	02/08/2023	02/15/2033
289178-AA-3	Ellucian Holdings Inc Sec Nt			1	4.C FE	2,714,206	100.3440	2,717,302	2,708,000	2,714,023		(183)			6.500	6.434	JD	19,069		11/15/2024	12/01/2029
29082K-AA-3	Embecta Corp. 1st Lien	LS		2	4.A FE	3,409,507	91.9800	3,420,736	3,719,000	3,417,174		7,667			5.000	6.907	FA	70,248		12/20/2024	02/15/2030
292480-AM-2	Energy Midstream Partner Sr Nt	LS		1	2.B FE	638,983	95.8910	586,850	612,000	629,176		(3,511)			4.150	3.465	MS	7,478	25,398	02/09/2022	09/15/2029
292505-AG-9	EnCana Corp Nt			1	2.C FE	10,774,000	101.7320	10,173,200	10,000,000	10,531,374		(26,311)			6.500	5.911	FA	270,833	650,000	03/28/2012	02/01/2038
29250R-AT-3	Enbridge Energy Partners LP Sr Nt			1	2.A FE	10,492,500	95.4340	9,543,410	10,000,000	10,359,782		(14,605)			5.500	5.163	MS	161,944	550,000	02/22/2013	09/15/2040
29261A-AB-6	Encompass Health Corp Sr Nt	LS		1	3.C FE	1,091,769	94.9100	1,118,988	1,179,000	1,116,080		10,063			4.750	5.965	FA	23,334	56,003	09/27/2022	02/01/2030
29261A-AE-0	Encompass Health Corp Sr Nt			1	3.C FE	806,768	92.2760	781,575	847,000	808,405		1,638			4.625	5.497	AO	9,793	19,587	09/09/2024	04/01/2031
29273R-AP-4	Energy Transfer Partners Sr Nt			2	2.B FE	11,818,800	99.5480	9,954,790	10,000,000	11,629,750		(68,281)			6.050	4.595	JD	50,417	605,000	02/03/2022	06/01/2041
29278N-AE-3	Energy Transfer Partners Sr Nt Ser 30Y	LS		1	2.B FE	11,868,000	96.8910	11,626,968	12,000,000	11,880,819		2,254			6.000	6.080	JD	32,000	720,000	06/05/2018	06/15/2048
29278N-AF-0	Energy Transfer Partners Sr Nt Ser 10Y			1	2.B FE	28,448,415	99.7960	28,441,860	28,500,000	28,479,434		5,335			4.950	4.973	JD	62,700	1,410,750	06/05/2018	06/15/2028
29278N-AG-8	Energy Transfer Partners Sr Nt			1	2.B FE	19,788,075	100.4330	19,785,340	19,700,000	19,740,247		(8,747)			5.250	5.193	AO	218,342	1,034,250	01/09/2019	04/15/2029
29278N-AQ-6	Energy Transfer Operating LP Sr Nt			1	2.B FE	6,989,010	93.2080	6,524,553	7,000,000	6,993,593		1,059			3.750	3.769	MN	33,542	262,500	01/07/2020	05/15/2030
29336T-AC-4	EnLink Midstream Partners LP Sr Nt			1	2.C FE	2,835,854	100.9330	2,795,847	2,770,000	2,803,648		(12,121)			5.625	5.109	JJ	71,847	155,813	03/11/2022	01/15/2028
29336T-AD-2	Enlink Midstream LLC Sr Nt			1	2.C FE	5,232,715	104.6540	5,458,774	5,216,000	5,230,829		(2,031)			6.500	6.434	MS	113,013	339,040	02/20/2024	09/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29336U-AE-7	EnLink Midstream Partners LP Sr Nt			1	2.C FE	959,755	99.4970	994,972	1,000,000	990,164		22,723			4.150	6.599	JD	3,458	41,500	08/24/2023	06/01/2025
29362U-AC-8	Entegris Inc Sr Nt			1	3.B FE	5,872,883	95.6720	6,465,493	6,758,000	6,182,998		149,840			4.375	7.337	AO	62,418	295,663	12/20/2022	04/15/2028
29362U-AD-6	Entegris Inc Sr Nt			1	3.B FE	1,440,725	90.6930	1,543,600	1,702,000	1,510,090		37,098			3.625	6.664	MN	10,283	61,698	02/09/2023	05/01/2029
29364D-AU-4	Entergy Arkansas Inc 1st Mtg Bd			1	1.F FE	33,234,862	98.6570	32,428,523	32,870,000	32,926,807		(44,048)			3.500	3.357	AO	287,613	1,150,450	11/30/2017	04/01/2026
29364D-AV-2	Entergy Arkansas Inc 1st Mtg Bd			1	1.F FE	3,681,130	97.5260	3,608,444	3,700,000	3,692,756		1,941			4.000	4.062	JD	12,333	148,000	05/16/2018	06/01/2028
29364W-AW-8	Entergy Louisiana LLC Sec Nt			1	1.F FE	4,004,760	95.0610	3,802,452	4,000,000	4,001,850		(547)			3.250	3.235	AO	32,500	130,000	03/25/2019	04/01/2028
29364W-AZ-1	Entergy Louisiana LLC 1st Mtg Bd			1	1.F FE	1,999,020	96.1120	1,922,236	2,000,000	1,999,698		107			3.120	3.126	MS	20,800	62,400	05/17/2017	09/01/2027
29364W-BD-9	Entergy Louisiana LLC Secured 1st Mtg		0	1	1.F FE	6,583,830	61.5330	4,061,171	6,600,000	6,585,529		365			2.900	2.912	MS	56,357	191,400	03/03/2020	03/15/2051
29364W-BL-1	Entergy Louisiana LLC 1st Lien			1	1.F FE	9,988,685	86.0700	8,606,990	10,000,000	9,989,424		168			4.750	4.757	MS	139,861	475,000	08/19/2022	09/15/2052
29365B-AA-1	Entegris Escrow Corp Sec Nt			1	2.C FE	33,886,251	95.7220	32,545,378	34,000,000	33,926,548		15,107			4.750	4.806	AO	340,944	1,615,000	04/05/2022	04/15/2029
29365B-AB-9	Entegris Escrow Corp Sr Nt			1	3.B FE	2,556,785	98.9990	2,564,079	2,590,000	2,560,250		3,465			5.950	6.201	JD	6,849	143,990	06/25/2024	06/15/2030
29365T-AM-6	Entergy Texas Inc 1st Lien			1	1.G FE	26,359,297	89.2480	23,650,641	26,500,000	26,365,312		2,207			5.000	5.034	MS	390,139	1,325,000	08/22/2022	09/15/2052
29365T-AN-4	Entergy Texas Inc 1st Lien			1	1.G FE	25,068,860	100.0740	25,018,425	25,000,000	25,068,745		(365)			5.800	5.780	MS	483,333	1,530,556	08/08/2023	09/01/2053
29366M-AA-6	Entergy Arkansas LLC 1st Mtg Bd			1	1.F FE	6,534,406	79.5340	5,028,935	6,323,000	6,519,643		(5,266)			4.200	3.990	AO	66,392	265,566	07/12/2022	04/01/2049
293791-AF-6	Enterprise Products Ptnrs LP Co Gtd Nt			1	1.G FE	5,179,733	110.0700	5,200,793	4,725,000	4,965,356		(22,211)			6.875	6.075	MS	108,281	324,844	03/10/2011	03/01/2033
29379V-AQ-6	Enterprise Products Operations Nt			1	1.G FE	2,278,425	107.8060	2,021,361	1,875,000	2,189,999		(13,145)			6.450	4.901	MS	40,313	120,938	01/24/2017	09/01/2040
29379V-AY-9	Enterprise Products Operations Sr Nt			1	1.G FE	964,990	85.1790	851,794	1,000,000	971,628		977			4.450	4.684	FA	16,811	44,500	01/31/2017	02/15/2043
29379V-BA-0	Enterprise Products Operations Nt			1	1.G FE	6,597,780	89.5570	6,269,011	7,000,000	6,680,945		9,490			4.850	5.229	MS	99,964	339,500	09/26/2013	03/15/2044
29379V-BC-6	Enterprise Products Operations Nt			1	1.G FE	17,102,450	91.9910	15,638,419	17,000,000	17,086,181		(2,558)			5.100	5.059	FA	327,533	867,000	01/31/2017	02/15/2045
29379V-BE-2	Enterprise Products Operations Sr Nt			1	1.G FE	2,618,225	99.8320	2,495,798	2,500,000	2,501,697		(13,719)			3.750	3.186	FA	35,417	93,750	04/08/2015	02/15/2025
29379V-BH-5	Enterprise Products Operations Sr Nt	LS		1	1.G FE	1,534,260	99.0490	1,485,729	1,500,000	1,505,284		(4,547)			3.700	3.377	FA	20,967	55,500	12/12/2017	02/15/2026
29379V-BJ-1	Enterprise Products Operations Sr Nt		0	1	1.G FE	9,263,710	88.9660	8,006,958	9,000,000	9,223,908		(6,000)			4.900	4.714	MN	56,350	441,000	03/21/2017	05/15/2046
29379V-BL-6	Enterprise Products Operations Sr Nt			2	1.G FE	10,327,230	98.5530	9,855,310	10,000,000	10,076,194		(38,520)			3.950	3.528	FA	149,222	395,000	12/12/2017	02/15/2027
294429-AS-4	Equifax Inc Sr Nt	LS		1	2.B FE	20,851,816	90.5970	17,972,573	19,838,000	20,453,465		(111,506)			3.100	2.452	MN	78,581	614,978	04/20/2021	05/15/2030
294429-AV-7	Equifax Inc Sr Nt			1	2.B FE	1,976,580	100.4990	2,009,982	2,000,000	1,983,660		4,977			5.100	5.403	JD	4,533	102,000	08/02/2023	12/15/2027
29444U-BE-5	Equinix Inc Sr Nt			1	2.B FE	8,639,019	91.9050	8,745,699	9,516,000	8,861,573		116,542			3.200	4.798	MN	36,372	304,512	01/18/2023	11/18/2029
29444U-BH-8	Equinix Inc Sr Nt	LS		1	2.B FE	6,868,014	85.9750	7,144,531	8,310,000	7,094,320		184,857			2.150	5.226	JJ	82,384	178,665	12/06/2023	07/15/2030
29444U-BJ-4	Equinix Inc Sr Nt			2	2.B FE	572,886	63.0810	567,733	900,000	578,817		5,532			3.000	5.659	JJ	12,450	27,000	12/04/2023	07/15/2050
29444U-BQ-8	Equinix Inc Sr Nt	LS		1	2.B FE	5,968,999	95.6690	6,384,012	6,673,000	6,313,006		246,488			1.450	5.599	MN	12,364	96,759	08/02/2023	05/15/2026
29444U-BS-4	Equinix Inc Sr Nt	LS		1	2.B FE	21,084,942	85.3920	19,798,205	23,185,000	21,393,236		229,607			2.500	3.826	MN	74,063	579,625	01/04/2024	05/15/2031
29444U-BT-2	Equinix Inc Sr Nt			1	2.B FE	8,654,986	67.9760	6,079,773	8,944,000	8,646,251		2,713			3.400	3.550	FA	114,881	304,096	12/04/2023	02/15/2052
29444U-BU-9	Equinix Inc Sr Nt			1	2.B FE	12,281,345	92.1070	11,582,506	12,575,000	12,336,166		26,848			3.900	4.201	AO	103,534	490,425	01/25/2023	04/15/2032
29449W-AR-8	Equitable Financial Life Sr Nt				1.E FE	8,997,300	100.1040	9,009,324	9,000,000	8,997,401		101			4.875	4.886	MN	51,188		11/12/2024	11/19/2027
294752-A*-1	Equity One Inc Priv Pl			1	2.A	33,400,000	98.4700	32,888,813	33,400,000	33,400,000					3.810	3.810	MN	176,742	1,272,540	05/11/2016	05/11/2026
30034W-AB-2	Evergy Inc Sr Nt	LS		1	2.B FE	4,365,401	90.9160	4,573,075	5,030,000	4,558,298		86,703			2.900	5.173	MS	42,951	145,870	09/13/2022	09/15/2029
30036F-AB-7	Evergy Kansas Central Ist Lien			1	1.F FE	10,459,120	98.4540	11,026,870	11,200,000	10,470,904		10,048			5.700	6.191	MS	187,973	638,400	11/08/2023	03/15/2053
30037E-AA-1	Evergy Missouri West Inc 1st Lien			1	1.G FE	4,885,550	87.8110	4,293,958	4,890,000	4,886,625		402			3.750	3.761	MS	53,994	183,375	03/10/2022	03/15/2032
30040W-AB-4	Eversource Energy Sr Nt			1	2.B FE	14,333,595	97.9010	14,195,587	14,500,000	14,474,569		20,415			3.350	3.500	MS	143,026	485,750	01/16/2018	03/15/2026
30040W-AE-8	Eversource Energy Sr Nt	LS		1	2.B FE	8,993,880	95.0470	8,554,185	9,000,000	8,997,944		633			3.300	3.308	JJ	136,950	297,000	01/03/2018	01/15/2028
30040W-AF-5	Eversource Energy Sr Nt			1	2.B FE	17,161,886	96.6080	16,664,915	17,250,000	17,208,485		8,737			4.250	4.313	AO	183,281	733,125	12/11/2018	04/01/2029
30161N-AV-3	Exelon Corp Sr Nt			1	2.B FE	9,486,833	83.1630	9,363,367	11,259,000	9,574,679		40,096			4.450	5.669	AO	105,772	501,026	09/26/2022	04/15/2046
30161N-BE-0	Exelon Corp Sr Nt			1	2.B FE	2,135,572	88.5600	1,970,467	2,225,000	2,151,908		8,425			3.350	3.868	MS	21,947	74,538	01/12/2023	03/15/2032
30161N-BH-3	Exelon Corp Sr Nt			1	2.B FE	1,848,741	76.1840	1,409,410	1,850,000	1,848,872		22			4.100	4.104	MS	22,334	75,850	01/12/2023	03/15/2052
30161N-BL-4	Exelon Corp Sr Nt			1	2.B FE	19,938,200	96.3340	19,266,800	20,000,000	19,940,883		846			5.600	5.621	MS	329,778	1,120,000	02/16/2023	03/15/2053
30161N-BM-2	Exelon Corp Sr Nt			1	2.B FE	45,913	100.5120	46,235	46,000	45,928		14			5.150	5.192	MS	698	1,303	02/23/2024	03/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30161N-BN-0	Exelon Corp Sr Nt			1	2.B FE	23,527,560	99.8820	23,522,282	23,550,000	23,529,889		2,329			5.450	5.462	MS	377,912	705,911	02/23/2024	03/15/2034
30225V-A#-4	Extra Space Storage LP Extra Space Storage LP				2.A FE	17,901,000	92.2350	18,447,000	20,000,000	18,160,805		259,805			3.470	5.700	AO	158,078	694,000	03/19/2024	10/09/2029
30225V-AN-7	Extra Space Storage LP Sr Nt			1	2.B FE	749,513	95.6360	765,090	800,000	760,469		7,692			4.000	5.259	JD	1,422	32,000	07/25/2023	06/15/2029
30225V-AP-2	Extra Space Storage LP Sr Nt			1	2.B FE	9,355,426	85.1750	8,136,806	9,553,000	9,370,378		11,541			2.200	2.544	AO	44,368	188,166	10/22/2024	10/15/2030
30225V-AQ-0	Extra Space Storage LP Sr Nt			1	2.B FE	5,008,293	82.8900	4,180,133	5,043,000	5,013,939		3,889			2.400	2.493	AO	25,551	121,032	07/25/2023	10/15/2031
30225V-AS-6	Extra Space Storage LP Sr Nt			1	2.B FE	1,733,331	99.1560	1,722,335	1,737,000	1,733,641		310			5.400	5.427	FA	39,083	50,026	01/16/2024	02/01/2034
30231G-AW-2	Exxon Mobil Corp Sr Nt			1	1.D FE	2,957,425	80.9660	2,024,160	2,500,000	2,905,522		(13,938)			4.114	3.050	MS	34,283	102,850	02/05/2021	03/01/2046
30231G-AZ-5	Exxon Mobil Corp Sr Nt			1	1.D FE	10,050,144	66.4980	6,383,837	9,600,000	10,006,565		(11,583)			3.095	2.851	FA	111,420	297,120	01/25/2021	08/16/2049
30231G-BG-6	Exxon Mobil Corp Sr Nt	0		1	1.D FE	12,948,748	82.3650	8,483,544	10,300,000	12,704,017		(65,108)			4.327	2.985	MS	126,276	445,681	01/22/2021	03/19/2050
30231G-BM-3	Exxon Mobil Corp Sr Nt			1	1.D FE	15,960,684	70.2530	10,116,475	14,400,000	15,822,941		(36,706)			3.452	2.905	AO	104,941	497,088	01/27/2021	04/15/2051
30231G-BN-1	Exxon Mobil Corp Sr Nt			1	1.D FE	6,932,640	89.0330	5,787,119	6,500,000	6,774,175		(46,726)			2.610	1.806	AO	35,815	169,650	07/08/2021	10/15/2030
30251B-AC-2	FMR LLC Sr Nt			1	1.E FE	5,003,873	108.5830	4,394,350	4,047,000	4,778,741		(29,822)			6.500	4.858	JD	12,422	263,055	11/18/2015	12/14/2040
30251B-AD-0	FMR LLC Sr Nt			1	1.E FE	3,181,740	97.3580	2,920,728	3,000,000	3,104,621		(10,552)			4.950	4.432	FA	61,875	148,500	05/18/2016	02/01/2033
30251B-AE-8	FMR LLC Sr Nt			1	1.E FE	3,661,578	93.3220	2,986,294	3,200,000	3,576,516		(13,672)			5.150	4.213	FA	68,667	164,800	07/09/2018	02/01/2043
30288*-AE-0	FLNG Liquefaction 2 LLC Sr Sec Nt				2.B FE	16,388,000	89.4000	14,650,806	16,388,000	16,388,000					4.390	4.389	JD	1,998	719,433	05/21/2019	12/31/2038
313747-AV-9	Federal Realty Investors Tr Sr Nt	0		1	2.A FE	20,692,426	83.2430	17,599,277	21,142,000	20,742,984		10,997			4.500	4.642	JD	79,283	951,390	09/01/2022	12/01/2044
313747-AX-5	Federal Realty Investors Tr Sr Nt			1	2.A FE	5,865,360	69.5580	4,173,504	6,000,000	5,889,691		3,271			3.625	3.750	FA	90,625	217,500	07/07/2016	08/01/2046
313747-AY-3	Federal Realty Investors Tr Sr Nt	LS			2.A FE	4,473,180	96.1420	4,326,399	4,500,000	4,492,069		2,948			3.250	3.323	JJ	67,438	146,250	12/07/2017	07/15/2027
313747-AZ-0	Federal Realty Investors Tr Sr Nt			1	2.A FE	11,481,370	92.0960	10,591,017	11,500,000	11,491,016		1,848			3.200	3.219	JD	16,356	368,000	06/04/2019	06/15/2029
313747-BA-4	Federal Realty Investors Tr Sr Nt			1	2.A FE	23,066,571	91.5970	23,547,757	25,708,000	23,294,845		224,362			3.500	5.530	JD	74,982	899,780	05/28/2024	06/01/2030
314211-A*-4	Federated Hermes Inc Sr Nt				1.G PL	10,000,000	87.6140	8,761,370	10,000,000	10,000,000					3.290	3.290	MS	95,044	329,000	03/17/2022	03/17/2032
31428X-AU-0	Fedex Corp Sr Nt			1	2.B FE	5,078,990	79.3610	4,206,128	5,300,000	5,129,550		6,003			4.100	4.357	AO	45,874	217,300	10/23/2014	04/15/2043
31428X-BB-1	Fedex Corp Sr Nt			1	2.B FE	13,827,272	78.2000	11,350,701	14,515,000	13,876,818		17,951			4.100	4.423	FA	247,965	595,115	08/29/2022	02/01/2045
31428X-BE-5	Fedex Corp Sr Nt			1	2.B FE	30,138,935	85.7320	23,530,944	27,447,000	29,600,753		(67,255)			4.750	4.171	MN	166,588	1,303,733	08/30/2022	11/15/2045
31428X-BG-0	Fedex Corp Sr Nt			1	2.B FE	8,960,490	83.2860	7,495,776	9,000,000	8,967,229		899			4.550	4.577	AO	102,375	409,500	03/21/2016	04/01/2046
31428X-BN-5	Fedex Corp Sr Nt			1	2.B FE	578,335	80.7930	403,966	500,000	570,624		(2,177)			4.400	3.464	JJ	10,144	22,000	04/08/2021	01/15/2047
31428X-BP-0	Fedex Corp Sr Nt			1	2.B FE	29,806,720	95.7920	28,737,450	30,000,000	29,931,371		20,364			3.400	3.478	FA	385,333	1,020,000	03/28/2018	02/15/2028
31428X-BQ-8	Fedex Corp Sr Nt			2	2.B FE	14,201,486	76.6420	11,879,541	15,500,000	14,356,263		27,421			4.050	4.570	FA	237,150	627,750	08/29/2018	02/15/2048
31428X-BS-4	Fedex Corp Sr Nt			1	2.B FE	13,161,750	86.9950	9,134,454	10,500,000	12,932,198		(66,867)			4.950	3.489	AO	106,838	519,750	05/25/2021	10/17/2048
31428X-BZ-8	Fedex Corp Sr Nt	LS		1	2.B FE	11,503,488	96.8210	9,583,382	9,898,000	10,882,623		(179,937)			4.250	2.186	MN	53,752	420,665	06/17/2021	05/15/2030
31428X-CD-6	Fedex Corp Sr Nt	LS		1	2.B FE	19,934,200	85.2670	17,053,460	20,000,000	19,956,531		6,240			2.400	2.437	MN	61,333	480,000	04/20/2021	05/15/2031
314382-AA-0	Fells Point Funding Tr Sr Nt			1	2.A FE	14,000,000	96.1280	13,457,864	14,000,000	14,000,000					3.046	3.046	JJ	178,868	426,440	02/02/2022	01/31/2027
31488V-AA-5	Ferguson Enterprises Inc Sr Nt				2.A FE	6,465,208	95.5500	6,394,226	6,692,000	6,467,665		2,456			5.000	5.447	AO	81,791		11/13/2024	10/03/2034
31616F-A*-8	Fidelity Evergreen Private Cre Sr Nt Ser B				2.B PL	2,592,665	100.0000	2,592,665	2,592,665	2,592,665					10.632	10.951	JAJO	55,129	45,432	12/02/2024	07/19/2036
31616F-A@-6	Fidelity Evergreen Private Cre Sr Nt Ser A				3.B PL	7,129,829	100.0000	7,129,829	7,129,829	7,129,829					9.117	9.442	JAJO	130,011	69,520	12/02/2024	07/19/2036
31620M-BJ-4	Fidelity National Financial Sr Nt			1	2.B FE	77,805,563	94.6960	70,965,257	74,940,000	76,279,018		(297,411)			3.750	3.285	MN	312,250	2,810,250	07/23/2019	05/21/2029
316773-CH-1	Fifth Third Bancorp Sub Bk Nt				2.B FE	17,223,591	119.8800	16,033,963	13,375,000	16,550,100		(96,764)			8.250	5.666	MS	367,813	532,538	10/07/2024	03/01/2038
316773-DK-3	Fifth Third Bancorp Sr Nt Fix To Float 07/27/28			1	2.A FE	4,250,000	103.6420	4,404,789	4,250,000	4,250,000					6.339	6.339	JJ	115,247	269,408	07/24/2023	07/27/2029
316773-DL-1	Fifth Third Bancorp Sr Nt Fix to Float 01/29/31	LS		1	2.A FE	177,788	101.0580	181,905	180,000	177,991		203			5.631	5.826	JJ	4,280	5,068	02/13/2024	01/29/2032
31677A-AB-0	Fifth Third Bancorp Sub Nt				2.A FE	33,891,316	98.8590	33,840,424	34,231,000	33,908,658		9,958			3.850	4.660	MS	388,046	385,000	12/19/2024	03/15/2026
337738-AU-2	FiServe Inc Sr Nt			1	2.B FE	138,012,355	93.8050	128,888,345	137,400,000	137,697,843		(65,586)			3.500	3.444	JJ	2,404,500	4,809,000	11/14/2019	07/01/2029
337738-AV-0	FiServe Inc Sr Nt			1	2.B FE	16,598,550	81.6820	12,252,285	15,000,000	16,427,280		(35,955)			4.400	3.793	JJ	330,000	660,000	10/30/2019	07/01/2049
337738-BD-9	FiServe Inc Sr Nt			1	2.B FE	5,422,941	101.5370	5,513,432	5,430,000	5,425,313		1,324			5.450	5.480	MS	97,823	295,935	02/27/2023	03/02/2028
337738-BE-7	FiServe Inc Sr Nt			1	2.B FE	3,682,177	101.3130	3,738,453	3,690,000	3,683,308		631			5.600	5.628	MS	68,306	206,640	02/27/2023	03/02/2033
337932-AL-1	Firstenergy Corp Sr Nt			1	2.C FE	12,690,983	88.6630	11,260,252	12,700,000	12,695,101		876			2.650	2.658	MS	112,183	336,550	02/18/2020	03/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33830G-AA-9	Five Corners FND TR III Sr Nt			1	1.G FE	20,000,000	102.5270	20,505,440	20,000,000	20,000,000					5.791	5.791	FA	437,542	1,158,200	03/01/2023	02/15/2033
33834D-AA-2	Five Corners Funding Trust Sr Nt			1	1.G FE	2,020,802	89.4060	1,698,705	1,900,000	1,974,580		(13,688)			2.850	2.039	MN	6,919	54,150	07/12/2021	05/15/2030
33835P-AA-4	Five Corners FND TR IV Sr Nt			1	1.G FE	20,000,000	100.7230	20,144,540	20,000,000	20,000,000					5.997	5.997	FA	453,107	1,199,400	03/01/2023	02/15/2053
34107@-AA-7	Florida Pipeline Holdings LLC Sr Nt				2.B PL	12,273,194	85.5750	10,502,827	12,273,194	12,273,194					2.920	2.920	FA	135,387	358,377	07/15/2021	08/15/2038
341081-FG-7	Florida Pwr & Lt Co 1st Mtg Bd			1	1.E FE	3,224,430	82.4720	2,474,172	3,000,000	3,171,906		(6,995)			4.050	3.604	JD	10,125	121,500	06/02/2016	06/01/2042
341081-FL-6	Florida Pwr & Lt Co Nt	0		1	1.D FE	14,950,500	81.3420	12,201,285	15,000,000	14,961,625		1,248			4.050	4.069	AO	151,875	607,500	09/02/2014	10/01/2044
341081-GU-5	Florida Pwr & Lt Co 1st Lien			1	1.D FE	9,965,900	100.4160	10,041,550	10,000,000	9,967,652		1,752			5.300	5.344	JD	23,556	282,667	05/28/2024	06/15/2034
341081-GV-3	Florida Pwr & Lt Co Sr Nt			1	1.D FE	24,964,700	99.9130	24,978,200	25,000,000	24,965,569		869			5.600	5.610	JD	62,222	746,667	05/28/2024	06/15/2054
341099-CR-8	Florida Power Corp 1st Mtg Bd			1	1.F FE	13,955,620	78.6440	11,010,090	14,000,000	13,967,740		1,234			3.850	3.868	MN	68,872	539,000	11/15/2012	11/15/2042
34489*-AC-3	Football Club Sec Nt Ser 33-C				1.F FE	22,689,400	97.0250	21,345,500	22,000,000	22,307,769		(75,991)			3.960	3.559	OCT	212,960	890,560	07/30/2019	10/05/2028
34489*-AD-1	Football Club Term Notes 2033 Sr Nt				1.F FE	3,290,210	95.3580	3,337,513	3,500,000	3,327,391		25,304			4.060	5.057	OCT	34,736	144,468	07/27/2023	10/05/2030
34489@-AB-3	Football Club Term Nt Ser 2019-B				1.F FE	9,000,000	92.4555	8,320,968	9,000,000	9,000,000					3.230	3.230	OCT	71,060	297,160	10/08/2019	10/05/2029
34501*-AA-1	Football Club Term Notes 2023-XV Ser A				1.F FE	20,000,000	101.8950	20,379,000	20,000,000	20,000,000					5.390	5.390	OCT	263,511	1,101,956	03/28/2023	10/05/2028
34501*-AB-9	Football Club Term Notes 2023-XV Series B				1.F FE	12,000,000	101.9350	12,232,248	12,000,000	12,000,000					5.370	5.370	OCT	157,520	658,720	03/28/2023	10/05/2029
34501@-AA-9	Football Club 2024 XVII Trust				1.F FE	7,000,000	101.7550	7,122,864	7,000,000	7,000,000					5.480	5.480	OCT	93,769	205,652	03/28/2024	10/05/2028
34501@-AB-7	Football Club 2024 XVII Trust				1.F FE	7,000,000	101.5490	7,108,451	7,000,000	7,000,000					5.580	5.580	OCT	95,480	209,405	03/28/2024	10/05/2033
34501@-AC-5	Football Club 2024 XVII Trust				1.F FE	3,000,000	101.1440	3,034,329	3,000,000	3,000,000					5.680	5.680	OCT	41,653	91,353	03/28/2024	10/05/2035
34501@-AE-1	Football Club Term Notes 2024- Football Club Term Notes 2024-				1.F FE	9,000,000	101.7370	9,156,330	9,000,000	9,000,000					5.480	5.480	OCT	120,560	139,740	06/27/2024	10/05/2028
34501@-AF-8	Football Club Term Notes 2024- Sec Nt				1.F IF	15,000,000	101.9050	15,285,765	15,000,000	15,000,000					5.630	5.630	OCT	211,125		10/03/2024	10/05/2033
34501@-AG-6	Football Club Term Notes 2024- Sec Nt				1.F Z	4,000,000	101.1920	4,047,692	4,000,000	4,000,000					5.730	5.730	OCT	57,300		10/03/2024	10/05/2035
34502*-AB-8	Football Club Term Nt Ser 2017-B				1.F FE	20,000,000	96.2040	19,240,780	20,000,000	20,000,000					3.310	3.310	OCT	158,144	676,711	08/29/2017	10/05/2027
34502@-AB-6	Football Club Term Notes 2033 Sr Nt				1.F FE	3,318,910	97.3880	3,408,587	3,500,000	3,377,638		40,488			3.730	5.105	OCT	31,912	132,726	07/27/2023	10/05/2027
345397-B2-8	Ford Motor Cr Co Sr Nt			1	2.C FE	2,772,330	98.4680	2,954,052	3,000,000	2,907,511		100,497			3.375	7.122	MN	13,500	101,250	08/22/2023	11/13/2025
345397-B6-9	Ford Motor Cr Co Sr Nt				3.A FE	2,503,000	86.4180	2,160,450	2,500,000	2,502,057		(278)			3.625	3.611	JD	3,524	90,625	06/22/2021	06/17/2031
345397-D8-3	Ford Motor Cr Co Sr Nt			1	2.C FE	6,576,966	100.8680	6,642,178	6,585,000	6,578,906		1,940			5.800	5.846	MS	123,066	254,620	01/02/2024	03/05/2027
345397-XL-2	Ford Motor Cr Co Sr Nt				3.A FE	40,558,800	99.3590	39,743,560	40,000,000	40,040,526		(66,394)			4.134	3.959	FA	675,220	1,653,600	11/04/2015	08/04/2025
350638-AA-6	Foundry JV Holdco LLC Sr Nt				2.B FE	35,000,000	93.6680	32,783,905	35,000,000	35,000,000					5.720	5.720	JAJO	367,033	2,037,000	05/31/2023	01/25/2038
350930-AA-1	Foundry JV Holdco LLC Nt			1	2.B FE	7,482,285	97.6890	7,400,941	7,576,000	7,494,379		6,910			5.875	6.031	JJ	192,872	534,266	05/10/2023	01/25/2034
350930-AC-7	Foundry JV Holdco LLC Sec Nt			1	2.B FE	9,974,100	100.8160	10,081,610	10,000,000	9,978,038		3,938			6.150	6.188	JJ	399,750		05/02/2024	01/25/2032
350930-AD-5	Foundry JV Holdco LLC Sec Nt			1	2.B FE	11,971,560	100.5100	12,061,152	12,000,000	11,975,629		4,069			6.250	6.277	JJ	487,500		05/02/2024	01/25/2035
350930-AE-3	Foundry JV Holdco LLC Sec Nt			1	2.B FE	9,972,600	100.8900	10,089,030	10,000,000	9,975,949		3,349			6.400	6.427	JJ	416,000		05/02/2024	01/25/2038
35137L-AH-8	Fox Corp Sr Nt			1	2.B FE	44,472,446	98.8080	40,906,305	41,400,000	42,886,623		(357,068)			4.709	3.691	JJ	844,795	1,949,526	04/03/2020	01/25/2029
35906A-BF-4	Frontier Communications 1st Lien			1	4.B FE	3,864,310	98.1350	4,286,515	4,368,000	4,034,814		84,491			5.000	7.630	MN	36,400	218,400	03/27/2023	05/01/2028
35908M-AD-2	Frontier Communications 1st Lien			1	4.B FE	2,500,000	105.6760	2,641,895	2,500,000	2,500,000					8.750	8.750	MN	27,951	218,750	05/09/2022	05/15/2030
359694-AB-2	Fuller H B Co Sr Nt			1	3.C FE	6,162,306	95.7720	5,873,369	6,132,645	6,142,769		(4,974)			4.000	3.910	FA	92,671	245,306	10/07/2020	02/15/2027
36080@-AA-3	Fundamental Solar Finance LP Sr Secured Note				2.B PL	22,307,000	100.0000	22,307,000	22,307,000	22,307,000					7.000	7.061	JAJO	373,023	754,373	10/04/2024	12/31/2028
36080@-AB-1	Fundamental Solar Finance LP Sr Unsecured Note				3.C PL	2,402,000	100.0000	2,402,000	2,402,000	2,402,000					9.000	9.102	JAJO	51,643	104,445	10/04/2024	12/31/2028
361448-AU-7	GATX Corp Sr Nt			1	2.B FE	3,994,480	90.9820	3,639,272	4,000,000	3,995,664		129			5.200	5.209	MS	61,244	208,000	02/27/2014	03/15/2044
361448-AZ-6	GATX Corp Sr Nt			1	2.B FE	19,948,800	97.5700	19,514,020	20,000,000	19,987,243		5,353			3.850	3.880	MS	194,639	770,000	02/06/2017	03/30/2027
361448-BE-2	GATX Corp Sr Nt			1	2.B FE	15,973,760	98.5940	15,775,072	16,000,000	15,988,442		2,408			4.700	4.719	AO	188,000	752,000	01/29/2019	04/01/2029
361448-BF-9	GATX Corp Sr Nt			1	2.B FE	21,416,105	94.5890	20,278,829	21,439,000	21,426,229		2,017			4.000	4.012	JD	2,382	857,560	05/11/2020	06/30/2030
361448-BH-5	GATX Corp Sr Nt			1	2.B FE	14,988,865	63.2020	9,606,704	15,200,000	15,004,174		4,646			3.100	3.172	JD	39,267	471,200	08/02/2021	06/01/2051
361448-BJ-1	GATX Corp Sr Nt			1	2.B FE	3,498,488	88.2830	3,089,888	3,500,000	3,499,134		99			3.500	3.504	JD	10,208	122,500	03/02/2022	06/01/2032
361448-BM-4	GATX Corp Sr Nt			1	2.B FE	10,259,851	104.5080	10,450,790	10,000,000	10,248,766		(11,084)			6.050	5.692	MS	178,139	302,500	06/03/2024	03/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
361448-BR-3	GATX Corp Sr Nt			1	2.B FE	10,029,950	102.5270	10,251,715	9,999,000	10,029,723		(227)			6.050	6.027	JD	43,690	302,470	06/03/2024	06/05/2054
36166N-AK-9	GE Capital Funding LLC Sr Nt			1	2.A FE	59,231,216	96.1510	48,943,896	50,903,000	56,680,810		(724,593)			4.550	2.782	MN	295,944	2,316,087	05/07/2021	05/15/2032
36260*-AA-7	GSA FBI Lease Finance Trust Sr Nt				1.A	15,000,000	73.6850	11,052,788	15,000,000	15,000,000					2.972	2.990	MON	19,813	445,800	06/03/2021	11/15/2042
36262@-AA-3	GSA Helena Lease Finance Trust Sr Nt				1.A	11,101,812	89.8700	9,977,240	11,101,812	11,101,812					4.287	4.325	MON	21,153	471,583	06/24/2022	02/15/2040
36267V-AH-6	GE Healthcare Hldg LLC Sr Nt			1	2.B FE	6,065,488	103.5710	6,103,451	5,893,000	6,039,644		(24,386)			5.857	5.289	MS	101,628	345,153	12/06/2023	03/15/2030
36267V-AM-5	GE Healthcare Hldg LLC Sr Nt			1	2.B FE	24,267,330	107.5360	24,733,372	23,000,000	24,243,408		(18,247)			6.377	5.970	MN	158,894	1,466,710	11/02/2023	11/22/2052
369550-AT-5	General Dynamics Corp Nt			1	1.F FE	9,547,983	78.4980	7,503,586	9,559,000	9,551,110		306			3.600	3.606	MN	43,971	344,124	11/01/2012	11/15/2042
369550-AX-6	General Dynamics Corp Sr Nt			2	1.F FE	8,607,825	96.3560	8,672,031	9,000,000	8,927,671		43,095			2.125	2.634	FA	72,250	191,250	11/09/2016	08/15/2026
369550-BC-1	General Dynamics Corp Sr Nt	LS		1	1.F FE	13,921,320	96.9640	13,574,946	14,000,000	13,970,156		8,156			3.750	3.818	MN	67,083	525,000	05/08/2018	05/15/2028
369550-BJ-6	General Dynamics Corp Sr Nt			1	1.F FE	4,334,641	82.4320	4,121,600	5,000,000	4,348,222		12,586			4.250	5.181	AO	53,125	212,500	11/30/2023	04/01/2050
369550-BK-3	General Dynamics Corp Sr Nt			1	1.F FE	4,977,750	99.6460	4,982,285	5,000,000	4,998,821		4,699			3.250	3.347	AO	40,625	162,500	03/23/2020	04/01/2025
369550-BM-9	General Dynamics Corp Sr Nt			1	1.F FE	11,873,640	94.3970	11,327,640	12,000,000	11,928,026		12,214			3.625	3.752	AO	108,750	435,000	03/23/2020	04/01/2030
369604-BF-9	General Electric Co Sr Nt			1	2.A FE	2,677,089	82.0440	2,106,882	2,568,000	2,646,896		(3,039)			4.125	3.884	AO	24,129	105,930	10/02/2012	10/09/2042
36962G-XZ-2	General Elec Cap Corp Sr Nt	LS		1	2.A	3,421,987	109.4080	2,712,219	2,479,000	3,139,276		(82,286)			6.750	2.661	MS	49,270	167,333	06/09/2021	03/15/2032
370334-CG-7	General Mills Inc Sr Nt			1	2.B FE	19,959,600	97.9020	19,580,380	20,000,000	19,984,806		4,224			4.200	4.225	AO	172,667	840,000	04/03/2018	04/17/2028
37045X-CY-0	General Motors Co Sr Nt			1	2.B FE	23,757,660	91.5660	20,438,380	22,321,000	23,204,658		(155,155)			3.600	2.780	JD	22,321	803,556	04/20/2021	06/21/2030
37045X-DE-3	General Motors Finl Co Sr Nt			1	2.B FE	37,051,117	83.7710	32,341,509	38,607,000	37,593,933		152,340			2.350	2.827	JJ	435,991	907,265	04/21/2021	01/08/2031
37045X-DL-7	General Motors Finl Co Sr Nt			1	2.B FE	8,385,384	84.6830	7,113,347	8,400,000	8,390,142		1,383			2.700	2.720	JD	13,230	226,800	06/07/2021	06/10/2031
37185L-AQ-5	Genesis Energy LP Sr Nt			1	4.C FE	6,771,159	97.9700	6,592,408	6,729,000	6,766,663		(4,496)			7.875	7.721	MN	67,711	273,786	05/07/2024	05/15/2032
372546-AT-8	George Washington University Unsecured Nt			1	1.E FE	5,408,810	85.9900	4,321,008	5,025,000	5,339,569		(10,536)			4.300	3.844	MS	63,622	216,075	07/20/2017	09/15/2044
372546-AU-5	George Washington University Unsecured Nt			1	1.E FE	38,571,363	92.1240	34,717,080	37,685,000	38,417,828		(20,983)			4.868	4.719	MS	540,160	1,834,506	11/05/2015	09/15/2045
372546-AW-1	George Washington University Unsecured Nt			1	1.E FE	12,200,000	81.7800	9,977,160	12,200,000	12,200,000					4.126	4.126	MS	148,215	503,372	03/27/2018	09/15/2048
37270*-AA-3	Georgetown Energy Partners, LL Sr Nt				1.G PL	25,933,795	76.7610	19,906,941	25,933,795	25,933,795					3.580	3.596	MJSD	2,579	928,430	07/01/2021	06/30/2051
37310P-AF-8	Georgetown University Sr Nt	LS		1	1.G FE	1,007,350	95.0780	950,777	1,000,000	1,007,144		(117)			5.115	5.067	AO	12,788	51,150	04/11/2023	04/01/2053
37331N-AK-7	Georgia-Pacific LLC Sr Nt			1	1.G FE	11,456,256	87.4100	9,789,898	11,200,000	11,356,303		(29,424)			2.300	2.006	AO	43,649	257,600	07/01/2021	04/30/2030
373334-JR-3	Georgia Pwr Co Sr Nt				1.G FE	2,581,571	96.1860	2,764,383	2,874,000	2,593,422		10,440			5.400	6.406	JD	12,933	155,196	11/13/2023	06/01/2040
373334-JS-1	Georgia Pwr Co Sr Nt			1	1.G FE	13,376,384	91.2670	10,221,870	11,200,000	13,107,751		(91,542)			4.750	3.344	MS	177,333	532,000	12/14/2021	09/01/2040
373334-KA-8	Georgia Pwr Co Sr Nt	0		1	1.G FE	14,902,350	83.7080	12,556,245	15,000,000	14,926,886		2,598			4.300	4.339	MS	189,917	645,000	03/12/2013	03/15/2043
373334-KE-0	Georgia Pwr Co Sr Nt	LS		1	1.G FE	4,981,200	98.3000	4,915,020	5,000,000	4,997,337		2,063			3.250	3.294	AO	40,625	162,500	03/02/2016	04/01/2026
373334-KQ-3	Georgia Pwr Co Sr Nt			1	1.F FE	14,154,844	97.3950	13,830,062	14,200,000	14,165,034		3,884			4.700	4.740	MN	85,279	667,400	05/02/2022	05/15/2032
375558-AX-1	Gilead Sciences Inc Sr Nt			1	2.A FE	18,333,200	89.2950	15,180,201	17,000,000	18,044,220		(34,295)			4.800	4.326	AO	204,000	816,000	11/12/2014	04/01/2044
375558-AZ-6	Gilead Sciences Inc Sr Nt			1	2.A FE	19,981,200	99.8500	19,969,980	20,000,000	19,999,834		1,947			3.500	3.510	FA	291,667	700,000	11/12/2014	02/01/2025
375558-BA-0	Gilead Sciences Inc Sr Nt			1	2.A FE	17,894,340	85.5360	15,396,390	18,000,000	17,917,509		2,476			4.500	4.535	FA	337,500	810,000	11/12/2014	02/01/2045
375558-BD-4	Gilead Sciences Inc Sr Nt	0		1	2.A FE	32,726,384	88.1010	22,113,351	25,100,000	31,872,578		(226,313)			4.750	3.016	MS	397,417	1,192,250	01/15/2021	03/01/2046
375558-BG-7	Gilead Sciences Inc Sr Nt			1	2.A FE	1,697,382	94.2020	1,601,434	1,700,000	1,698,296		122			4.600	4.612	MS	26,067	78,200	09/10/2015	09/01/2035
375558-BK-8	Gilead Sciences Inc Sr Nt			1	2.A FE	10,301,830	80.0410	6,803,468	8,500,000	10,110,181		(50,785)			4.150	2.976	MS	117,583	352,750	01/15/2021	03/01/2047
377372-AE-7	Glaxosmithkline Cap Inc Co Gtd Nt			1	1.F FE	1,694,798	108.2940	1,841,001	1,700,000	1,696,519		161			6.375	6.398	MN	13,848	108,375	05/06/2008	05/15/2038
378272-BP-2	Glencore Funding LLC Sr Nt			1	2.A FE	8,075,221	104.9500	8,081,135	7,700,000	8,024,514		(47,763)			6.375	5.491	AO	115,901	490,875	12/06/2023	10/06/2030
37940X-AB-8	Global Payments Inc Sr Nt			1	2.C FE	36,229,025	91.6790	32,271,078	35,200,000	35,716,288		(110,450)			3.200	2.839	FA	425,529	1,126,400	02/13/2020	08/15/2029
37940X-AC-6	Global Payments Inc Sr Nt			1	2.C FE	27,604,000	74.6500	17,745,893	23,772,000	27,217,198		(92,955)			4.150	3.275	FA	372,692	986,538	01/22/2021	08/15/2049
37940X-AD-4	Global Payments Inc Sr Nt			1	2.C FE	1,477,504	89.0350	1,246,487	1,400,000	1,445,786		(8,375)			2.900	2.220	MN	5,188	40,600	04/08/2021	05/15/2030
37940X-AE-2	Global Payments Inc Sr Nt			1	2.C FE	11,005,931	95.8210	11,786,008	12,300,000	11,702,638		485,479			1.200	5.576	MS	49,200	147,600	07/17/2023	03/01/2026
37940X-AR-3	Global Payments Inc Sr Nt	LS		1	2.C FE	18,420,513	96.7350	18,425,192	19,047,000	18,431,049		8,128			5.950	6.195	FA	428,134	833,000	09/11/2024	08/15/2052
38119#-AA-2	Golden Spread Elec Cooperative 1st Mtg Bd			1	1.D FE	123,638	100.2380	123,933	123,638	123,638					5.750	5.726	MN	1,091	7,109	05/06/2005	05/06/2025
38136*-AA-5	GoldenTree Asset Management LP Sr Nt Ser A				1.F PL	10,000,000	86.0670	8,606,650	10,000,000	10,000,000					3.140	3.141	JD	872	314,000	11/18/2021	11/18/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38141G-B8-6	Goldman Sachs Group Inc Sr Nt			1	1.F FE	79,810,000	96.6250	77,116,333	79,810,000	79,810,000					5.561	5.561	MN	517,794		11/12/2024	11/19/2045
38141G-WL-4	Goldman Sachs Group Inc Sr Nt Fix to Float 6/5/27			1	2.A FE	840,440	97.0580	776,465	800,000	813,931		(5,465)			3.691	2.942	JD	2,133	29,528	10/29/2019	06/05/2028
38141G-WV-2	Goldman Sachs Group Inc Sr Nt Fix to Float 4/23/28			1	2.A FE	3,605,020	96.1180	3,268,015	3,400,000	3,486,313		(24,496)			3.814	3.002	AO	24,494	129,676	10/29/2019	04/23/2029
38141G-XG-4	Goldman Sachs Group Inc Sr Nt			1	1.F FE	46,514,142	88.4830	40,613,743	45,900,000	46,261,979		(69,338)			2.600	2.427	FA	477,360	1,193,400	03/22/2021	02/07/2030
38141G-YB-4	Goldman Sachs Group Inc Sr Nt Fix to Float 4/31			1	1.F FE	60,209,307	85.2020	51,300,184	60,210,000	60,210,752		405			2.615	2.616	AO	301,778	1,574,492	04/15/2021	04/22/2032
38141G-YJ-7	Goldman Sachs Group Inc Sr Nt Fix to Float			1	2.A FE	10,000,000	83.3690	8,336,880	10,000,000	10,000,000					2.383	2.383	JJ	105,911	238,300	07/14/2021	07/21/2032
38141G-YK-4	Goldman Sachs Group Inc Sr Nt Fix to Float			1	2.A FE	5,000,000	69.4080	3,470,395	5,000,000	5,000,000					2.908	2.908	JJ	64,622	145,400	07/14/2021	07/21/2042
38143U-8H-7	Goldman Sachs Group Inc Sr Nt				2.A FE	4,988,450	98.9520	4,947,620	5,000,000	4,998,444		1,302			3.750	3.778	FA	65,625	187,500	02/22/2016	02/25/2026
38148L-AE-6	Goldman Sachs Group Inc Sr Nt				2.A FE	11,363,282	99.6110	11,256,032	11,300,000	11,303,032		(7,619)			3.750	3.680	MN	45,906	423,750	10/28/2015	05/22/2025
381758-AC-1	Golub Capital Partners Private Sr Nt Ser C				2.A PL	18,000,000	96.4500	17,360,928	18,000,000	18,000,000					3.770	3.770	FA	239,395	678,600	04/21/2022	02/24/2027
381758-AD-9	Golub Capital Partners Private Sr Nt				2.A PL	12,000,000	96.5510	11,586,144	12,000,000	12,000,000					3.820	3.820	FA	161,713	458,400	05/26/2022	02/24/2027
381758-AK-3	Golub Capital Partners Private Sr Nt Ser 2024B Tr B			2	2.A PL	10,300,000	101.5070	10,455,211	10,300,000	10,300,000					6.650	6.650	JJ	340,572		07/02/2024	07/02/2031
382550-BG-5	Goodyear Tire & Rubber Co Sr Nt	LS		1	4.A FE	13,409,660	96.6550	12,855,049	13,300,000	13,317,360		(11,581)			4.875	4.781	MS	190,910	648,375	10/04/2018	03/15/2027
382550-BJ-9	Goodyear Tire & Rubber Co Sr Nt	LS		1	4.A FE	3,180,000	89.2370	2,837,727	3,180,000	3,180,000					5.250	5.250	AO	28,289	166,950	03/31/2021	04/30/2031
38869A-AC-1	Graphic Packaging Intern Sr Nt			1	3.B FE	655,525	91.1930	683,946	750,000	682,000		14,023			3.500	5.994	MS	8,750	26,250	03/31/2023	03/01/2029
38869A-AD-9	Graphic Packaging Intern Sr Nt			1	3.B FE	3,227,048	90.2020	2,955,008	3,276,000	3,234,375		6,143			3.750	3.999	FA	51,188	122,850	01/25/2023	02/01/2030
38869A-AE-7	Graphic Packaging Intern Sr Nt			1	3.B FE	4,865,819	100.0850	4,830,102	4,826,000	4,864,020		(1,799)			6.375	6.164	JJ	194,850		09/16/2024	07/15/2032
38937L-A*-2	Gray Oak Pipeline, LLC Sr Nt				2.C YE	55,000,000	102.7560	56,515,745	55,000,000	55,000,000					6.840	6.840	MS	1,107,700	3,782,900	09/13/2023	03/15/2027
402740-AD-6	Gulfstream Natural Gas Sr Nt			1	2.B FE	19,992,400	99.5020	19,900,300	20,000,000	19,999,326		928			4.600	4.605	MS	270,889	920,000	09/21/2015	09/15/2025
40410K-AA-3	Fuller H B Co Sr Nt	LS		1	3.C FE	7,194,391	93.6950	7,139,544	7,620,000	7,312,881		58,088			4.250	5.269	AO	68,368	323,850	02/17/2023	10/15/2028
404119-BU-2	HCA Inc 1st Lien			1	2.C FE	15,906,375	99.0360	15,697,238	15,850,000	15,860,957		(6,381)			4.500	4.455	FA	269,450	713,250	09/14/2016	02/15/2027
404119-BV-0	HCA Inc 1st Lien Nt			1	2.C FE	4,765,420	90.5500	4,074,768	4,500,000	4,736,747		(6,115)			5.500	5.092	JD	11,000	247,500	10/29/2019	06/15/2047
404119-BW-8	HCA Inc Sr Nt			1	2.C FE	9,746,500	102.0160	9,507,863	9,320,000	9,506,748		(46,215)			5.875	5.254	FA	228,146	547,550	03/04/2019	02/01/2029
404119-BX-6	HCA Inc Sec Nt			1	2.C FE	9,122,970	95.4050	8,586,459	9,000,000	9,059,372		(13,129)			4.125	3.949	JD	16,500	371,250	09/25/2019	06/15/2029
404119-BZ-1	HCA Inc 1st Lein Nt			1	2.C FE	24,457,778	86.6650	19,239,697	22,200,000	24,240,630		(45,937)			5.250	4.612	JD	51,800	1,165,500	10/29/2019	06/15/2049
404119-CB-3	HCA Inc Secured Nt			1	2.C FE	9,019,578	64.7580	5,763,498	8,900,000	9,011,958		(2,630)			3.500	3.427	JJ	143,636	311,500	11/01/2021	07/15/2051
404119-CJ-6	HCA Inc Sr Sec Nt			1	2.C FE	1,746,465	92.7940	1,623,897	1,750,000	1,747,309		578			3.375	3.414	MS	17,391	59,063	08/08/2023	03/15/2029
404119-CK-3	HCA Inc Sr Nt			1	2.C FE	6,920,511	88.0590	6,120,094	6,950,000	6,924,851		3,000			3.625	3.682	MS	74,182	251,938	08/08/2023	03/15/2032
404119-CL-1	HCA Inc Sr Nt			1	2.C FE	8,991,459	77.8760	7,008,840	9,000,000	8,992,048		144			4.625	4.631	MS	122,563	416,250	08/08/2023	03/15/2052
404119-CT-4	HCA Inc Sr Nt			1	2.C FE	5,093,200	99.7890	4,989,450	5,000,000	5,088,926		(4,274)			5.450	5.107	AO	68,125	165,014	08/07/2024	04/01/2031
404119-CV-9	HCA Inc Sr Nt			1	2.C FE	9,913,200	95.4250	9,542,450	10,000,000	9,913,626		426			6.000	6.063	AO	150,000		11/13/2024	04/01/2054
404121-AJ-4	HCA INC Sr Nt			1	2.C FE	7,936,663	101.2590	8,039,933	7,940,000	7,938,216		228			5.625	5.629	MS	148,875	446,625	11/07/2018	09/01/2028
40414L-AE-9	HCP Inc Sr Nt			1	2.A FE	13,285,382	108.5920	13,189,584	12,146,000	13,260,620		(23,563)			6.750	5.842	FA	341,606	324,506	11/22/2024	02/01/2041
4042Q1-AD-9	HSBC Bank USA Sub Nt				1.F FE	17,739,645	110.7360	16,831,872	15,200,000	17,713,573		(26,072)			7.000	5.313	JJ	490,622		10/08/2024	01/15/2039
40434L-AC-9	HP Inc Sr Nt	LS		1	2.B FE	1,108,370	91.6090	916,091	1,000,000	1,063,435		(11,404)			3.400	2.108	JD	1,322	34,000	12/03/2020	06/17/2030
40434L-AF-2	HP Inc Sr Nt			1	2.B FE	7,986,446	95.3740	7,629,904	8,000,000	7,995,417		3,086			1.450	1.490	JD	4,511	116,000	01/24/2022	06/17/2026
40434L-AJ-4	HP Inc Sr Nt			1	2.B FE	37,826,987	85.5630	32,305,984	37,757,000	37,806,301		(7,397)			2.650	2.627	JD	38,911	1,000,561	01/24/2022	06/17/2031
40480*-AB-1	HS Wildcat LLC Sr Sec Nt Ser B				2.A PL	16,986,431	74.8690	12,717,504	16,986,431	16,986,431					4.390	4.414	JAJO	136,712	745,704	12/30/2020	12/31/2060
410345-AL-6	Hanesbrands Ind Sr Nt			1	4.C FE	3,268,475	98.3540	3,178,808	3,232,000	3,239,989		(5,565)			4.875	4.686	MN	20,133	157,560	08/26/2019	05/15/2026
41242*-BF-8	Hardwood Funding LLC Sr Sec Nt Ser DD				1.G FE	7,000,000	95.9570	6,717,011	7,000,000	7,000,000					3.430	3.430	JD	16,007	240,100	06/07/2017	06/07/2027
41242*-BG-6	Hardwood Funding LLC Sr Nt Ser EE				1.G FE	6,000,000	92.9710	5,578,254	6,000,000	6,000,000					3.530	3.530	JD	14,120	211,800	06/07/2017	06/07/2029
41242*-BJ-0	Hardwood Funding LLC Sr Sec Nt Ser GG				1.G FE	6,000,000	87.5060	5,250,378	6,000,000	6,000,000					3.700	3.700	JD	14,800	222,000	06/07/2018	06/07/2033
41242*-BL-5	Hardwood Funding LLC Sr Sec Nt Ser II				1.G FE	15,000,000	94.7880	14,218,170	15,000,000	15,000,000					3.960	3.960	JD	39,600	594,000	10/04/2018	06/07/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
41242*-CK-6	Hardwood Funding LLC Sec Nt				1.G FE	7,000,000	100.0430	7,003,031	7,000,000	7,000,000					5.460	5.460	JD	25,480	382,200	09/27/2023	06/07/2029
41242*-CL-4	Hardwood Funding LLC Sec Nt				1.G FE	5,000,000	99.7740	4,988,675	5,000,000	5,000,000					5.610	5.610	JD	18,700	243,948	09/27/2023	06/07/2034
412822-AD-0	Harley-Davidson Inc Sr Nt	LS		1	2.C FE	7,955,920	99.0180	7,921,408	8,000,000	7,997,033		5,038			3.500	3.566	JJ	119,000	280,000	07/23/2015	07/28/2025
413875-AS-4	Harris Corp Sr Nt			1	2.B FE	17,358,688	95.0860	12,940,267	13,609,000	16,493,569		(257,677)			4.854	2.416	AO	117,437	660,581	07/14/2021	04/27/2035
415864-AM-9	Harsco Corp Sr Nt			1	4.C FE	21,949,275	95.0290	20,426,505	21,495,000	21,495,000		(58,516)			5.750	5.268	JJ	518,418	1,235,963	03/03/2020	07/31/2027
42217K-BF-2	Welltower Inc Sr Nt			1	2.A FE	9,675,000	99.6280	9,962,810	10,000,000	9,920,404		184,622			4.000	5.976	JD	33,333	400,000	08/28/2023	06/01/2025
42250P-AA-1	Healthpeak Properties Sr Nt			1	2.A FE	9,566,384	90.5880	9,697,467	10,705,000	9,725,605		159,221			3.000	5.081	JJ	148,086	160,575	01/16/2024	01/15/2030
42250P-AB-9	Healthpeak Properties Sr Nt			1	2.A FE	2,368,620	87.9920	2,199,798	2,500,000	2,394,611		13,805			2.875	3.605	JJ	33,142	71,875	07/12/2022	01/15/2031
42250P-AC-7	Healthpeak Properties Sr Nt			1	2.A FE	5,228,040	93.2440	5,594,616	6,000,000	5,522,106		211,071			1.350	5.446	FA	33,750	81,000	08/02/2023	02/01/2027
42250P-AE-3	Healthpeak Properties Sr Nt			1	2.A FE	20,540,572	99.1660	20,356,714	20,528,000	20,539,131		(1,017)			5.250	5.241	JD	47,899	1,077,720	01/03/2024	12/15/2032
42307T-AH-1	Heinz /H J/ Co Sr Nt			1	2.B FE	2,185,000	111.8990	2,237,988	2,000,000	2,141,449		(5,748)			7.125	6.373	FA	59,375	142,500	02/11/2015	08/01/2039
42809H-AD-9	Hess Corp Sr Nt			1	2.C FE	1,201,348	98.6480	1,134,457	1,150,000	1,188,476		(1,483)			5.600	5.289	FA	24,329	64,400	09/25/2013	02/15/2041
428102-AC-1	Hess Midstream Operation Sr Nt				3.A FE	1,942,500	99.7760	1,995,522	2,000,000	1,972,836		22,561			5.625	6.905	FA	42,500	112,500	08/18/2023	02/15/2026
428102-AF-4	Hess Midstream Operation Sr Nt			1	3.A FE	5,348,655	96.7930	5,159,088	5,330,000	5,340,122		(3,289)			5.500	5.426	AO	61,887	293,150	04/05/2022	10/15/2030
428102-AG-2	Hess Midstream Operation Sr Nt			1	3.A FE	3,209,600	101.1940	3,238,205	3,200,000	3,208,337		(1,263)			6.500	6.414	JD	17,333	112,667	05/09/2024	06/01/2029
428104-AA-1	Hess Midstream Operation Sr Nt			1	3.A FE	4,068,425	97.3090	3,906,940	4,015,000	4,034,568		(12,714)			5.125	4.774	JD	9,145	205,769	03/11/2022	06/15/2028
42824C-AX-7	Hewlett-Packard Co Sr Nt				2.B FE	19,089,559	104.3240	14,584,467	13,980,000	18,036,754		(314,172)			6.200	3.026	AO	182,983	866,760	07/13/2021	10/15/2035
42824C-AY-5	Hewlett-Packard Co Sr Nt	LS			2.B FE	13,474,349	103.4330	10,457,066	10,110,000	13,169,967		(91,317)			6.350	4.160	AO	135,530	641,985	06/23/2021	10/15/2045
42824C-BV-0	HP Enterprises Co Sr Nt			1	2.B FE	14,861,700	96.1480	14,422,200	15,000,000	14,864,520		2,820			5.000	5.118	AO	197,917		09/12/2024	10/15/2034
42824C-BW-8	HP Enterprises Co Sr Nt			1	2.B FE	24,535,037	94.2270	23,556,650	25,000,000	24,536,932		1,895			5.600	5.730	AO	369,444		09/12/2024	10/15/2054
431282-AR-3	Highwoods Realty Ltd Sr Nt			1	2.C FE	6,344,629	94.9070	5,647,916	5,951,000	6,135,058		(41,909)			4.200	3.374	AO	52,766	249,942	08/14/2019	04/15/2029
431282-AS-1	Highwoods Realty Ltd Sr Nt			1	2.C FE	25,028,831	88.2050	22,139,530	25,100,000	25,061,921		6,761			3.050	3.082	FA	289,208	765,550	11/14/2019	02/15/2030
432833-AF-8	Hilton Domestic Operatin Sr Nt			1	3.B FE	1,933,725	95.9800	2,097,163	2,185,000	1,996,536		30,312			4.875	6.933	JJ	49,117	106,519	11/07/2022	01/15/2030
432833-AJ-0	Hilton Domestic Operatin Sr Nt			1	3.B FE	1,743,491	92.1880	1,926,733	2,090,000	1,843,270		47,343			3.750	6.953	MN	13,063	78,375	01/19/2023	05/01/2029
437076-AV-4	Home Depot Inc Sr Nt				1.F FE	20,019,800	104.8430	20,968,600	20,000,000	20,019,800					5.950	5.940	AO	297,500	1,190,000	11/02/2023	04/01/2041
437076-BD-3	Home Depot Inc Sr Nt			2	1.F FE	6,194,000	91.3510	6,394,570	7,000,000	6,219,222		22,043			4.875	5.852	FA	128,917	341,250	11/09/2023	02/15/2044
437076-BH-4	Home Depot Inc Sr Nt			1	1.F FE	3,982,192	83.0650	3,930,617	4,732,000	4,001,877		17,960			4.250	5.486	AO	50,278	201,110	12/04/2023	04/01/2046
437076-BM-3	Home Depot Inc Sr Nt			1	1.F FE	8,942,040	98.2220	8,840,007	9,000,000	8,991,920		6,273			3.000	3.074	AO	67,500	270,000	02/03/2016	04/01/2026
437076-BN-1	Home Depot Inc Sr Nt	LS		1	1.F FE	7,912,320	96.2090	7,696,712	8,000,000	7,983,669		9,330			2.125	2.248	MS	50,056	170,000	09/06/2016	09/15/2026
437076-BP-6	Home Depot Inc Sr Nt			1	1.F FE	12,781,590	69.2480	9,002,266	13,000,000	12,805,433		3,264			3.500	3.579	MS	133,972	455,000	09/06/2016	09/15/2056
437076-BS-0	Home Depot Inc Sr Nt			1	1.F FE	4,090,650	78.1540	3,907,680	5,000,000	4,112,485		20,350			3.900	5.256	JD	8,667	195,000	12/04/2023	06/15/2047
437076-BW-1	Home Depot Inc Sr Nt			1	1.F FE	4,469,085	97.4490	4,385,210	4,500,000	4,486,386		3,143			3.900	3.984	JD	12,188	175,500	11/27/2018	12/06/2028
437076-BX-9	Home Depot Inc Sr Nt			1	1.F FE	6,548,541	85.2670	6,197,169	7,268,000	6,564,117		14,560			4.500	5.213	JD	22,713	327,060	12/04/2023	12/06/2048
437076-BY-7	Home Depot Inc Sr Nt			1	1.F FE	5,468,430	92.9240	5,110,826	5,500,000	5,484,760		3,153			2.950	3.017	JD	7,211	162,250	06/03/2019	06/15/2029
437076-CC-4	Home Depot Inc Sr Nt			2	1.F FE	3,560,490	77.8750	3,504,362	4,500,000	3,601,113		37,957			3.300	5.212	AO	31,350	148,500	12/04/2023	04/15/2040
437076-CF-7	Home Depot Inc Sr Nt			1	1.F FE	374,232	80.9240	323,697	400,000	383,288		2,502			1.375	2.097	MS	1,619	5,500	04/08/2021	03/15/2031
438516-BL-9	Honeywell International Inc Sr Nt			2	1.F FE	15,802,225	96.5810	15,935,865	16,500,000	16,355,318		75,803			2.500	2.996	MN	68,750	412,500	12/09/2016	11/01/2026
438516-CT-1	Honeywell International Inc Sr Nt				1.F FE	14,966,250	93.7560	14,063,340	15,000,000	14,966,637		387			5.440	5.455	MS	272,000	393,750	02/26/2024	03/01/2054
44107H-AC-6	Hospital Special Surgery Sec Nt			1	1.E FE	2,500,000	95.3020	2,382,545	2,500,000	2,500,000					3.737	3.737	AO	23,356	93,425	03/23/2018	04/01/2028
44107H-AD-4	Hospital Special Surgery Sec Nt			1	1.E FE	4,250,000	86.8500	3,691,108	4,250,000	4,250,000					4.081	4.081	AO	43,361	173,443	03/23/2018	04/01/2038
44107H-AE-2	Hospital Special Surgery Sec Nt			1	1.E FE	4,000,000	78.3200	3,132,800	4,000,000	4,000,000					4.131	4.131	AO	41,310	165,240	03/23/2018	04/01/2048
442851-AK-7	Howard University Sr Nt			1	2.B FE	1,000,000	90.3640	903,636	1,000,000	1,000,000					2.845	2.845	AO	7,113	28,450	01/31/2020	10/01/2028
442851-BH-3	Howard University Sr Nt Ser 22A			1	2.C FE	12,500,000	86.7070	10,838,388	12,500,000	12,500,000					5.209	5.209	AO	162,781	651,125	03/08/2022	10/01/2052
444859-BB-7	Humana Inc Sr Nt			1	2.B FE	6,558,756	82.3600	5,806,387	7,050,000	6,593,716		15,170			4.625	5.184	JD	27,172	326,063	08/24/2022	12/01/2042
444859-BE-1	Humana Inc Sr Nt			1	2.B FE	682,476	84.7660	612,860	723,000	683,624		1,148			4.950	5.402	AO	8,947	35,789	01/03/2024	10/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
444859-BG-6	Humana Inc Sr Nt			1	2.B FE	423,923	81.6590	356,032	436,000	424,558		277			4.800	4.997	MS	6,162	20,928	08/30/2022	03/15/2047
444859-BK-7	Humana Inc Sr Nt			1	2.B FE	1,633,110	91.3120	1,643,611	1,800,000	1,685,360		21,747			3.125	4.673	FA	21,250	56,250	07/11/2022	08/15/2029
444859-BN-1	Humana Inc Sr Nt			1	2.B FE	555,591	97.8610	542,148	554,000	555,083		(203)			4.875	4.828	AO	6,752	27,008	09/19/2022	04/01/2030
444859-BQ-4	Humana Inc Sr Nt			1	2.B FE	4,354,112	92.9310	4,669,803	5,025,000	4,686,867		150,458			1.350	4.773	FA	27,889	67,838	09/19/2022	02/03/2027
444859-BR-2	Humana Inc Sr Nt			1	2.B FE	160,952	79.6610	159,322	200,000	169,546		3,545			2.150	4.701	FA	1,768	4,300	06/24/2022	02/03/2032
444859-BX-9	Humana Inc Sr Nt	LS		1	2.B FE	19,717,956	89.2130	19,153,924	21,470,000	19,746,626		23,128			5.500	6.098	MS	347,695	1,180,850	11/09/2023	03/15/2053
446150-AX-2	Huntington Bancshares Sub Nt Fix to Float			1	2.A FE	18,920,000	80.9300	15,311,975	18,920,000	18,920,000					2.487	2.487	FA	177,760	470,540	05/05/2022	08/15/2036
446150-BF-0	Huntington Bancshares Sr Nt	LS		2	2.A FE	17,789,667	100.2340	17,781,458	17,740,000	17,789,216		(451)			6.141	6.103	MN	130,124		11/13/2024	11/18/2039
446413-AL-0	Huntington Ingalls Industries Sr Nt			1	2.C FE	37,695,701	96.0120	36,436,440	37,950,000	37,855,820		29,419			3.483	3.572	JD	110,150	1,321,799	03/13/2019	12/01/2027
446413-AT-3	Huntington Ingalls Industries Sr Nt	LS		1	2.C FE	19,730,355	94.7220	16,455,071	17,372,000	18,810,208		(262,864)			4.200	2.457	MN	121,604	729,624	07/15/2021	05/01/2030
446413-AZ-9	Huntington Ingalls Industries Sr Nt			1	2.C FE	2,900,000	89.8510	2,605,679	2,900,000	2,900,000					2.043	2.043	FA	22,218	59,247	06/28/2022	08/16/2028
44891A-BL-0	Hyundai Capital America Sr Nt			1	1.G FE	80,323,533	104.4050	66,114,276	63,325,000	73,621,932		(1,885,054)			6.375	2.871	AO	930,746	4,036,969	06/15/2021	04/08/2030
44891A-BT-3	Hyundai Capital America Sr Nt			1	1.G FE	4,228,050	90.5800	4,529,005	5,000,000	4,451,695		161,431			1.800	5.806	JJ	42,750	90,000	08/03/2023	01/10/2028
44891A-BX-4	Hyundia Capital America Sr Nt			1	1.G FE	4,799,952	89.9380	4,317,024	4,800,000	4,799,991		3			2.000	2.000	JD	4,267	96,000	07/08/2021	06/15/2028
44919*-AC-2	I595 Express LLC Sr Nt				1.F PL	9,373,810	94.7660	8,883,171	9,373,810	9,373,810					3.310	3.323	MJSD	862	310,273	10/15/2015	12/31/2031
449298-AN-4	ICRE REIT Hldgs Sr Nt Ser C Tr B				2.B	7,000,000	95.8440	6,709,073	7,000,000	7,000,000					3.660	3.660	JJ	125,253	256,200	07/05/2017	07/05/2027
449669-AK-6	IMC Global Inc Sr Nt			1	2.B FE	25,433,858	104.5130	24,529,178	23,470,000	23,978,460		(146,990)			7.300	6.502	JJ	790,026	1,713,310	05/27/2010	01/15/2028
449934-AD-0	IMS Health Inc High Yield Corp			1	3.B FE	11,354,375	98.6750	11,051,611	11,200,000	11,234,146		(17,966)			5.000	4.819	AO	118,222	560,000	06/23/2017	10/15/2026
451102-BT-3	Icahn Enterprises LP Sr Nt				3.C FE	2,004,144	99.0810	2,032,145	2,051,000	2,020,966		16,823			6.250	7.395	MN	16,380	128,188	03/28/2024	05/15/2026
451102-BZ-9	Icahn Enterprises LP Sr Nt	LS		1	3.C FE	1,552,401	94.6010	1,586,459	1,677,000	1,577,895		25,493			5.250	8.040	MN	11,250	79,354	06/26/2024	05/15/2027
451102-CF-2	Icahn Enterprises LP Sr Nt			1	3.C FE	1,458,000	100.3910	1,445,629	1,440,000	1,457,775		(225)			9.750	9.360	JJ	64,740		11/13/2024	01/15/2029
451102-CJ-4	Icahn Enterprises LP Sr Nt	LS		1	3.C FE	1,200,000	96.0170	1,152,208	1,200,000	1,200,000					9.000	9.000	JD	4,800	59,100	10/24/2024	06/15/2030
451102-CK-1	Icahn Enterprises LP Sr Nt			1	3.C FE	1,440,000	100.2720	1,443,923	1,440,000	1,440,000					10.000	10.000	MN	16,400		11/13/2024	11/15/2029
45174H-BG-1	IHeart Communications Inc Hgh Yld 1st Lien			1	5.A FE	5,133,548	80.7070	4,035,370	5,000,000	5,001,567		(40,733)			4.750	3.910	JJ	109,514	237,500	08/12/2021	01/15/2028
452308-AQ-2	Illinois Tool Works Inc Sr Nt			1	1.E FE	11,639,700	93.4280	10,090,246	10,800,000	11,423,917		(24,947)			4.875	4.384	MS	155,025	526,500	05/20/2014	09/15/2041
452308-AR-0	Illinois Tool Works Inc Sr Nt	0		1	1.E FE	9,933,100	81.5180	8,151,780	10,000,000	9,949,454		1,953			3.900	3.940	MS	130,000	390,000	02/18/2015	09/01/2042
452308-AX-7	Illinois Tool Works Inc Sr Nt			2	1.E FE	8,635,320	97.1180	8,740,656	9,000,000	8,921,983		39,938			2.650	3.131	MN	30,475	238,500	01/05/2017	11/15/2026
452327-AM-1	Illumina Inc Sr Nt			1	2.B FE	1,113,783	84.7600	1,127,309	1,330,000	1,157,729		23,068			2.550	4.997	MS	9,232	33,915	01/19/2023	03/23/2031
452327-AP-4	Illumina Inc Sr Nt			1	2.B FE	2,487,864	102.5960	2,462,294	2,400,000	2,454,841		(17,399)			5.750	4.887	JD	6,900	138,000	01/18/2023	12/13/2027
454750-AL-7	Indiana Gas Co MT Nt Ser F				2.A FE	1,099,730	103.0240	1,030,239	1,000,000	1,020,103		(6,113)			6.340	5.592	MS	18,668	63,400	02/21/2003	12/10/2027
454750-AR-4	Indiana Gas Co MT Nt				2.A FE	2,514,725	107.0890	2,677,218	2,500,000	2,504,609		(766)			7.080	7.035	MS	52,117	177,000	02/23/2001	10/05/2029
454889-AT-3	Indiana Michigan Pwr Co Sr Nt	0		1	2.A FE	17,740,399	78.6290	13,995,962	17,800,000	17,747,749		1,248			4.250	4.270	FA	285,789	756,500	08/09/2018	08/15/2048
45569K-AA-1	PRA Health Sciences Inc Sr Nt			1	2.C FE	91,732	96.2100	96,210	100,000	95,909		2,477			2.875	5.691	JJ	1,326	2,875	04/11/2023	07/15/2026
45687A-AN-2	Ingersoll-Rand GI Hld Co Sr Nt			1	2.A FE	577,530	82.8850	414,427	500,000	570,314		(2,035)			4.300	3.404	FA	7,764	21,500	04/08/2021	02/21/2048
45687V-AA-4	Ingersoll Rand Inc Sr Nt			1	2.B FE	11,079,113	101.5850	11,298,250	11,122,000	11,089,806		7,942			5.400	5.489	FA	228,557	600,588	09/07/2023	08/14/2028
45687V-AB-2	Ingersoll Rand Inc Sr Nt			1	2.B FE	34,088,456	102.1630	34,480,013	33,750,000	34,060,865		(28,034)			5.700	5.559	FA	732,094	1,923,750	12/05/2023	08/14/2033
45687V-AD-8	Ingersoll Rand Inc Sr Nt	LS		1	2.B FE	28,590,362	100.8600	28,845,817	28,600,000	28,593,350		2,988			5.176	5.182	JD	65,793	884,090	05/08/2024	06/15/2029
45687V-AG-1	Ingersoll Rand Inc Sr Nt			1	2.B FE	14,445,222	98.1260	14,126,219	14,396,000	14,445,920		698			5.700	5.675	JD	36,470	490,064	05/13/2024	06/15/2054
457187-AD-4	Ingredion Inc Sr Nt			1	2.B FE	37,617,042	73.5490	28,544,212	38,810,000	37,659,795		16,262			3.900	4.077	JD	126,133	1,513,590	05/15/2024	06/01/2050
458140-AS-9	Intel Corp Sr Nt			1	2.A FE	13,122,380	99.2840	12,906,972	13,000,000	13,008,328		(14,098)			3.700	3.587	JJ	203,089	481,000	09/22/2015	07/29/2025
458140-AX-8	Intel Corp Sr Nt			2	2.A FE	31,785,544	95.9020	30,496,931	31,800,000	31,795,142		1,177			3.150	3.154	MN	139,125	1,001,700	08/08/2017	05/11/2027
458140-BM-1	Intel Corp Sr Nt	0		1	2.A FE	19,248,089	77.3080	10,591,237	13,700,000	18,703,587		(140,661)			4.750	2.713	MS	173,533	650,750	12/16/2020	03/25/2050
458140-BR-0	Intel Corp Sr Nt			1	2.A FE	13,472,325	93.5450	12,628,562	13,500,000	13,484,198		2,677			3.900	3.925	MS	140,400	526,500	03/20/2020	03/25/2030
458140-CA-6	Intel Corp Sr Nt			1	2.A FE	8,671,331	90.9150	8,182,341	9,000,000	8,726,791		29,397			4.150	4.629	FA	151,475	373,500	01/27/2023	08/05/2032
45886*-AA-2	Internal Rev Svc Campus Sr Nt Kansas City				1.E	11,337,698	88.4590	9,994,267	11,298,154	11,334,245		(1,487)			4.549	4.555	MON	22,842	513,953	09/07/2022	09/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
459200-JR-3	International Bus Machs Corp Sr Nt			1	1.G FE	2,007,901	97.3560	1,849,762	1,900,000	1,932,830		(15,277)			3.300	2.439	JJ	26,822	62,700	10/29/2019	01/27/2027
459200-JZ-5	International Bus Machs Corp Sr Nt			1	1.G FE	19,840,173	98.2120	18,660,318	19,000,000	19,184,944		(131,155)			3.300	2.572	MN	80,117	627,000	10/29/2019	05/15/2026
459200-KA-8	International Bus Machs Corp Sr Nt	0		1	1.G FE	11,890,320	94.7090	10,417,990	11,000,000	11,442,872		(94,789)			3.500	2.521	MN	49,194	385,000	01/16/2020	05/15/2029
459200-KL-4	International Bus Machs Corp Sr Nt			1	1.G FE	35,278,024	62.8460	21,250,050	33,813,000	35,136,658		(36,890)			2.950	2.732	MN	127,456	997,484	01/06/2021	05/15/2050
459200-KP-5	International Bus Machs Corp Sr Nt			1	1.G FE	4,999,050	67.9790	3,398,935	5,000,000	4,999,105		20			3.430	3.431	FA	67,647	171,500	02/02/2022	02/09/2052
459200-KT-7	International Bus Machs Corp Sr Nt			1	1.G FE	4,993,500	98.7770	4,938,850	5,000,000	4,996,491		1,268			4.150	4.179	JJ	88,764	207,500	07/20/2022	07/27/2027
459200-KU-4	International Bus Machs Corp Sr Nt			1	1.G FE	13,383,079	95.4550	12,867,267	13,480,000	13,402,834		8,389			4.400	4.490	JJ	253,724	593,120	07/20/2022	07/27/2032
459506-AE-1	International Flav & Frag Inc Sr Nt			1	2.C FE	4,024,576	78.0460	3,121,828	4,000,000	4,020,910		(563)			4.375	4.338	JD	14,583	175,000	05/15/2017	06/01/2047
460599-AE-3	International Game Tech 1st Lien Nt			1	3.A FE	222,438	97.2100	204,142	210,000	212,862		(2,725)			5.250	3.856	JJ	5,084	11,025	04/22/2021	01/15/2029
460599-AF-0	International Game Tech Sec Nt	LS		1	3.A FE	5,035,838	98.1610	4,908,055	5,000,000	5,002,707		(9,295)			4.125	3.932	AO	43,542	206,250	03/16/2021	04/15/2026
461070-AN-4	Interstate Power & Light Sr Nt			1	2.A FE	3,999,167	74.0760	3,451,210	4,659,000	4,037,197		16,271			3.700	4.686	MS	50,757	172,383	08/04/2022	09/15/2046
461070-AP-9	Interstate Power & Light Sr Nt			1	2.A FE	31,919,360	97.0920	31,069,280	32,000,000	31,966,005		8,276			4.100	4.131	MS	346,222	1,312,000	09/19/2018	09/26/2028
461070-AV-6	Interstate Power & Light Sr Nt				2.A FE	2,993,760	96.1840	2,885,526	3,000,000	2,993,968		208			4.950	4.976	MS	47,438		09/04/2024	09/30/2034
461070-AW-4	Interstate Power & Light Sr Nt			1	2.A FE	271,943	94.5850	258,217	273,000	271,955		12			5.450	5.476	MS	4,753		09/04/2024	09/30/2054
46188B-AA-0	Invitation Homes OP Sr Nt			1	2.B FE	18,538,212	81.1570	15,560,289	19,173,000	18,730,273		60,754			2.000	2.378	FA	144,863	383,460	10/20/2021	08/15/2031
46188B-AB-8	Invitation Homes OP Sr Nt	LS		1	2.B FE	4,385,830	90.2230	4,619,418	5,120,000	4,566,099		125,174			2.300	5.438	MN	15,047	117,760	02/13/2024	11/15/2028
46188B-AC-6	Invitation Homes OP Sr Nt			1	2.B FE	22,237,119	79.6440	18,166,888	22,810,000	22,318,014		41,340			2.700	2.952	JJ	283,985	615,870	02/08/2023	01/15/2034
46188B-AD-4	Invitation Homes OP Sr Nt			1	2.B FE	2,602,319	92.0930	2,675,287	2,905,000	2,652,500		27,339			4.150	5.619	AO	25,451	120,558	02/28/2023	04/15/2032
46188B-AE-2	Invitation Homes OP Sr Nt			1	2.B FE	23,529,830	101.2610	24,297,577	23,995,000	23,598,266		59,240			5.450	5.799	FA	494,030	1,354,162	02/13/2024	08/15/2030
46188B-AF-9	Invitation Homes OP Sr Nt			1	2.B FE	4,932,100	99.3620	4,968,110	5,000,000	4,939,654		5,363			5.500	5.679	FA	103,889	284,931	07/31/2023	08/15/2033
46188B-AG-7	Invitation Homes OP Sr Nt			1	2.B FE	894,423	94.6220	872,416	922,000	894,857		434			4.875	5.255	FA	11,861		10/08/2024	02/01/2035
46266T-AF-5	IQVIA Inc Sec Nt			1	2.C FE	29,973,399	103.2660	30,979,890	30,000,000	29,978,876		5,477			6.250	6.270	FA	781,250	937,500	02/26/2024	02/01/2029
46284V-AE-1	Iron Mountain Inc Sr Nt			2	3.C FE	1,761,822	97.8840	1,788,339	1,827,000	1,773,015		11,193			5.250	6.284	MS	28,242	47,959	04/03/2024	03/15/2028
46284V-AG-6	Iron Mountain Inc Sr Nt			2	3.C FE	584,783	96.5230	581,069	602,000	584,951		168			5.000	5.898	JJ	13,879		12/19/2024	07/15/2028
46284V-AP-6	Iron Mountain Inc Sr Nt			1	3.C FE	6,161,563	102.1780	6,215,500	6,083,000	6,149,054		(12,509)			7.000	6.542	FA	160,862	212,905	06/27/2024	02/15/2029
46284V-AQ-4	Iron Mountain Inc Sr Nt			1	3.C FE	783,000	99.5960	779,836	783,000	783,000					6.250	6.250	JJ	3,398		12/03/2024	01/15/2033
465685-AH-8	ITC Holdings Corp Sr Nt			1	2.B FE	4,223,053	91.6770	4,101,629	4,474,000	4,233,413		7,130			5.300	5.777	JJ	118,561	237,122	07/17/2023	07/01/2043
465685-AP-0	ITC Holdings Corp Sr Nt			1	2.B FE	19,987,117	96.2950	19,258,900	20,000,000	19,995,785		1,378			3.350	3.358	MN	85,611	670,000	06/22/2018	11/15/2027
465685-AQ-8	ITC Holdings Corp Sr Nt			1	2.B FE	406,241	89.3460	407,419	456,000	420,049		5,782			2.950	4.626	MN	1,756	13,452	07/12/2022	05/14/2030
465685-AR-6	ITC Holdings Corp Sr Nt			1	2.B FE	24,087,828	100.0830	24,069,913	24,050,000	24,071,455		(7,408)			4.950	4.914	MS	327,381	1,190,475	09/08/2022	09/22/2027
46625H-HF-0	JPMorgan Chase & Co Sr Nt				1.F FE	4,546,950	109.0960	5,454,820	5,000,000	4,685,859		13,704			6.400	7.137	MN	40,889	320,000	07/17/2008	05/15/2038
46625H-JM-3	JPMorgan Chase & Co Sub Nt				1.G FE	7,701,530	99.2890	6,950,251	7,000,000	7,551,633		(17,675)			5.625	4.971	FA	147,656	393,750	04/24/2014	08/16/2043
46625H-NJ-5	JPMorgan Chase & Co Sub Nt				1.G FE	4,320,443	99.2240	4,299,359	4,333,000	4,329,555		1,160			4.250	4.281	AO	46,038	184,153	09/24/2015	10/01/2027
46647P-AF-3	JP Morgan Chase & Co Sr Nt Fix to Float 5/1/27			2	1.F FE	30,000,000	97.0660	29,119,770	30,000,000	30,000,000					3.540	3.540	MN	177,000	1,062,000	04/18/2017	05/01/2028
46647P-AL-0	JP Morgan Chase & Co Sr Nt Fix to Float 11/15/47			1	1.F FE	23,000,000	77.8400	17,903,200	23,000,000	23,000,000					3.964	3.964	MN	116,498	911,720	11/03/2017	11/15/2048
46647P-AM-8	JP Morgan Chase & Co Sr Nt Fix to Float 1/23/28			1	1.F FE	15,209,788	95.9660	14,490,791	15,100,000	15,143,868		(13,550)			3.509	3.407	JJ	232,549	529,859	10/29/2019	01/23/2029
46647P-AN-6	JP Morgan Chase & Co Sr Nt Fix to Float 1/23/48			1	1.F FE	28,000,000	76.7290	21,484,176	28,000,000	28,000,000					3.897	3.897	JJ	478,898	1,091,160	01/16/2018	01/23/2049
46647P-AV-8	JP Morgan Chase & Co Sr Nt Fix to Float 7/23/28			1	1.F FE	11,000,000	97.3280	10,706,124	11,000,000	11,000,000					4.203	4.203	JJ	202,912	462,330	07/16/2018	07/23/2029
46647P-BL-9	JP Morgan Chase & Co Sr Nt Fix to Float 4/30			2	1.E FE	603,624	87.9780	527,865	600,000	602,226		(389)			2.522	2.447	AO	2,900	15,132	04/08/2021	04/22/2031
46647P-DA-1	JP Morgan Chase & Co Sr Nt Fix to Flt 4/26/27			1	1.E FE	8,641,991	98.7820	8,556,488	8,662,000	8,650,319		3,211			4.323	4.367	AO	67,611	374,458	04/29/2022	04/26/2028
46647P-DK-9	JP Morgan Chase & Co Subordinated Nt Fix to Flt			1	1.G FE	15,000,000	101.8020	15,270,240	15,000,000	15,000,000					5.717	5.717	MS	254,883	857,550	09/07/2022	09/14/2033
46659*-AJ-6	JM Family Enterprises Inc. Sr Nt				2.A PL	10,000,000	100.3020	10,030,240	10,000,000	10,000,000					5.140	5.140	JD	38,550		12/04/2024	06/04/2030
476556-DC-6	Jersey Central Pwr & Lt Co Sr Nt			1	1.G FE	19,062,773	99.4820	18,205,133	18,300,000	18,403,658		(126,514)			4.300	3.570	JJ	362,848	786,900	05/15/2019	01/15/2026
476556-DD-4	Jersey Central Pwr & Lt Co Sr Nt			1	1.G FE	1,256,548	84.9650	1,070,554	1,260,000	1,257,563		304			2.750	2.780	MS	11,550	34,650	06/08/2021	03/01/2032
478111-AC-1	Johns Hopkins Health Sys Unsecured Nt				1.D FE	5,000,000	78.7150	3,935,740	5,000,000	5,000,000					3.837	3.837	MN	24,514	191,850	11/04/2016	05/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
478160-CE-2	Johnson & Johnson Sr Nt			2	1.A FE	21,977,340	96.9900	21,337,866	22,000,000	21,994,507		2,423			2.950	2.962	MS	212,728	649,000	02/28/2017	03/03/2027
478160-CG-7	Johnson & Johnson Sr Nt	0		1	1.A FE	8,979,030	78.6290	7,076,574	9,000,000	8,982,482		500			3.750	3.763	MS	110,625	337,500	02/28/2017	03/03/2047
478160-CK-8	Johnson & Johnson Sr Nt			1	1.A FE	3,995,240	95.5740	3,822,956	4,000,000	3,998,497		467			2.900	2.913	JJ	53,489	116,000	11/08/2017	01/15/2028
478160-CM-4	Johnson & Johnson Sr Nt Ser 30 YR			1	1.A FE	14,943,450	75.1180	11,267,730	15,000,000	14,952,963		1,307			3.500	3.520	JJ	242,083	525,000	11/08/2017	01/15/2048
478165-AH-6	Johnson SC & Son Inc Sr Nt			1	2.A FE	19,643,708	84.9050	16,350,098	19,257,000	19,579,844		(8,472)			4.750	4.627	AO	193,105	914,708	11/18/2015	10/15/2046
478375-AJ-7	Johnson Control Intl plc Sr Nt				2.B FE	2,309,480	94.9850	1,899,704	2,000,000	2,242,360		(9,919)			5.700	4.627	MS	38,000	114,000	02/02/2017	03/01/2041
478375-AL-2	Johnson Control Intl plc Sr Nt			1	2.B FE	35,913,615	86.0910	31,423,288	36,500,000	35,997,702		15,135			4.625	4.733	JJ	839,373	1,688,125	08/01/2018	07/02/2044
478375-AR-9	Johnson Control Intl plc Sr Nt			1	2.B FE	1,514,403	99.0580	1,562,151	1,577,000	1,548,235		24,258			3.900	5.605	FA	23,405	61,503	08/02/2023	02/14/2026
478375-AU-2	Johnson Control Intl plc Sr Nt			2	2.B FE	10,534,830	82.8090	8,694,914	10,500,000	10,529,532		(797)			4.500	4.480	FA	178,500	472,500	02/03/2017	02/15/2047
48250N-AC-9	KFC/Pizza Hut/Taco Bell Sr Nt			1	3.B FE	1,242,053	98.0570	1,188,450	1,212,000	1,214,628		(6,166)			4.750	4.216	JD	4,798	57,570	03/06/2020	06/01/2027
48263@-AA-7	KDM Holding Sr Nt				2.C	15,000,000	88.2690	13,240,305	15,000,000	15,000,000					3.560	3.560	MS	134,983	531,033	03/31/2022	03/31/2032
48305Q-AC-7	Kaiser Foundation Hospitals Sr Nt			2	1.D FE	14,945,250	96.7270	14,508,990	15,000,000	14,985,637		5,851			3.150	3.193	MN	78,750	472,500	04/25/2017	05/01/2027
48305Q-AD-5	Kaiser Foundation Hospitals Sr Nt			1	1.D FE	20,403,030	81.5490	16,880,622	20,700,000	20,436,819		6,648			4.150	4.237	MN	143,175	859,050	10/05/2022	05/01/2047
485134-BP-4	Kansas City Power and Light Sr Nt			1	1.F FE	32,384,300	99.2990	32,272,110	32,500,000	32,491,499		13,280			3.650	3.693	FA	448,139	1,186,250	08/13/2015	08/15/2025
485134-BQ-2	Kansas City Power and Light Sr Nt			1	1.F FE	11,624,370	78.9110	9,469,320	12,000,000	11,673,913		8,392			4.200	4.392	JD	22,400	504,000	05/22/2018	06/15/2047
485134-BR-0	Kansas City Power and Light Sr Nt			1	1.F FE	9,491,735	79.0310	7,507,983	9,500,000	9,492,976		176			4.200	4.205	MS	117,483	399,000	02/26/2018	03/15/2048
485260-BM-4	Kansas Gas & Elec Co Sr Nt			1	1.F FE	19,949,400	79.9430	15,988,520	20,000,000	19,960,658		1,262			4.300	4.315	JJ	396,556	860,000	06/25/2014	07/15/2044
491386-E*-5	Kentucky Power Company Sr Nt Ser G				2.B YE	14,000,000	93.9540	13,153,560	14,000,000	14,000,000					3.350	3.350	MS	142,003	469,000	09/12/2017	09/12/2027
491674-BK-2	Kentucky Utilities Co 1st Mtg Bd			1	1.F FE	12,494,625	98.9790	12,372,350	12,500,000	12,499,538		602			3.300	3.305	AO	103,125	412,500	09/21/2015	10/01/2025
49271V-AR-1	Keurig Dr Pepper Inc Sr Nt			1	2.B FE	15,681,765	82.3970	14,778,744	17,936,000	15,684,802		3,037			4.500	5.382	AO	170,392		12/05/2024	04/15/2052
49326E-EG-4	KeyCorp Sr MTN	LS			2.B FE	45,422,195	96.6930	43,995,133	45,500,000	45,470,532		8,114			4.100	4.121	AO	316,099	1,865,500	04/23/2018	04/30/2028
49326E-EN-9	KeyCorp Sr Nt Fix to Float 6/32			1	2.B FE	20,000,000	94.4830	18,896,600	20,000,000	20,000,000					4.789	4.789	JD	79,817	957,800	05/16/2022	06/01/2033
49327M-3F-9	Key Bank NA Sr Nt	LS		1	2.A FE	6,489,145	102.4060	6,656,397	6,500,000	6,493,390		2,059			5.850	5.889	MN	48,588	380,250	11/09/2022	11/15/2027
49327M-3H-5	Key Bank NA Sr Nt	LS		1	2.A FE	852,869	95.7210	820,326	857,000	853,515		342			5.000	5.062	JJ	18,449	42,850	01/23/2023	01/26/2033
49327V-2B-9	Key Bank NA Sub Bk Nt			2	2.B FE	20,677,375	93.8100	19,465,471	20,750,000	20,716,021		7,164			3.900	3.942	AO	175,338	809,250	03/06/2019	04/13/2029
49338@-AA-6	Keystone Appalachian Transmiss Keystone Appalachian Transmiss				1.G IF	10,500,000	96.8650	10,170,794	10,500,000	10,500,000					5.170	5.170	JJ	61,825		08/20/2024	01/15/2035
49338C-AB-9	Keyspan Gas East Corp Sr Nt			1	2.A FE	9,921,102	96.3900	9,542,561	9,900,000	9,903,813		(2,271)			2.742	2.718	FA	102,551	271,458	08/03/2016	08/15/2026
49427R-B#-8	Kilroy Realty L.P. Sr Nt Ser B				2.B	20,552,800	98.1560	19,631,120	20,000,000	20,149,961		(79,786)			4.350	3.912	AO	176,417	870,000	07/18/2019	10/18/2026
49427R-B@-0	Kilroy Realty L.P. Sr Nt				2.B	7,102,360	98.3660	6,885,606	7,000,000	7,024,818		(15,355)			4.300	4.059	AO	61,036	301,000	07/18/2019	07/18/2026
494368-BU-6	Kimberly-Clark Corp Sr Nt			1	1.F FE	3,993,800	98.0540	3,922,148	4,000,000	3,998,777		1,016			2.750	2.778	FA	41,556	110,000	01/10/2017	02/15/2026
494368-BV-4	Kimberly-Clark Corp Sr Nt			1	1.F FE	10,862,493	70.2570	7,657,980	10,900,000	10,869,731		956			3.200	3.218	JJ	146,302	348,800	09/08/2016	07/30/2046
49446R-AP-4	Kimco Realty Corp Sr Nt	LS		1	2.A FE	16,322,445	96.7970	16,939,493	17,500,000	17,256,381		132,958			2.800	3.630	AO	122,500	490,000	01/24/2017	10/01/2026
49446R-AQ-2	Kimco Realty Corp Sr Nt			2	2.A FE	14,881,950	78.9310	11,839,605	15,000,000	14,901,480		2,710			4.125	4.171	JD	51,563	618,750	11/01/2016	12/01/2046
49446R-AV-1	Kimco Realty Corp Sr Nt			1	2.A FE	2,259,359	72.4420	1,666,155	2,300,000	2,263,682		873			3.700	3.799	AO	21,275	85,100	11/14/2019	10/01/2049
494550-AW-6	Kinder Morgan Energy - LP Sr Nt			1	2.B FE	12,813,700	108.5030	11,935,286	11,000,000	12,433,634		(78,621)			6.950	5.494	JJ	352,519	764,500	10/29/2019	01/15/2038
49456B-AG-6	Kinder Morgan Inc Sr Nt			1	2.B FE	3,926,667	97.5200	3,110,875	3,190,000	3,741,588		(49,604)			5.300	3.162	JD	14,089	169,070	02/03/2021	12/01/2034
49456B-AH-4	Kinder Morgan Inc Sr Nt			1	2.B FE	36,205,304	93.4020	32,130,391	34,400,000	36,019,146		(50,910)			5.550	5.155	JD	159,100	1,909,200	06/17/2021	06/01/2045
49456B-AJ-0	Kinder Morgan Inc Sr Nt			1	2.B FE	6,000,800	86.8330	4,341,645	5,000,000	5,907,740		(27,633)			5.050	3.793	FA	95,389	252,500	06/15/2021	02/15/2046
49456B-AP-6	Kinder Morgan Inc Sr Nt			1	2.B FE	14,245,946	98.1480	14,035,178	14,300,000	14,280,339		5,692			4.300	4.347	MS	204,967	614,900	02/22/2018	03/01/2028
49456B-AQ-4	Kinder Morgan Inc Sr Nt			1	2.B FE	14,165,915	88.2420	11,912,711	13,500,000	14,095,067		(15,281)			5.200	4.869	MS	234,000	702,000	11/14/2019	03/01/2048
49456B-AR-2	Kinder Morgan Inc Sr Nt	LS		1	2.B FE	8,606,547	83.6630	7,377,421	8,818,000	8,683,319		20,286			2.000	2.269	FA	66,625	176,360	02/03/2021	02/15/2031
49803X-AA-1	Kite Realty Group LP Sr Nt			1	2.B FE	7,967,920	98.5640	7,885,152	8,000,000	7,993,450		3,555			4.000	4.049	AO	80,000	320,000	09/15/2016	10/01/2026
49803X-AE-3	Kite Realty Group Sr Nt			1	2.B FE	21,323,820	99.2980	21,346,070	21,497,000	21,339,372		15,552			5.500	5.603	MS	394,112	513,333	11/19/2024	03/01/2034
49803X-AF-0	Kite Realty Group Sr Nt	LS		1	2.B FE	1,694,308	97.1270	1,689,042	1,739,000	1,694,918		611			4.950	5.392	JD	3,826	28,694	11/20/2024	12/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50076Q-AN-6	Kraft Foods Group Inc Sr Nt				2.B FE	14,227,816	105.9940	12,295,316	11,600,000	13,515,998		(83,872)			6.500	4.935	FA	297,411	754,000	06/09/2014	02/09/2040
50077L-AM-8	Kraft Heinz Foods Co Sr Nt			1	2.B FE	5,306,926	90.5950	4,529,725	5,000,000	5,256,281		(7,196)			5.200	4.805	JJ	119,889	260,000	08/19/2016	07/15/2045
50077L-AT-3	Kraft Heinz Foods Co Sr Nt			1	2.B FE	4,439,275	99.0240	4,059,988	4,100,000	4,257,703		(37,770)			4.625	3.543	JJ	79,537	189,625	10/29/2019	01/30/2029
50077L-AZ-9	Kraft Heinz Foods Co Sr Nt			1	2.B FE	5,770,100	85.6750	4,883,475	5,700,000	5,765,318		(1,405)			4.875	4.795	AO	69,469	277,875	01/21/2021	10/01/2049
501044-DG-3	Kroger Co Sr Nt			2	2.A FE	31,841,209	81.8770	26,118,795	31,900,000	31,852,600		1,129			4.450	4.460	FA	591,479	1,419,550	10/29/2019	02/01/2047
501044-DM-0	Kroger Co Sr Nt			1	2.B FE	3,521,610	94.0630	2,821,896	3,000,000	3,468,429		(11,275)			5.400	4.335	JJ	74,700	162,000	10/29/2019	01/15/2049
501797-AW-4	L Brands Inc Sr Nt			1	3.B FE	6,322,048	100.8120	6,398,557	6,347,000	6,286,588		(8,751)			6.625	6.553	AO	105,122	396,639	04/24/2024	10/01/2030
50202*-AD-3	LIDL US LLC Sr Nt Ser D				2.A	11,000,000	91.9340	10,112,784	11,000,000	11,000,000					4.700	4.700	MS	172,333	517,000	08/31/2022	09/01/2034
50209L-A*-8	LMRK Issuer Co III, LLC LMRK Issuer Co III, LLC				2.B PL	17,900,000	100.2970	17,953,144	17,900,000	17,900,000					5.690	5.731	MJSD	2,829	1,018,510	05/12/2023	06/30/2033
502431-AF-6	L3Harris Tech Inc Sr Nt			1	2.B FE	6,981,170	90.3750	6,326,243	7,000,000	6,990,075		1,837			2.900	2.931	JD	9,022	203,000	11/13/2019	12/15/2029
502431-AM-1	L3Harris Tech Inc Sr Nt			1	2.B FE	8,662,601	98.2110	7,660,419	7,800,000	8,174,795		(110,229)			4.400	2.822	JD	15,253	343,200	05/05/2020	06/15/2028
502431-AP-4	L3Harris Tech Inc Sr Nt				2.B FE	17,497,175	101.1940	17,708,898	17,500,000	17,498,042		851			5.400	5.406	JJ	435,750	905,625	08/02/2023	01/15/2027
502431-AR-0	L3Harris Tech Inc Sr Nt			1	2.B FE	18,984,048	96.9680	18,627,457	19,210,000	18,988,353		3,027			5.600	5.682	JJ	451,222	1,075,760	08/03/2023	07/31/2053
50540R-AU-6	Laboratory Corp of America Sr Nt			2	2.B FE	21,996,940	97.2220	21,388,840	22,000,000	21,998,642		241			3.600	3.601	MS	264,000	792,000	08/17/2017	09/01/2027
50540R-AW-2	Laboratory Corp of America Sr Nt			1	2.B FE	15,559,596	90.5800	14,130,418	15,600,000	15,578,713		3,967			2.950	2.980	JD	38,350	460,200	11/18/2019	12/01/2029
513075-BZ-3	Lamar Media Corp Sr Nt			1	3.C FE	5,429,333	88.0530	4,772,489	5,420,000	5,425,483		(1,226)			3.625	3.598	AO	41,478	196,475	09/08/2021	01/15/2031
513272-AD-6	Lamb Weston HLD Sr Unsecured Nt			1	3.C FE	12,841,708	91.4040	11,998,551	13,127,000	12,861,602		18,759			4.125	4.563	JJ	227,124	412,500	07/30/2024	01/31/2030
513272-AE-4	Lamb Weston HLD Sr Nt			1	3.C FE	2,629,379	90.4730	2,669,849	2,951,000	2,649,262		19,883			4.375	6.180	JJ	54,153	64,553	07/25/2024	01/31/2032
518058-AA-6	Lasalle Property Fund LP Sr Nt				2.B	15,000,000	95.7100	14,356,470	15,000,000	15,000,000					3.140	3.140	FA	180,550	471,000	02/13/2020	02/13/2027
524660-BA-4	Leggett & Platt Inc Sr Nt			1	2.C FE	15,694,455	60.6600	10,456,605	17,238,000	15,756,182		26,581			3.500	4.004	MN	77,092	603,330	08/17/2022	11/15/2051
52736R-BJ-0	Levi Strauss & Co Sr Nt	LS		1	3.A FE	400,350	87.8270	447,915	510,000	423,385		10,955			3.500	6.934	MS	5,950	17,850	10/21/2022	03/01/2031
529043-AE-1	Lexington Realty Trust Sr Nt			1	2.B FE	58,400,547	86.4260	50,326,841	58,231,000	58,337,065		(18,105)			2.700	2.664	MS	462,936	1,572,237	10/26/2021	09/15/2030
529537-AA-0	LXP Industrial Trust Sr Nt			1	2.B FE	5,842,282	81.2310	5,808,038	7,150,000	6,138,280		122,092			2.375	4.832	AO	42,453	169,813	07/26/2022	10/01/2031
53154*-AM-5	Liberty Utilities Finance Sr Nt Ser E-4			1	2.B	6,000,000	96.9290	5,815,752	6,000,000	6,000,000					3.940	3.940	AO	40,057	236,400	03/24/2017	04/30/2027
532457-BT-4	Eli Lilly & Co Sr Nt			1	1.E FE	1,018,360	78.3660	783,659	1,000,000	1,016,233		(414)			3.950	3.845	MS	11,631	39,500	03/25/2019	03/15/2049
532457-BV-9	Eli Lilly & Co Sr Nt			1	1.E FE	21,199,987	95.2650	20,196,074	21,200,000	21,199,446		(241)			3.375	3.374	MS	210,675	715,500	04/04/2019	03/15/2029
532457-CE-6	Eli Lilly & Co Sr Nt			1	1.E FE	1,996,700	100.0690	2,001,372	2,000,000	1,998,672		1,091			5.000	5.060	FA	34,444	100,000	02/23/2023	02/27/2026
532716-AK-3	Limited Brands Inc Sr Nt			1	4.A FE	1,455,712	100.9970	1,499,807	1,485,000	1,459,852		1,865			6.950	7.208	MS	34,403	103,208	06/08/2022	03/01/2033
53359#-AE-2	Lincoln Electric Sr Nt				2.A	10,000,000	92.2030	9,220,310	10,000,000	10,000,000					2.750	2.750	AO	54,236	275,000	10/20/2016	10/20/2028
53359#-AL-6	Lincoln Electric Lincoln Electric Holdings				2.A	24,000,000	102.9130	24,699,024	24,000,000	24,000,000					5.740	5.740	JD	42,093	688,800	06/20/2024	06/20/2034
53621@-AE-6	Lion Industrial Properties LP Sr Gtd Nt Ser B			1	2.A	17,000,000	98.4430	16,735,378	17,000,000	17,000,000					3.990	3.990	MS	171,459	678,300	03/31/2016	03/31/2026
53621@-AG-1	Lion Industrial Properties LP Gtd Sr Nt				2.A	9,842,800	98.1800	9,817,950	10,000,000	9,963,515		20,762			4.140	4.370	MS	138,000	414,000	06/28/2018	09/01/2026
53621@-AH-9	Lion Industrial Properties LP Gtd Sr Nt Ser A			1	2.A	4,250,000	97.1140	4,127,341	4,250,000	4,250,000					4.100	4.100	FA	65,828	174,250	02/15/2017	02/15/2027
53621@-AJ-5	Lion Industrial Properties LP Gtd Sr Nt Ser B				2.A	5,750,000	97.4370	5,602,633	5,750,000	5,750,000					4.100	4.100	AO	48,460	235,750	04/17/2017	04/17/2027
539830-BD-0	Lockheed Martin Corp Sr Nt			1	1.F FE	9,892,000	78.9180	7,891,760	10,000,000	9,915,087		2,747			3.800	3.861	MS	126,667	380,000	02/12/2015	03/01/2045
539830-BH-1	Lockheed Martin Corp Sr Nt			1	1.F FE	30,145,324	98.9990	29,456,192	29,754,000	29,787,984		(32,158)			3.550	3.437	JJ	487,056	1,056,267	11/20/2018	01/15/2026
539830-BL-2	Lockheed Martin Corp Sr Nt			1	1.F FE	17,530,799	89.1770	15,784,311	17,700,000	17,558,905		3,737			4.700	4.760	MN	106,298	831,900	11/16/2015	05/15/2046
539830-BN-8	Lockheed Martin Corp Sr Nt	O		1	1.F FE	15,564,455	79.0830	13,444,042	17,000,000	15,691,555		23,144			4.090	4.583	MS	204,727	695,300	11/20/2018	09/15/2052
539830-CB-3	Lockheed Martin Corp Lockheed Martin Corp	LS			1.F FE	2,494,525	94.2140	2,355,348	2,500,000	2,494,590		65			5.200	5.214	FA	49,111		12/04/2024	02/15/2055
54336#-AA-6	Longwood Energy Partners LLC Sec Nt				2.C PL	29,672,442	81.4090	24,156,111	29,672,442	29,672,442					4.490	4.490	JD	3,701	1,332,293	03/29/2018	06/30/2051
546676-AW-7	Louisville Gas & Elec Co 1st Mtg Bd	LS		1	1.F FE	16,989,290	98.9610	16,823,285	17,000,000	16,998,996		1,309			3.300	3.308	AO	140,250	561,000	02/12/2018	10/01/2025
546676-AX-5	Louisville Gas & Elec Co 1st Mtg Bd	M		1	1.F FE	7,773,150	82.3210	6,174,090	7,500,000	7,728,009		(7,194)			4.375	4.150	AO	82,031	328,125	12/12/2017	10/01/2045
548661-DN-4	Lowes Cos Inc Sr Nt			1	2.A FE	2,297,250	73.7740	2,213,226	3,000,000	2,298,963		1,713			3.700	5.591	AO	23,433		11/26/2024	04/15/2046
548661-DP-9	Lowes Cos Inc Sr Nt			2	2.A FE	20,971,460	96.7020	20,307,462	21,000,000	20,992,518		3,027			3.100	3.116	MN	104,883	651,000	10/04/2017	05/03/2027
548661-DQ-7	Lowes Cos Inc Sr Nt			2	2.A FE	49,182,399	77.4640	43,304,037	55,902,000	49,143,916		26,557			4.050	4.907	MN	364,761	1,049,031	11/26/2024	05/03/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
548661-DR-5	Lowes Cos Inc Sr Nt			1	2.A FE	11,881,245	95.1340	10,464,729	11,000,000	11,417,601		(97,578)			3.650	2.646	AO	95,914	401,500	01/23/2020	04/05/2029
548661-DS-3	Lowes Cos Inc Sr Nt			1	2.A FE	17,692,568	82.4380	12,200,868	14,800,000	17,375,141		(68,986)			4.550	3.469	AO	160,868	673,400	01/23/2020	04/05/2049
548661-DZ-7	Lowes Cos Inc Sr Nt			1	2.A FE	3,187,913	62.2540	3,000,020	4,819,000	3,215,837		27,924			3.000	5.407	AO	30,520	144,570	01/05/2024	10/15/2050
548661-EM-5	Lowes Cos Inc Sr Nt	LS		1	2.A FE	9,507,900	96.2430	9,624,290	10,000,000	9,517,796		6,432			5.625	5.981	AO	118,750	562,500	08/03/2023	04/15/2053
548661-ER-4	Lowes Cos Inc Sr Nt			1	2.A FE	8,415,076	97.8490	8,110,670	8,289,000	8,413,044		(1,790)			5.750	5.643	JJ	238,309	476,618	07/31/2023	07/01/2053
55261F-AR-5	M&T Bank Corp Sr Nt Fixed to Float			1	2.A FE	2,252,645	95.6750	2,152,676	2,250,000	2,252,230		(220)			5.053	5.038	JJ	48,635	113,693	01/24/2023	01/27/2034
55279H-AV-2	Manuf & Traders Tr Co Sr Nt			2	1.G FE	6,994,750	99.7470	6,982,262	7,000,000	6,998,044		1,743			4.650	4.677	JJ	139,242	325,500	01/25/2023	01/27/2026
552953-CK-5	MGM Mirage Sr Nt			1	3.C FE	2,130,864	99.7570	2,114,853	2,120,000	2,130,142		(722)			6.125	5.979	MS	37,512		09/12/2024	09/15/2029
55336V-AA-8	MPLX LP Sr Nt			1	2.B FE	732,277	99.8420	698,895	700,000	700,000		(5,973)			4.000	3.005	FA	10,578	28,000	10/29/2019	02/15/2025
55336V-AJ-9	MPLX LP Sr Nt			1	2.B FE	13,131,800	99.9270	12,490,850	12,500,000	12,515,505		(89,873)			4.875	4.132	JD	50,781	609,375	03/10/2017	06/01/2025
55336V-AK-6	MPLX LP Sr Nt			1	2.B FE	29,470,530	98.5170	29,062,515	29,500,000	29,492,601		2,370			4.125	4.134	MS	405,625	1,216,875	02/06/2018	03/01/2027
55336V-AN-0	MPLX LP Sr Nt			1	2.B FE	10,932,491	81.9030	8,927,449	10,900,000	10,931,053		(840)			4.700	4.679	AO	108,152	512,300	10/29/2019	04/15/2048
55336V-AR-1	MPLX LP Sr Nt	LS		1	2.B FE	20,718,130	96.9230	20,353,893	21,000,000	20,896,063		29,681			4.000	4.166	MS	247,333	840,000	04/30/2018	03/15/2028
55336V-AT-7	MPLX LP Sr Nt			1	2.B FE	3,415,170	91.6780	2,750,337	3,000,000	3,374,839		(8,614)			5.500	4.625	FA	62,333	165,000	10/29/2019	02/15/2049
55336V-BP-4	MPLX LP Sr Nt			1	2.B FE	12,298,551	88.3530	10,116,373	11,450,000	12,245,564		(19,730)			5.200	4.695	JD	49,617	595,400	02/24/2022	12/01/2047
55336V-BQ-2	MPLX LP Sr Nt			1	2.B FE	18,832,800	87.5090	17,501,820	20,000,000	19,188,737		128,671			2.650	3.450	FA	200,222	530,000	02/22/2022	08/15/2030
55336V-BT-6	MPLX LP Sr Nt			1	2.B FE	11,382,930	84.1760	9,680,263	11,500,000	11,388,028		1,904			4.950	5.016	MS	169,194	569,250	03/10/2022	03/14/2052
55336V-BV-1	MPLX LP Sr Nt			1	2.B FE	1,438,052	96.1100	1,398,402	1,455,000	1,440,676		1,382			5.000	5.149	MS	24,250	72,750	02/03/2023	03/01/2033
55354G-AH-3	MSCI Inc Sr Nt			1	2.C FE	44,428	94.3670	47,183	50,000	45,725		735			4.000	6.054	MN	256	2,000	03/09/2023	11/15/2029
55354G-AK-6	MSCI Inc Sr Nt			1	2.C FE	106,729	91.1610	109,393	120,000	108,251		1,522			3.625	5.671	MS	1,450	4,350	02/13/2024	09/01/2030
55354G-AL-4	MSCI Inc Sr Nt			1	2.C FE	8,589,200	91.8070	9,180,730	10,000,000	8,854,248		150,237			3.875	6.151	JD	32,292	387,500	03/09/2023	02/15/2031
55354G-AM-2	MSCI Inc Sr Nt			1	2.C FE	5,219,793	89.7130	5,149,526	5,740,000	5,266,912		47,119			3.625	5.044	MN	34,679	208,075	02/27/2024	11/01/2031
55354G-AQ-3	MSCI Inc Sec Nt			1	2.C FE	1,365,836	84.4470	1,407,444	1,666,667	1,392,173		21,714			3.250	5.694	FA	20,463	33,145	02/20/2024	08/15/2033
55396#-AA-0	Mankato Energy Center LLC Sr Sec Nt				2.B PL	8,998,506	85.7650	7,717,586	8,998,506	8,998,506					2.900	2.910	MJSD	725	260,957	07/21/2020	05/31/2039
55903V-BC-6	Warnermedia Holdings Inc. Sr Nt	LS		1	2.C FE	25,710,000	88.1090	22,652,747	25,710,000	25,710,000					4.279	4.279	MS	323,927	1,100,131	05/01/2023	03/15/2032
55903V-BD-4	Warnermedia Holdings Inc. Sr Nt			1	2.C FE	16,670,000	80.2820	13,383,009	16,670,000	16,670,000					5.050	5.050	MS	247,874	841,835	05/01/2023	03/15/2042
55903V-BE-2	Warnermedia Holdings Inc. Sr Nt			1	2.C FE	54,775,990	74.4090	41,494,346	55,765,000	54,802,536		15,257			5.141	5.260	MS	844,136	2,866,879	05/01/2023	03/15/2052
56081#-BP-4	Major League Baseball Tr Sr Sec Nt				1.F FE	7,000,000	84.1050	5,887,378	7,000,000	7,000,000					4.010	4.010	JD	16,374	280,700	06/11/2018	12/10/2038
56081#-CU-2	Major League Baseball Tr Sr Nt Ser 59				1.F FE	1,000,000	80.8890	808,886	1,000,000	1,000,000					2.490	2.490	JD	1,453	24,900	12/10/2021	12/10/2033
56081#-DA-5	Major League Baseball Tr Sr Sec Nt				1.F FE	7,400,000	99.1950	7,340,437	7,400,000	7,400,000					4.550	4.550	JD	19,641	336,700	12/12/2022	12/10/2028
56081#-DB-3	Major League Baseball Tr Sec Nt				1.F FE	15,000,000	101.7150	15,257,235	15,000,000	15,000,000					5.640	5.640	JD	47,000	843,650	12/11/2023	12/10/2026
56081#-DE-7	Major League Baseball Tr Major League Baseball Trust				1.F Z	23,700,000	97.6410	23,140,870	23,700,000	23,700,000					4.500	4.500	JD	62,213		12/10/2024	12/10/2029
56081#-DF-4	Major League Baseball Tr Major League Baseball Trust				1.F Z	2,450,000	96.8180	2,372,041	2,450,000	2,450,000					4.640	4.640	JD	6,631		12/10/2024	12/10/2031
57169*-AX-5	Mars Inc Sr Nt Ser N			1	1.E	25,000,000	96.5840	24,145,900	25,000,000	25,000,000					2.720	2.720	MS	177,556	692,500	09/27/2016	09/27/2026
57169*-BF-3	Mars Inc Sr Nt Ser U-1			1	1.E	25,000,000	97.2010	24,300,175	25,000,000	25,000,000					3.530	3.530	MS	225,528	882,500	03/29/2017	03/29/2027
57169*-BL-0	Mars Inc Sr Nt Ser X				1.E	10,000,000	86.8730	8,687,340	10,000,000	10,000,000					4.070	4.070	MS	104,011	407,000	03/29/2017	03/29/2037
57284P-AD-3	Marshfield Clinic Health Sr Nt			1	2.B FE	10,350,000	100.3780	10,389,154	10,350,000	10,350,000					5.750	5.750	FA	224,825	71,084	06/26/2024	03/15/2034
573284-AW-6	Martin Marietta Materials Inc Sr Nt				2.B FE	24,394,622	85.0470	20,759,851	24,410,000	24,399,659		1,444			2.400	2.407	JJ	270,137	585,840	06/23/2021	07/15/2031
573284-AX-4	Martin Marietta Materials Inc Sr Nt				2.B FE	33,429,389	64.8460	21,853,001	33,700,000	33,449,498		5,882			3.200	3.242	JJ	497,262	1,078,400	06/23/2021	07/15/2051
57456#-AA-3	Mas RNG Holdings LLC Ser A (Project Peachtree) IFM				2.C PL	3,915,540	92.1000	3,606,212	3,915,540	3,915,540					3.650	3.650	JD	4,367	148,627	03/08/2022	12/31/2039
57456#-AB-1	Mas RNG Holdings LLC Ser B (Project Peachtree) IFM				2.C PL	9,494,591	93.0000	8,829,969	9,494,591	9,494,591					3.650	3.650	JD	10,589	360,597	05/20/2022	12/31/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
575767-AG-3	Mass Mutual Life ins Co Sub Nt				1.D FE	28,883,940	121.3050	28,203,436	23,250,000	28,584,805		(220,036)			8.875	6.412	JD	171,953	2,063,438	08/08/2023	06/01/2039
575767-AM-0	Mass Mutual Life ins Co Sub Nt - Fix to Float 2049				1.D FE	20,294,062	86.6820	19,558,082	22,563,000	20,393,116		99,053			5.077	6.347	FA	432,753	967,829	05/30/2024	02/15/2069
575767-AQ-1	Mass Mutual Life ins Co Sub Nt			1	1.D FE	722,442	66.8590	669,926	1,002,000	727,455		5,013			3.375	5.368	AO	7,139	33,818	01/04/2024	04/15/2050
575767-AT-5	Mass Mutual Life ins Co Sr Nt			1	1.D FE	16,711,878	95.7780	15,324,464	16,000,000	16,690,039		(11,154)			5.672	5.368	JD	75,627	907,520	12/15/2022	12/01/2052
57636Q-AG-9	Mastercard Inc Sr Nt			1	1.D FE	7,192,050	97.3120	7,298,430	7,500,000	7,425,211		37,736			2.950	3.501	MN	24,583	221,250	03/06/2018	11/21/2026
57636Q-AJ-3	Mastercard Inc Sr Nt			2	1.D FE	2,992,980	96.8670	2,906,016	3,000,000	2,997,518		732			3.500	3.528	FA	36,458	105,000	02/21/2018	02/26/2028
57636Q-AM-6	Mastercard Inc Sr Nt	0		1	1.D FE	20,971,020	93.2400	19,580,295	21,000,000	20,986,161		2,894			2.950	2.966	JD	51,625	619,500	05/28/2019	06/01/2029
57636Q-AP-9	Mastercard Inc Sr Nt			1	1.D FE	19,212,655	93.3650	17,972,782	19,250,000	19,228,914		3,633			3.350	3.373	MS	170,175	644,875	03/24/2020	03/26/2030
57636Q-AX-2	Mastercard Inc Sr Nt			1	1.E FE	1,998,120	99.1080	1,982,158	2,000,000	1,998,398		156			4.850	4.862	MS	97,000	97,000	03/06/2023	03/09/2033
578454-AD-2	Mayo Clinic Ser 2016 Nt			1	1.C FE	22,000,000	80.9740	17,814,302	22,000,000	22,000,000					4.128	4.128	MN	116,043	908,160	03/10/2016	11/15/2052
579780-AN-7	McCormick & Co Inc Sr Nt			1	2.B FE	19,990,570	96.8050	19,361,040	20,000,000	19,996,640		905			3.400	3.405	FA	256,889	680,000	08/11/2017	08/15/2027
579780-AP-2	McCormick & Co Inc Sr Nt			2	2.B FE	11,109,670	81.1210	8,923,310	11,000,000	11,093,029		(2,578)			4.200	4.141	FA	174,533	462,000	08/16/2017	08/15/2047
579780-AT-4	McCormick & Co Inc Sr Unsecured			1	2.B FE	1,285,489	97.4110	1,290,694	1,325,000	1,289,124		3,450			4.950	5.359	AO	13,846	65,588	12/11/2023	04/15/2033
58013M-ER-1	McDonalds Corp Sr Nt				2.A FE	7,193,056	76.3500	7,814,412	10,235,000	7,290,312		83,807			3.625	6.292	MN	61,836	371,019	10/31/2023	05/01/2043
58013M-EU-4	McDonalds Corp Sr Nt MTN			1	2.A FE	6,935,460	99.4300	6,960,086	7,000,000	6,995,948		9,895			3.375	3.522	MN	22,969	236,250	04/10/2018	05/26/2025
58013M-FB-5	McDonalds Corp Sr Nt			1	2.A FE	4,050,480	97.6980	3,907,916	4,000,000	4,014,032		(6,936)			3.500	3.311	MS	46,667	140,000	04/17/2019	03/01/2027
58013M-FF-6	McDonalds Corp Sr Nt			1	2.A FE	59,754,124	97.2910	58,374,720	60,000,000	59,905,023		24,613			3.800	3.848	AO	570,000	2,280,000	04/18/2019	04/01/2028
58013M-FH-2	McDonalds Corp Sr MTN	0		1	2.A FE	26,846,291	83.2380	17,313,587	20,800,000	26,222,107		(162,704)			4.450	2.897	MS	308,533	925,600	01/21/2021	09/01/2048
58013M-FK-5	McDonalds Corp Sr Nt			1	2.A FE	4,722,891	71.9780	4,469,840	6,210,000	4,725,281		2,390			3.625	5.388	MS	75,038		12/03/2024	09/01/2049
58013M-FR-0	McDonalds Corp Sr MTN			1	2.A FE	8,026,741	79.2480	5,785,082	7,300,000	7,914,023		(28,567)			4.200	3.606	AO	76,650	189,000	12/05/2024	04/01/2050
58013M-FT-6	McDonalds Corp Sr Nt	LS		1	2.A FE	4,757,200	91.4240	4,571,210	5,000,000	4,761,514		3,941			5.150	5.487	MS	80,111	257,500	12/04/2023	09/09/2052
58013M-FX-7	McDonalds Corp Sr Nt			1	2.A FE	11,357,136	100.6140	11,469,973	11,400,000	11,361,928		4,792			5.000	5.086	MN	69,667	285,000	05/14/2024	05/17/2029
581557-AM-7	McKesson Corp Deb			1	2.A FE	12,112,100	106.0690	10,606,920	10,000,000	10,405,751		(172,174)			7.650	5.630	MS	255,000	765,000	02/24/2011	03/01/2027
581557-BC-8	McKesson Corp Sr Nt			1	2.A FE	11,446,510	88.1790	9,699,657	11,000,000	11,351,902		(11,222)			4.883	4.630	MS	158,155	537,130	08/21/2014	03/15/2044
58155Q-AE-3	McKesson Corp Sr Nt			1	2.A FE	5,419,480	100.0660	5,503,603	5,500,000	5,440,090		2,132			6.000	6.107	MS	110,000	330,000	02/23/2011	03/01/2041
58502B-AE-6	Pediatrix Medical Group Sr Nt	LS		1	3.C FE	4,940,761	95.4560	4,878,756	5,111,000	4,942,963		2,202			5.375	6.131	FA	103,782		12/19/2024	02/15/2030
585055-AY-2	Medtronic Inc Sr Nt	0		1	1.G FE	14,691,450	82.8700	12,430,515	15,000,000	14,770,673		8,308			4.000	4.120	AO	150,000	600,000	03/19/2013	04/01/2043
585055-BU-9	Medtronic Inc Sr Nt			1	1.G FE	24,933,000	88.9790	22,244,750	25,000,000	24,945,813		1,594			4.625	4.642	MS	340,451	1,156,250	09/02/2015	03/15/2045
58769J-AR-8	Mercedes-Benz Fin N/A Sr Nt				1.F FE	8,989,290	99.2150	8,929,314	9,000,000	8,991,177		1,887			4.850	4.877	JJ	206,125	218,250	01/08/2024	01/11/2029
58933Y-AW-5	Merck & Co Inc Sr Nt			1	1.E FE	1,545,012	78.3990	1,411,177	1,800,000	1,550,660		5,327			4.000	4.993	MS	22,800	72,000	12/07/2023	03/07/2049
58933Y-AX-3	Merck & Co Inc Sr Nt			1	1.E FE	10,230,000	95.0880	9,508,780	10,000,000	10,102,327		(24,082)			3.400	3.122	MS	107,667	340,000	04/11/2019	03/07/2029
58933Y-BE-4	Merck & Co Inc Sr Nt			1	1.E FE	15,712,246	83.5480	13,154,412	15,744,680	15,721,440		3,072			2.150	2.173	JD	19,746	338,511	12/07/2021	12/10/2031
58933Y-BF-1	Merck & Co Inc Sr Nt			1	1.E FE	1,072,528	60.3460	965,528	1,600,000	1,082,109		9,069			2.750	4.935	JD	2,567	44,000	12/07/2023	12/10/2051
58933Y-BM-6	Merck & Co Inc Sr Nt			1	1.E FE	4,588,592	91.1370	4,192,307	4,600,000	4,588,940		316			5.000	5.016	MN	28,111	230,000	12/07/2023	05/17/2053
59073@-AB-2	Mesquite Power Ser 17-A Sec Nt				2.A PL	14,066,104	84.2860	11,855,752	14,066,104	14,066,104					4.640	4.668	MJSD	1,813	652,667	11/22/2017	12/31/2046
591894-CC-2	Metropolitan Edison Company Nt			1	2.A FE	15,128,540	97.3170	14,597,565	15,000,000	15,058,135		(14,407)			4.300	4.186	JJ	297,417	645,000	10/31/2019	01/15/2029
59217G-BY-4	Met Life Global Funding I Sr Nt				1.D FE	54,042,150	97.8370	51,853,610	53,000,000	53,231,180		(113,532)			3.450	3.218	JD	66,029	1,828,500	08/28/2018	12/18/2026
59217G-CK-3	Met Life Global Funding I Secured Nt				1.D FE	17,473,600	95.6310	16,735,495	17,500,000	17,495,450		1,188			3.000	3.009	MS	148,750	525,000	06/20/2019	09/19/2027
59217G-DC-0	Met Life Global Funding I Secured Nt				1.D FE	24,478,930	92.3740	22,631,532	24,500,000	24,489,813		2,102			3.050	3.060	JD	29,060	747,250	06/11/2019	06/17/2029
59217G-FR-5	Met Life Global Funding I Sec Nt				1.D FE	34,996,850	99.7740	34,921,040	35,000,000	34,997,410		560			4.850	4.852	JJ	815,743	848,750	01/02/2024	01/08/2029
59447#-AG-8	Michigan Electric Transmission Sr Sec Nt				1.F	20,000,000	76.8050	15,360,960	20,000,000	20,000,000					3.900	3.900	AO	140,833	780,000	04/26/2016	04/26/2046
594918-BJ-2	Microsoft Corp Sr Nt			1	1.A FE	9,997,400	98.9500	9,894,970	10,000,000	9,999,750		290			3.125	3.128	MN	50,347	312,500	10/29/2015	11/03/2025
594918-BL-7	Microsoft Corp Sr Nt	0		1	1.A FE	32,463,757	92.0910	28,640,177	31,100,000	32,231,497		(34,726)			4.450	4.183	MN	222,970	1,383,950	08/08/2017	11/03/2045
594918-CA-0	Microsoft Corp Sr Nt	LS		1	1.A FE	3,989,240	88.5760	3,543,056	4,000,000	3,990,912		244			4.250	4.266	FA	68,472	170,000	01/30/2017	02/06/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
595112-BS-1	Micron Technology Inc Sr Unsecured Nt			1	2.C FE	16,000,000	83.6980	13,391,600	16,000,000	16,000,000					2.703	2.703	AO	91,301	432,480	10/18/2021	04/15/2032
595112-BU-6	Micron Technology Inc Sr Unsecured Nt			1	2.C FE	10,000,000	67.2670	6,726,710	10,000,000	10,000,000					3.477	3.477	MN	57,950	347,700	10/18/2021	11/01/2051
59523U-AU-1	Mid-America Apartments Sr Nt			1	1.G FE	3,899,155	61.5290	2,433,476	3,955,000	3,903,323		1,261			2.875	2.946	MS	33,480	113,706	08/05/2021	09/15/2051
59524Q-AA-3	Mid-Atlantic Interstate Sr Nt				1.G FE	44,687,251	97.0600	43,385,775	44,700,000	44,695,328		1,266			4.100	4.103	MN	234,178	1,832,700	06/08/2018	05/15/2028
59524Q-B*-5	Mid-Atlantic Interstate Sr Nt				1.G	30,000,000	103.2830	30,984,840	30,000,000	30,000,000					5.940	5.940	MN	297,000	886,050	05/02/2024	05/01/2034
59562Q-AL-9	MidAmerican Energy Co 1st Mtg			1	1.F FE	995,280	89.7320	897,315	1,000,000	996,334		119			4.800	4.830	MS	14,133	48,000	09/12/2013	09/15/2043
59562Q-AP-0	MidAmerican Energy Co 1st Mtg Bd		0	1	1.F FE	10,485,510	82.4640	8,658,752	10,500,000	10,488,315		331			4.250	4.258	MN	74,375	446,250	10/05/2015	05/01/2046
59562Q-AT-2	MidAmerican Energy Co 1st Mtg Bd			1	1.F FE	24,478,195	95.3450	23,359,476	24,500,000	24,489,442		2,239			3.650	3.661	AO	188,786	894,250	01/07/2019	04/15/2029
59562Q-AU-9	MidAmerican Energy Co 1st Mtg Bd			1	1.F FE	1,490,850	81.2320	1,218,483	1,500,000	1,491,857		185			4.250	4.286	JJ	29,396	63,750	01/07/2019	07/15/2049
59562Q-AZ-8	MidAmerican Energy Co 1st Lien			1	1.F FE	12,601,343	94.2860	11,931,906	12,655,000	12,602,174		831			5.300	5.328	FA	279,465	348,399	01/22/2024	02/01/2055
59562V-AM-9	MidAmerican Energy Hldings Co Nt			1	1.G FE	6,680,301	105.1640	5,378,067	5,114,000	6,189,411		(75,441)			6.125	3.809	AO	78,308	313,233	09/07/2017	04/01/2036
59562V-AP-2	MidAmerican Energy Hldings Co Sr Nt			1	1.G FE	1,208,858	103.3850	1,033,845	1,000,000	1,155,811		(9,370)			5.950	4.312	MN	7,603	59,500	08/30/2018	05/15/2037
607120-FL-1	Mobile Airport Authority Sr Nt Ser A1				1.F	12,423,158	85.2640	10,592,519	12,423,158	12,423,158					3.180	3.193	FMAN	57,064	395,056	06/17/2019	05/09/2039
60871R-AD-2	Molson Coors Brewing Co Co Gtd Nt			1	2.B FE	9,356,050	91.6410	8,247,726	9,000,000	9,270,860		(10,125)			5.000	4.741	MN	75,000	450,000	08/18/2014	05/01/2042
60871R-AG-5	Molson Coors Brewing Co Sr Nt			1	2.B FE	14,837,560	97.5090	14,626,305	15,000,000	14,968,909		19,186			3.000	3.138	JJ	207,500	450,000	11/15/2016	07/15/2026
609207-AM-7	Mondelez International Sr Nt	LS		1	2.B FE	41,728,746	97.9980	41,158,992	42,000,000	41,896,402		28,264			4.125	4.205	MN	259,875	1,732,500	06/05/2018	05/07/2028
609207-AP-0	Mondelez International Sr Nt			1	2.B FE	21,642,060	81.1150	17,845,278	22,000,000	21,684,681		7,288			4.625	4.727	MN	152,625	1,017,500	05/03/2018	05/07/2048
615369-AE-5	Moodys Corp Sr Nt				2.A FE	4,946,540	94.4010	4,248,023	4,500,000	4,881,315		(11,858)			5.250	4.589	JJ	108,937	236,250	10/17/2018	07/15/2044
615369-AM-7	Moodys Corp Sr Nt			1	2.A FE	55,211,559	95.8170	54,328,466	56,700,000	56,161,939		163,511			3.250	3.581	JJ	849,712	1,842,750	10/17/2018	01/15/2028
615369-AP-0	Moodys Corp Sr Nt			1	2.A FE	26,325,735	97.8830	25,938,916	26,500,000	26,419,990		17,547			4.250	4.331	FA	469,271	1,126,250	12/04/2018	02/01/2029
615369-AQ-8	Moodys Corp Sr Nt			1	2.A FE	17,699,040	88.6900	15,964,218	18,000,000	17,729,895		5,762			4.875	4.983	JD	34,125	877,500	12/03/2018	12/17/2048
615394-AM-5	Moog Inc Sr Nt			1	3.C FE	9,669,443	95.4570	9,280,359	9,722,000	9,663,201		6,269			4.250	4.347	JD	18,364	413,185	11/28/2022	12/15/2027
617446-8G-7	Morgan Stanley Dean Witter Sr Nt Fix to Float 1/23/29			1	1.G FE	4,484,640	97.4070	3,896,264	4,000,000	4,229,490		(52,505)			4.431	2.922	JJ	77,789	177,240	10/29/2019	01/23/2030
617446-8Y-8	Morgan Stanley Dean Witter Sr Nt Fixed to Float			1	1.E FE	7,600,000	61.0880	4,642,658	7,600,000	7,600,000					2.802	2.802	JJ	92,279	212,952	01/20/2021	01/25/2052
61744Y-AK-4	Morgan Stanley MT Nt			1	1.G FE	23,000,000	96.4480	22,183,132	23,000,000	23,000,000					3.591	3.591	JJ	364,786	825,930	07/19/2017	07/22/2028
61744Y-AP-3	Morgan Stanley Sr Nt Fix to Float 1/24/28			1	1.G FE	20,010,958	96.3770	19,275,340	20,000,000	20,003,799		(1,150)			3.772	3.765	JJ	329,002	754,400	01/18/2018	01/24/2029
61746B-DZ-6	Morgan Stanley Sr Nt			1	1.G FE	997,950	99.2450	992,454	1,000,000	999,741		233			3.875	3.900	JJ	16,576	38,750	01/22/2016	01/27/2026
61747Y-DY-8	Morgan Stanley Sr Nt			1	1.G FE	19,016,400	82.5520	16,510,480	20,000,000	19,201,574		23,786			4.300	4.607	JJ	367,889	860,000	09/16/2015	01/27/2045
61747Y-EF-8	Morgan Stanley Fixed to Float Sub Nt			2	2.A FE	18,556,000	81.2930	15,084,673	18,556,000	18,556,000					2.484	2.484	MS	134,438	460,931	09/13/2021	09/16/2036
61747Y-ES-0	Morgan Stanley Sub Nt Fix to Float			2	2.A FE	10,500,000	96.9130	10,175,876	10,500,000	10,500,000					5.297	5.297	AO	109,692	556,185	04/18/2022	04/20/2037
61761J-ZN-2	Morgan Stanley Sub Nt				2.A FE	5,978,400	97.9370	5,876,220	6,000,000	5,995,018		2,025			3.950	3.988	AO	44,767	237,000	04/20/2015	04/23/2027
61773*-AA-5	Morongo Transmission LLC Sr Nt				1.G PL	22,000,764	76.8880	16,915,847	22,000,764	22,000,764					3.320	3.333	MJSD	2,029	730,425	07/12/2021	07/12/2051
61773@-AA-3	Morongo Transmission LLC Sr Nt				1.G PL	18,436,086	106.6250	19,657,425	18,436,086	18,436,086					6.710	6.766	JAJO	209,613	457,025	06/18/2024	07/12/2051
61945C-AB-9	Mosaic Co Sr Nt	LS			2.B FE	708,539	87.4650	718,960	822,000	712,379		3,660			4.875	6.157	MN	5,120	40,073	12/12/2023	11/15/2041
61945C-AD-5	Mosaic Co Sr Nt	LS		1	2.B FE	2,308,940	98.9090	1,978,174	2,000,000	2,209,178		(20,713)			5.450	3.969	MN	13,928	109,000	10/04/2019	11/15/2033
61945C-AE-3	Mosaic Co Sr Nt				2.B FE	20,240,336	94.4470	17,085,462	18,090,000	19,939,295		(61,756)			5.625	4.783	MN	130,022	1,017,563	12/08/2023	11/15/2043
61945C-AG-8	Mosaic Co Sr Nt			1	2.B FE	4,842,636	97.8760	4,502,305	4,600,000	4,689,015		(31,989)			4.050	3.275	MN	23,805	186,300	11/14/2019	11/15/2027
61945C-AH-6	Mosaic Co Sr Nt	LS		1	2.B FE	22,932,503	101.1250	23,157,625	22,900,000	22,925,377		(6,597)			5.375	5.342	MN	157,278	1,155,655	12/05/2023	11/15/2028
620076-AK-5	Motorola Solutions Inc Deb				2.B FE	10,202,300	100.4480	10,044,760	10,000,000	10,013,334		(19,188)			6.500	6.291	MS	216,667	650,000	05/06/2010	09/01/2025
620076-BE-8	Motorola Solutions Inc Sr Nt			1	2.B FE	8,848,305	96.0970	8,341,176	8,680,000	8,846,690		(1,615)			5.500	5.341	MS	159,133	238,700	08/28/2024	09/01/2044
620076-BL-2	Motorola Solutions Inc Sr Nt			1	2.B FE	628,312	99.0390	574,423	580,000	598,790		(6,178)			4.600	3.407	FA	9,486	24,840	02/21/2024	02/23/2028
620076-BN-8	Motorola Solutions Inc Sr Nt	LS		1	2.B FE	11,960,688	98.2990	10,517,940	10,700,000	11,319,916		(138,193)			4.600	3.100	MN	51,954	492,200	01/27/2020	05/23/2029
620076-BU-2	Motorola Solutions Inc Sr Nt			1	2.B FE	1,162,278	86.5330	1,202,806	1,390,000	1,184,847		22,569			2.750	5.521	MN	3,929	38,225	02/21/2024	05/24/2031
620076-BW-8	Motorola Solutions Inc Sr Nt			1	2.B FE	25,812,752	102.0090	26,360,223	25,841,000	25,819,378		2,468			5.600	5.614	JD	120,591	1,447,096	02/21/2024	06/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
623115-AC-6	Mt Sinai Hospital Sec Nt Ser 2017			1	2.B FE	3,500,000	82.2420	2,878,474	3,500,000	3,500,000					3.831	3.831	JJ	67,043	134,085	12/14/2017	07/01/2035
623115-AD-4	Mt Sinai Hospital Sec Nt Ser 2017			1	2.B FE	16,331,168	72.1730	11,832,698	16,395,000	16,343,145		1,942			3.981	4.006	JJ	326,342	652,685	02/05/2018	07/01/2048
626717-AG-7	Murphy Oil Corp Sr Nt			1	3.A FE	14,647,040	86.5560	12,983,325	15,000,000	14,719,723		12,391			5.875	6.047	JD	73,438	881,250	04/17/2014	12/01/2042
62829D-2B-5	Mutual of Omaha Global Sec Nt				1.E FE	49,674,657	101.3550	50,311,708	49,639,000	49,667,886		(6,425)			5.450	5.433	JD	142,781	2,705,326	12/06/2023	12/12/2028
628312-AE-0	Mutual of Omaha Ins Co Sub Nt			1	1.G FE	10,159,500	98.8910	9,889,130	10,000,000	10,159,125		(375)			6.144	6.027	JJ	281,600		08/07/2024	01/16/2064
628530-BC-0	Mylan Inc Sr Nt			1	2.C FE	9,938,200	89.5450	8,954,530	10,000,000	9,950,756		1,463			5.400	5.442	MN	48,000	540,000	11/19/2013	11/29/2043
62912X-AF-1	NGPL Pipeco LLC Sr Nt			2	2.C FE	37,349,393	99.2500	35,841,124	36,112,000	36,454,957		(151,625)			4.875	4.400	FA	665,063	1,760,460	11/14/2019	08/15/2027
62922L-AC-2	NGL Energy Op/Fin Corp Sec Nt			1	4.A FE	2,517,766	101.3520	2,508,462	2,475,000	2,511,480		(6,286)			8.125	7.662	FMAN	25,695	131,465	06/25/2024	02/15/2029
62927#-AN-6	NFL Ventures LP Nt				1.E FE	11,395,331	93.7810	10,686,621	11,395,331	11,395,331					4.010	4.010	AO	96,468	456,953	10/15/2018	04/15/2035
62927@-AE-8	NHL US Funding LP Term Nt Ser 5				2.B PL	21,712,707	94.9730	20,621,144	21,712,707	21,712,707					4.220	4.242	MJSD	48,359	916,276	07/12/2018	07/12/2030
62927@-AG-3	NHL US Funding LP Sr Nt Ser 7				2.B PL	6,000,000	90.2060	5,412,342	6,000,000	6,000,000					3.290	3.304	MJSD	10,418	197,400	08/13/2020	08/13/2030
62927@-AL-2	NHL US Funding LP Nt Ser 11				2.B PL	2,981,685	81.8380	2,440,148	2,981,685	2,981,685					2.940	2.951	MJSD	4,627	87,662	10/19/2021	10/19/2033
62928@-AC-1	NHL Canada Funding LP Term Nt Ser 5				2.B PL	8,287,293	94.9730	7,870,666	8,287,293	8,287,293					4.220	4.242	MJSD	18,458	349,724	07/12/2018	07/12/2030
62928@-AE-7	NHL Canada Funding LP Nt Ser 11				2.A PL	402,930	81.8380	329,749	402,930	402,930					2.940	2.951	MJSD	625	11,846	10/19/2021	10/19/2033
62928C-AA-0	NGPL Pipeco LLC Sr Nt				2.C FE	43,706,272	86.1170	37,387,565	43,415,000	43,614,495		(27,093)			3.250	3.172	JJ	650,622	1,410,988	05/27/2021	07/15/2031
62934#-AA-5	NLC Loan Funding LLC (Blackstone) Sr Nt				1.B PL	45,000,000	100.0000	45,000,000	45,000,000	45,000,000					6.159	7.210	FMAN	373,230	825,096	08/12/2024	08/21/2026
62934#-AB-3	NLC Loan Funding LLC (GSO Capital) Sr Nt				1.B Z	25,000,000	100.0000	25,000,000	25,000,000	25,000,000					6.447	7.086	MJSD	62,682	452,527	09/11/2024	09/18/2026
629377-CH-3	NRG Energy Inc Sr Nt			1	3.B FE	654,069	97.2210	662,078	681,000	656,643		2,574			5.250	6.181	JD	1,589	26,408	06/24/2024	06/15/2029
629377-CR-1	NRG Energy Inc Sr Nt			1	3.B FE	9,438,286	87.3130	8,932,962	10,231,000	9,536,485		76,910			3.625	4.818	FA	140,108	316,064	02/20/2024	02/15/2031
629377-CT-7	NRG Energy Inc 1st Lien Ser 144A			1	2.C FE	24,781,092	107.6750	26,918,725	25,000,000	24,810,706		16,501			7.000	7.123	MS	515,278	1,750,000	03/02/2023	03/15/2033
629377-CY-6	NRG Energy Inc NRG Energy Inc				3.B FE	586,271	98.1340	587,822	599,000	586,363		92			5.750	6.291	JJ	15,882		12/19/2024	07/15/2029
62952E-AE-7	NYU Hospitals Center Nt			1	1.E FE	10,458,480	85.5570	8,555,730	10,000,000	10,387,071		(10,766)			4.368	4.098	JJ	218,400	436,800	06/20/2017	07/01/2047
62979*-AJ-6	NSA OP, LTD Sr Nt Ser I				2.A FE	27,000,000	83.9500	22,666,581	27,000,000	27,000,000					2.810	2.810	MN	65,333	758,700	12/14/2021	11/30/2031
62979*-AM-9	NSA OP, LTD Sr Nt Ser L				2.A FE	10,000,000	95.4250	9,542,530	10,000,000	10,000,000					5.060	5.060	MN	63,250	506,000	09/28/2022	11/16/2032
62979*-AN-7	NSA OP, LTD Sr Nt Ser M				2.A FE	15,000,000	100.1950	15,029,205	15,000,000	15,000,000					5.610	5.610	JJ	411,400	841,500	04/27/2023	07/05/2028
62979*-AU-1	NSA OP, LTD Sr Nt				2.A FE	10,000,000	98.8230	9,882,280	10,000,000	10,000,000					5.550	5.550	MS	178,833		09/05/2024	09/05/2031
63254A-BD-9	National Australia Bk NY Sr Nt	LS			1.D FE	2,500,000	99.4980	2,487,460	2,500,000	2,500,000					3.500	3.500	JD	5,347	87,500	05/31/2022	06/09/2025
63636#-AB-2	National Hockey League Sr Sec Nt Ser B				2.A PL	8,000,000	96.3140	7,705,136	8,000,000	8,000,000					3.610	3.611	JD	16,847	288,800	08/10/2017	08/10/2027
637417-AJ-5	National Retail Properties Inc Sr Nt			2	2.A FE	31,098,835	97.8430	30,820,545	31,500,000	31,409,557		43,837			3.600	3.754	JD	50,400	1,134,000	12/09/2016	12/15/2026
637417-AL-0	National Retail Properties Inc Sr Nt			1	2.A FE	24,297,429	97.5480	23,899,187	24,500,000	24,413,356		20,625			4.300	4.402	AO	222,406	1,053,500	10/04/2018	10/15/2028
637417-AM-8	National Retail Properties Inc Sr Nt			1	2.A FE	10,827,444	84.2830	9,313,249	11,050,000	10,851,331		4,285			4.800	4.929	AO	111,973	530,400	11/26/2018	10/15/2048
637417-AN-6	National Retail Properties Inc Sr Nt	0		1	2.A FE	16,048,158	87.4890	14,085,665	16,100,000	16,071,474		4,989			2.500	2.536	AO	84,972	402,500	02/18/2020	04/15/2030
637417-AQ-9	National Retail Properties Inc Sr Nt			1	2.A FE	10,009,464	67.6840	6,903,717	10,200,000	10,024,207		3,967			3.500	3.602	AO	75,367	357,000	03/01/2021	04/15/2051
637432-ND-3	National Rural Utilities Coop Sr Nt			1	1.E FE	4,996,950	99.8440	4,992,200	5,000,000	4,999,975		345			2.850	2.857	JJ	60,958	142,500	01/20/2015	01/27/2025
641062-AF-1	Nestle Holdings Inc. Sr Nt			1	1.D FE	50,754,180	96.2150	49,069,803	51,000,000	50,897,802		25,186			3.625	3.683	MS	498,135	1,848,750	09/17/2018	09/24/2028
641062-AN-4	Nestle Holdings Inc. Sr Nt			1	1.D FE	10,260,328	79.6640	8,285,046	10,400,000	10,277,410		3,025			4.000	4.078	MS	112,089	416,000	09/17/2018	09/24/2048
649322-AA-2	NY & Presbyterian Hospital Unsecured Nt			1	1.C FE	25,000,000	81.8690	20,467,150	25,000,000	25,000,000					4.024	4.024	FA	419,167	1,006,000	01/29/2015	08/01/2045
649322-AC-8	NY & Presbyterian Hospital Nt			1	1.C FE	6,999,790	83.7460	5,862,213	7,000,000	7,000,016		(1)			3.563	3.563	FA	103,921	249,410	06/21/2016	08/01/2036
64952G-AF-5	NY Life Insurance Sub Nt				1.C FE	2,434,150	110.6660	2,462,314	2,225,000	2,428,564		(5,586)			6.750	5.822	MN	19,191	150,188	05/01/2024	11/15/2039
64952W-CH-4	New York Life Global Fdg Sec Nt				1.A FE	4,828,844	96.7810	4,718,049	4,875,000	4,867,019		5,035			2.350	2.459	JJ	53,144	114,563	09/09/2016	07/14/2026
64952W-CX-9	New York Life Global Fdg Sec Nt				1.A FE	2,976,150	95.0000	2,849,985	3,000,000	2,992,000		2,486			3.000	3.093	JJ	42,750	90,000	01/03/2018	01/10/2028
650346-AA-9	Traffic Investors LLC (Newark Sr Sec Nt Ser A-1 Blackrock				2.A	4,269,755	88.2920	3,769,864	4,269,755	4,269,755					4.314	4.353	MON	8,187	184,197	01/20/2022	12/15/2039
650346-AB-7	Traffic Investors LLC (Newark Sr Sec Nt Ser A-2 Blackrock				2.A	3,477,156	83.7120	2,910,794	3,477,156	3,477,156					4.977	5.029	MON	7,691	173,058	01/20/2022	03/15/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65034@-AC-5	CBN Investors LLC (Newark II) Sr Sec Nt Ser A-1 Blackrock				2.A	4,300,184	88.3490	3,799,179	4,300,184	4,300,184					4.314	4.353	MON	8,245	184,415	01/20/2022	12/15/2039
65034@-AD-3	CBN Investors LLC (Newark II) Sr Sec Nt Ser A-2 Blackrock				2.A	3,503,208	83.7120	2,932,602	3,503,208	3,503,208					4.977	5.029	MON	7,749	174,355	01/20/2022	03/15/2044
65034@-AE-1	ESN Invest LLC Sr Sec Nt Ser A-1 Blackrock				2.A	4,097,963	88.3190	3,619,295	4,097,963	4,097,963					4.314	4.353	MON	7,857	176,786	01/20/2022	12/15/2039
65034@-AF-8	ESN Invest LLC Sr Secured Nt Ser A-2				2.A	3,337,306	83.7120	2,793,723	3,337,306	3,337,306					4.977	5.029	MON	7,382	166,098	01/20/2022	03/15/2044
651229-AW-6	Newell Rubbermaid Inc Sr Nt			1	3.C FE	1,365,342	99.9730	1,245,661	1,246,000	1,264,367		(13,026)			5.700	4.470	AO	17,756	67,907	07/19/2016	04/01/2026
651229-AY-2	Newell Rubbermaid Inc Sr Nt			1	3.C FE	6,294,260	95.5230	5,731,392	6,000,000	6,256,930		(576)			7.000	6.622	AO	105,000	405,000	03/21/2016	04/01/2046
651639-AX-4	Newmont Mining Corp Sr Nt			1	2.A FE	21,351,785	91.2170	19,155,633	21,000,000	21,178,700		(37,447)			2.800	2.597	AO	147,000	588,000	02/06/2020	10/01/2029
651639-AY-2	Newmont Mining Corp Sr Nt			1	2.A FE	1,380,316	86.2490	1,207,492	1,400,000	1,387,529		2,002			2.250	2.417	AO	7,875	31,500	04/08/2021	10/01/2030
65339K-AT-7	Nextera Energy Capital Sr Nt			1	2.A FE	17,293,816	97.4190	16,268,990	16,700,000	16,846,335		(66,855)			3.550	3.113	MN	98,808	592,850	08/10/2017	05/01/2027
65339K-BM-1	Nextera Energy Capital Sr Nt	LS		1	2.A FE	9,012,960	90.5920	8,153,235	9,000,000	9,007,094		(1,394)			2.750	2.732	MN	41,250	247,500	10/29/2019	11/01/2029
65339K-BP-4	Nextera Energy Capital Sr Nt				2.A FE	11,087,650	100.1360	11,075,053	11,060,000	11,062,353		(14,120)			6.051	5.917	MS	223,080	669,241	02/22/2023	03/01/2025
65339K-BZ-2	Nextera Energy Capital Sr Nt	0		1	2.A FE	13,096,332	83.4680	10,934,295	13,100,000	13,097,493		323			2.440	2.443	JJ	147,390	319,640	12/08/2021	01/15/2032
65339K-CA-6	Nextera Energy Capital Sr Nt	LS		1	2.A FE	14,986,775	62.4760	9,371,400	15,000,000	14,987,935		275			3.000	3.004	JJ	207,500	450,000	12/09/2021	01/15/2052
65339K-CG-3	Nextera Energy Capital Sr Nt			1	2.A FE	2,499,375	99.8200	2,495,493	2,500,000	2,499,895		217			4.450	4.459	JD	3,399	111,250	06/21/2022	06/20/2025
65339K-CJ-7	Nextera Energy Capital Sr Nt			1	2.A FE	25,823,047	98.5280	25,272,329	25,650,000	25,792,872		(16,025)			5.000	4.908	JJ	591,375	1,282,500	01/19/2023	07/15/2032
65342*-AA-8	NEXUS Gas Transmission, LLC Sr Nt Series A				2.B PL	18,000,000	99.6050	17,928,954	18,000,000	18,000,000					5.360	5.360	MN	160,800	964,800	05/01/2023	05/01/2028
65342Q-AB-8	NextEra Energy Operating Sr Nt	LS		1	3.A FE	13,980,188	95.3060	14,314,946	15,020,000	14,620,533		133,688			4.500	5.574	MS	199,015	675,900	04/11/2023	09/15/2027
65364U-AS-5	Niagara Mohawk Pwr Corp Sr Nt			1	2.A FE	12,900,000	98.0890	12,653,533	12,900,000	12,900,000					5.783	5.783	MS	217,585	746,007	09/12/2022	09/16/2052
65364U-AT-3	Niagara Mohawk Pwr Corp Sr Nt			1	2.A FE	10,000,000	97.5370	9,753,740	10,000,000	10,000,000					5.290	5.290	JJ	240,989	264,500	01/11/2024	01/17/2034
65364U-AU-0	Niagara Mohawk Pwr Corp Sr Nt			1	2.A FE	13,808,132	96.9510	13,380,208	13,801,000	13,808,044		(87)			5.664	5.660	JJ	356,103	390,844	01/16/2024	01/17/2054
65412V-AA-4	Nighthawk Solar Funding LLC Sr Nt Blackrock			1	2.C PL	17,105,135	83.8520	14,342,931	17,105,135	17,105,135					3.330	3.344	MJSD	1,582	569,604	11/18/2020	09/30/2044
65473P-AJ-4	Nisource Inc Sr Nt			1	2.B FE	11,955,720	93.2270	11,187,252	12,000,000	11,974,647		4,240			3.600	3.644	MN	72,000	432,000	04/07/2020	05/01/2030
65473Q-AX-1	NiSource Finance Corp Sr Nt			1	2.B FE	1,390,662	101.1160	1,309,446	1,295,000	1,382,855		(3,431)			5.950	5.314	JD	3,425	77,053	08/09/2022	06/15/2041
65473Q-BC-6	NiSource Finance Corp Sr Nt			1	2.B FE	2,600,913	88.2160	1,725,503	1,956,000	2,513,735		(22,499)			4.800	2.821	FA	35,469	93,888	12/11/2020	02/15/2044
65473Q-BE-2	NiSource Finance Corp Sr Nt			1	2.B FE	20,955,689	97.2550	19,937,296	20,500,000	20,614,677		(51,194)			3.490	3.216	MN	91,419	715,450	09/05/2017	05/15/2027
65473Q-BF-9	NiSource Finance Corp Sr Nt			1	2.B FE	38,395,855	81.6780	27,923,087	34,187,000	37,842,903		(113,225)			4.375	3.646	MN	191,115	1,495,681	12/14/2020	05/15/2047
65473Q-BG-7	NiSource Finance Corp Sr Nt			2	2.B FE	38,827,313	76.2000	30,737,395	40,338,000	38,932,531		31,255			3.950	4.176	MS	402,764	1,593,351	08/15/2023	03/30/2048
654740-BS-7	Nissan Motor Acceptance Corp Sr Nt			1	2.C FE	1,506,245	95.9170	1,438,757	1,500,000	1,501,490		(1,320)			2.000	1.909	MS	9,333	30,000	04/14/2021	03/09/2026
654740-BT-5	Nissan Motor Acceptance Corp Sr Nt			1	2.C FE	16,036,311	90.8570	14,534,442	15,997,000	16,015,475		(5,912)			2.750	2.709	MS	136,863	439,918	04/21/2021	03/09/2028
655844-AX-6	Norfolk Southern Corp Sr Nt			1	2.A FE	1,211,230	102.9270	1,029,272	1,000,000	1,101,710		(21,383)			5.640	3.134	MN	6,893	56,400	07/02/2019	05/17/2029
655844-BQ-0	Norfolk Southern Corp Sr Nt				2.A FE	12,583,993	84.6610	10,328,593	12,200,000	12,529,958		(9,988)			4.450	4.251	JD	24,129	542,900	04/18/2019	06/15/2045
655844-BR-8	Norfolk Southern Corp Sr Nt			1	2.A FE	19,865,400	86.8240	17,364,700	20,000,000	19,891,144		2,985			4.650	4.691	JJ	428,833	930,000	10/29/2015	01/15/2046
655844-BV-9	Norfolk Southern Corp Sr Nt			1	2.A FE	5,393,135	76.7960	4,223,780	5,500,000	5,402,991		1,848			4.050	4.158	FA	84,150	222,750	04/11/2019	08/15/2052
655844-BY-3	Norfolk Southern Corp Sr Nt			1	2.A FE	29,108,383	79.5070	24,018,300	30,209,000	29,179,055		23,398			4.150	4.379	FA	428,338	1,253,674	12/01/2023	02/28/2048
655844-BZ-0	Norfolk Southern Corp Sr Nt			1	2.A FE	36,397,010	96.8690	34,872,732	36,000,000	36,161,911		(45,510)			3.800	3.654	FA	570,000	1,368,000	04/30/2019	08/01/2028
655844-CC-0	Norfolk Southern Corp Sr Nt			1	2.A FE	8,933,760	78.4480	7,060,284	9,000,000	8,940,950		1,383			4.100	4.143	MN	47,150	369,000	04/29/2019	05/15/2049
655844-CQ-9	Norfolk Southern Corp Sr Nt			2	2.A FE	1,440,264	95.2560	1,466,935	1,540,000	1,455,168		8,133			4.450	5.290	MS	22,843	68,530	02/21/2023	03/01/2033
655844-CR-7	Norfolk Southern Corp Sr Nt			1	2.A FE	5,182,291	100.8770	5,205,238	5,160,000	5,179,432		(2,814)			5.050	4.971	FA	108,575	259,856	12/06/2023	08/01/2030
655844-CS-5	Norfolk Southern Corp Sr Nt			1	2.A FE	9,703,614	95.2160	9,434,993	9,909,000	9,707,201		3,072			5.350	5.490	FA	220,888	528,659	12/05/2023	08/01/2054
662352-AB-9	North Shore Long Island Nt			1	1.G FE	8,850,437	102.6030	7,092,973	6,913,000	8,507,487		(53,870)			6.150	4.344	MN	70,858	425,150	09/21/2017	11/01/2043
665228-P*-7	Northern Illinois Gas Co Northern Illinois Gas Company				1.D IF	10,000,000	101.0200	10,101,990	10,000,000	10,000,000					5.660	5.660	JD	20,439		12/18/2024	12/15/2064
66550#-AE-1	Northern New England Energy Co Sr Nt				1.G FE	30,000,000	100.3640	30,109,110	30,000,000	30,000,000					5.770	5.760	JJ	759,717		07/23/2024	07/24/2034
665772-CJ-6	Northern States Pwr Co MN 1st Mtg Bd			1	1.F FE	1,660,482	75.9420	1,317,594	1,735,000	1,677,886		2,275			3.400	3.655	FA	22,285	58,990	03/31/2016	08/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
665772-CL-1	Northern States Pwr Co MN 1st Mtg Bd			1	1.E FE	1,332,388	81.6930	1,021,161	1,250,000	1,315,239		(2,261)			4.125	3.744	MN	6,589	51,563	03/30/2016	05/15/2044
665772-CV-9	Northern States Pwr Co MN 1st Lien			1	1.E FE	4,963,950	84.2550	4,212,770	5,000,000	4,965,704		621			4.500	4.544	JD	18,750	225,000	05/02/2022	06/01/2052
665859-AT-1	Northern Trust Corp Sr Nt	LS			1.E FE	29,962,500	96.5480	28,964,340	30,000,000	29,984,952		3,855			3.650	3.665	FA	450,167	1,095,000	07/31/2018	08/03/2028
666807-BH-4	Northrop Grumman Corp Sr Nt			1	2.A FE	39,542,325	89.5010	34,095,215	38,095,000	39,246,094		(42,840)			4.750	4.498	JD	150,793	1,809,513	11/15/2018	06/01/2043
666807-BJ-0	Northrop Grumman Corp Sr Nt			1	2.A FE	1,767,580	78.1310	1,562,614	2,000,000	1,810,176		5,593			3.850	4.573	AO	16,256	77,000	12/03/2015	04/15/2045
666807-BN-1	Northrop Grumman Corp Sr Nt			1	2.A FE	47,026,420	95.4990	48,227,147	50,500,000	49,199,816		393,639			3.250	4.161	JJ	756,799	1,641,250	11/19/2018	01/15/2028
666807-BP-6	Northrop Grumman Corp Sr Nt	0		1	2.A FE	39,236,006	78.5370	35,357,222	45,020,000	39,601,436		124,094			4.030	4.904	AO	383,020	1,814,306	12/01/2023	10/15/2047
667274-AC-8	Northwell Healthcare Inc Nt			1	1.G FE	12,274,000	79.9240	9,809,921	12,274,000	12,274,000					4.260	4.260	MN	87,145	522,872	09/19/2017	11/01/2047
667738-AA-2	Northwest Parkway Sr Sec Nt Blackrock				2.B PL	3,541,448	94.4100	3,343,488	3,541,448	3,541,448					3.180	3.180	MJSD	313	112,618	01/29/2020	03/31/2027
668444-AP-7	Northwestern University Ser 2017 Nt			2	1.B FE	9,308,439	77.0940	7,454,970	9,670,000	9,351,601		7,563			3.812	4.025	JD	30,718	368,620	09/12/2018	12/01/2050
66988A-AH-7	Novant Health Inc Sr Nt			1	1.E FE	6,000,000	66.0220	3,961,308	6,000,000	6,000,000					3.168	3.168	MN	31,680	190,080	04/08/2021	11/01/2051
66989H-AH-1	Novartis Capital Corp Nt	0		1	1.D FE	18,101,856	87.5050	14,447,026	16,510,000	17,770,389		(43,325)			4.400	3.837	MN	110,984	726,440	02/24/2016	05/06/2044
670001-AE-6	Novelis Corp Sr Nt			1	3.C FE	2,946,343	92.6780	3,168,644	3,419,000	3,058,351		55,324			4.750	7.269	JJ	68,119	153,853	04/25/2024	01/30/2030
670001-AH-9	Novelis Corp Sr Nt			1	3.C FE	45,581	86.2130	47,417	55,000	47,608		872			3.875	6.397	FA	805	2,131	07/26/2022	08/15/2031
67080L-AA-3	Nuveen LLC Sr Nt			1	1.C FE	38,496,088	96.8330	37,328,929	38,550,000	38,526,446		5,369			4.000	4.017	MN	257,000	1,542,000	10/24/2018	11/01/2028
67103H-AJ-6	Oreilly Automotive Inc Sr Nt			1	2.A FE	3,811,685	96.1780	3,895,205	4,050,000	3,864,239		30,219			4.200	5.211	AO	42,525	170,100	12/04/2023	04/01/2030
67103H-AK-3	Oreilly Automotive Inc Sr Nt			1	2.B FE	1,103,488	81.9160	1,150,106	1,404,000	1,141,142		35,034			1.750	5.336	MS	7,235	24,570	11/30/2023	03/15/2031
67103H-AL-1	Oreilly Automotive Inc Sr Nt	LS		1	2.B FE	24,488,693	96.5990	24,003,786	24,849,000	24,550,366		31,866			4.700	4.892	JD	51,907	1,167,903	01/16/2024	06/15/2032
674003-C8-5	Oaktree Capital Management, L. Sr Nt				1.G FE	10,000,000	77.2410	7,724,130	10,000,000	10,000,000					3.060	3.060	JJ	135,150	306,000	01/12/2022	01/12/2037
674599-CF-0	Occidental Petroleum Corp Sr Nt			1	2.C FE	11,472,054	75.9020	11,253,290	14,826,000	11,576,522		73,742			4.625	6.592	JD	30,476	685,703	07/31/2023	06/15/2045
674599-CL-7	Occidental Petroleum Corp Sr Nt			1	2.C FE	4,297,065	68.8020	4,162,527	6,050,000	4,344,582		33,791			4.100	6.525	FA	93,708	248,050	07/27/2023	02/15/2047
674599-DC-6	Occidental Petroleum Corp Sr Nt			1	2.C FE	22,026,520	100.4760	21,138,225	21,038,000	21,190,627		(159,304)			5.550	4.739	MS	343,796	1,167,609	08/01/2023	03/15/2026
674599-DD-4	Occidental Petroleum Corp Sr Nt			1	2.C FE	1,180,064	109.2660	1,092,658	1,000,000	1,111,723		(14,469)			7.500	5.393	MN	12,500	75,000	09/18/2019	05/01/2031
674599-DE-2	Occidental Petroleum Corp Sr Nt			1	2.C FE	1,689,877	110.8490	1,662,738	1,500,000	1,623,191		(14,374)			7.875	6.351	MS	34,781	118,125	09/18/2019	09/15/2031
674599-DK-8	Occidental Petroleum Corp Sr Nt			1	2.C FE	10,941,514	73.8730	10,592,649	14,339,000	11,044,142		81,095			4.500	6.612	JJ	297,534	645,255	12/01/2023	07/15/2044
674599-DL-6	Occidental Petroleum Corp Sr Nt			1	2.C FE	37,130,451	101.1240	36,809,027	36,400,000	37,053,232		(16,788)			6.600	6.434	MS	707,373	2,402,400	12/01/2023	03/15/2046
676310-AC-8	Oaktree Capital I LP Sr Nt				1.G FE	52,508,400	86.0230	43,643,628	50,734,600	50,734,600				(3,356,500)	2.580	2.580	JJ	578,121	1,376,335	06/08/2022	06/08/2037
67755#-AD-4	Ohio St Energy Partners LLC Secured Nt				1.G PL	10,000,000	72.2210	7,222,122	10,000,000	10,000,000					3.820	3.839	MJSD	1,061	382,000	11/06/2019	11/06/2049
67755#-AG-7	Ohio St Energy Partners LLC Sr Sec Nt Ser B				1.G PL	11,000,000	70.0170	7,701,895	11,000,000	11,000,000					3.020	3.032	MJSD	923	332,200	12/10/2021	12/10/2041
67755#-AJ-1	Ohio St Energy Partners LLC Sec Nt				1.G PL	15,000,000	104.5310	15,679,713	15,000,000	15,000,000					6.240	6.291	MJSD	2,600	936,000	11/27/2023	11/27/2033
67755*-AA-4	Ohio St Energy Partners LLC Hold Co Sr Nt Ser A Blackrock				2.B PL	50,000,000	93.9870	46,993,600	50,000,000	50,000,000					4.350	4.373	MJSD	6,042	2,175,000	07/06/2017	07/06/2027
679574-AG-8	Old Dominion Elec 1st Mtg Bd			1	1.E FE	333,333	100.4910	334,970	333,333	333,333					6.210	6.210	JD	1,725	20,700	12/12/2002	12/01/2028
68217F-AA-0	Omnicom Group Inc Sr Nt			1	2.A FE	7,605,150	98.5820	7,393,673	7,500,000	7,517,550		(13,151)			3.600	3.412	AO	57,000	270,000	07/19/2017	04/15/2026
68233J-AH-7	Oncor Electric Delivery Sr Nt			1	1.F FE	4,803,775	96.7090	4,556,933	4,712,000	4,777,404		(2,654)			5.250	5.121	MS	62,532	247,380	05/31/2011	09/30/2040
68233J-CM-4	Oncor Electric Delivery Sec Nt			1	1.F FE	8,688,700	89.3070	8,930,710	10,000,000	8,710,276		18,678			4.950	5.901	MS	145,750	495,000	11/07/2023	09/15/2052
682680-AW-3	ONEOK Inc Sr Nt			1	2.B FE	2,656,300	97.3170	2,432,913	2,500,000	2,574,435		(17,262)			4.350	3.537	MS	32,021	108,750	11/21/2019	03/15/2029
682680-AY-9	ONEOK Inc Sr Nt			1	2.B FE	22,900,557	92.9520	20,542,436	22,100,000	22,519,650		(87,988)			3.400	2.938	MS	250,467	751,400	02/03/2021	09/01/2029
682680-AZ-6	ONEOK Inc Sr Nt			1	2.B FE	9,071,820	78.0530	7,024,806	9,000,000	9,065,217		(1,494)			4.450	4.401	MS	133,500	400,500	03/02/2020	09/01/2049
682680-BB-8	ONEOK Inc Sr Nt			1	2.B FE	22,198,729	90.6300	20,029,186	22,100,000	22,158,629		(11,115)			3.100	3.041	MS	201,724	685,100	02/05/2021	03/15/2030
682680-BC-6	ONEOK Inc Sr Nt			1	2.B FE	9,186,384	78.7520	7,245,202	9,200,000	9,187,602		261			4.500	4.509	MS	121,900	414,000	03/05/2020	03/15/2050
682680-BE-2	ONEOK Inc Sr Nt			1	2.B FE	10,502,213	105.0450	8,613,690	8,200,000	9,658,752		(227,625)			6.350	2.982	JJ	240,101	520,700	04/08/2021	01/15/2031
682680-BR-3	ONEOK Inc Sr Nt			2	2.B FE	11,116,543	100.1340	10,914,628	10,900,000	11,015,663		(100,880)			5.000	3.811	MS	181,667	272,500	03/05/2024	03/01/2026
682680-BU-6	ONEOK Inc Sr Nt			1	2.B FE	1,832,840	77.2110	1,544,218	2,000,000	1,837,580		4,740			4.200	4.885	JD	7,000	84,000	03/05/2024	12/01/2042
682680-BV-4	ONEOK Inc Sr Nt			1	2.B FE	14,215,127	89.2750	12,141,386	13,600,000	14,199,767		(15,361)			5.150	4.791	AO	147,862	700,400	03/05/2024	10/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
682680-CA-9	ONEOK Inc Sr Nt	0		1	2.B FE	15,052,793	72.1300	10,862,718	15,060,000	15,052,987		194			3.950	3.953	MS	198,290	297,435	03/05/2024	03/01/2050
683720-AA-4	Open Text Inc Sr Nt			2	3.C FE	3,730,000	90.8100	3,387,217	3,730,000	3,730,000					4.125	4.125	FA	58,126	153,863	02/03/2020	02/15/2030
68389X-AM-7	Oracle Corp Sr Nt			1	2.B FE	14,113,934	96.0410	13,445,782	14,000,000	14,085,184		(3,703)			5.375	5.315	JJ	346,986	752,500	12/06/2013	07/15/2040
68389X-BF-1	Oracle Corp Sr Nt			1	2.B FE	20,892,050	78.7940	16,546,824	21,000,000	20,910,317		2,752			4.125	4.156	MN	110,688	866,250	01/27/2022	05/15/2045
68389X-BN-4	Oracle Corp Sr Nt			1	2.B FE	7,991,120	96.0940	7,687,520	8,000,000	7,997,167		928			3.250	3.263	MN	33,222	260,000	11/07/2017	11/15/2027
68389X-BV-6	Oracle Corp Sr Nt			1	2.B FE	956,963	90.2500	879,939	975,000	962,899		2,089			2.950	3.209	AO	7,191	28,763	01/27/2022	04/01/2030
68389X-CH-6	Oracle Corp Sr Nt			1	2.B FE	21,115,460	104.8120	20,962,320	20,000,000	20,818,297		(150,560)			6.150	5.158	MN	177,667	1,230,000	12/15/2022	11/09/2029
68389X-CJ-2	Oracle Corp Sr Nt			1	2.B FE	10,788,800	105.8690	10,586,920	10,000,000	10,653,745		(68,480)			6.250	5.199	MN	90,278	625,000	12/15/2022	11/09/2032
684065-A#-2	Orange & Rockland Utils Inc Sr Nt Ser 2016 A				1.G	10,000,000	73.3820	7,338,160	10,000,000	10,000,000					3.880	3.880	JD	32,333	388,000	12/14/2016	12/01/2046
684065-A@-4	Orange & Rockland Utils Inc Deb Ser 2015 B				1.G YE	50,000,000	85.4490	42,724,600	50,000,000	50,000,000					4.690	4.690	JD	195,417	2,345,000	12/07/2015	12/04/2045
684065-B*-5	Orange & Rockland Utils Inc Sr Nt Ser A				1.G YE	16,600,000	79.1070	13,131,696	16,600,000	16,600,000					4.350	4.350	MS	240,700	722,100	08/28/2018	09/01/2048
684065-B@-3	Orange & Rockland Utils Inc Sr Nt Ser B				1.G YE	3,400,000	79.1400	2,690,753	3,400,000	3,400,000					4.350	4.350	MS	49,300	147,900	12/20/2018	09/01/2048
684065-C#-0	Orange & Rockland Utils Inc Sr Nt				1.G YE	10,000,000	85.1040	8,510,400	10,000,000	10,000,000					2.020	2.020	AO	50,500	202,000	09/30/2020	10/01/2030
686514-AE-0	Orlando Health Obligated Grp Nt			1	1.E FE	7,778,110	95.7570	7,421,144	7,750,000	7,760,729		(2,766)			3.777	3.735	AO	73,179	292,718	02/05/2018	10/01/2028
686514-AF-7	Orlando Health Obligated Grp Unsecured Nt			1	1.E FE	3,250,000	79.4820	2,583,155	3,250,000	3,250,000					4.089	4.089	AO	33,223	132,893	01/30/2018	10/01/2048
688225-AH-4	Oshkosh Truck Corp Sr Nt			1	2.B FE	9,365,871	91.5590	8,390,494	9,164,000	9,291,344		(24,374)			3.100	2.791	MS	94,695	284,084	09/27/2021	03/01/2030
688239-AF-9	Oshkosh Truck Corp Sr Nt			1	2.B FE	3,705,108	98.6660	3,255,965	3,300,000	3,475,303		(50,157)			4.600	2.894	MN	19,397	151,800	02/26/2020	05/15/2028
68902V-AK-3	Otis Worldwide Corp Sr Nt			1	2.B FE	30,999,871	88.8030	27,528,806	31,000,000	31,000,085		(16)			2.565	2.565	FA	300,390	795,150	09/08/2020	02/15/2030
68902V-AM-9	Otis Worldwide Corp Sr Nt			1	2.B FE	9,998,200	68.5970	6,859,700	10,000,000	9,998,508		37			3.362	3.363	FA	127,009	336,200	09/08/2020	02/15/2050
69007T-AB-0	Outfront Media Cap LLC / C Sr Nt			1	4.B FE	680,888	97.3760	652,421	670,000	670,000		(1,507)			5.000	4.628	FA	12,656	33,500	08/08/2019	08/15/2027
69007T-AC-8	Outfront Media Cap LLC / C Sr Nt	LS		1	4.B FE	5,769,431	92.3840	5,275,098	5,710,000	5,731,067		(8,124)			4.625	4.463	MS	77,759	264,088	03/28/2023	03/15/2030
69007T-AE-4	Outfront Media Cap LLC / C Sr Nt			1	4.B FE	169,000	93.0640	186,128	200,000	176,787		4,743			4.250	7.645	JJ	3,919	8,500	04/25/2023	01/15/2029
69073T-AT-0	Owens Brockway Sr Nt			1	4.B FE	1,894,000	99.4210	1,883,026	1,894,000	1,894,000					6.625	6.602	MN	16,033		12/06/2024	05/13/2027
69073T-AU-7	Owens Brockway Sr Nt	LS		1	4.B FE	325,813	97.4190	316,612	325,000	325,724		(88)			7.250	7.174	MN	3,011	11,781	06/03/2024	05/15/2031
69073T-AV-5	Owens Brockway Sr Nt			1	4.B FE	575,607	95.6790	549,195	574,000	575,509		(99)			7.375	7.304	JD	3,528	21,284	06/25/2024	06/01/2032
690742-AP-6	Owens Corning Inc Sr Nt			1	2.B FE	24,906,750	101.5250	25,381,325	25,000,000	24,911,728		4,978			5.700	5.749	JD	63,333	771,875	05/29/2024	06/15/2034
690742-AQ-4	Owens Corning Inc Sr Nt			1	2.B FE	29,642,250	99.0650	29,719,470	30,000,000	29,645,973		3,723			5.950	6.036	JD	79,333	966,875	05/29/2024	06/15/2054
693304-AS-6	Peco Energy Co 1st Mtg	0		1	1.E FE	14,948,550	82.3550	12,353,310	15,000,000	14,959,887		1,290			4.150	4.170	AO	155,625	622,500	09/08/2014	10/01/2044
693304-AT-4	Peco Energy Co 1st Mtg Bd	LS		1	1.E FE	12,635,200	98.8530	12,356,588	12,500,000	12,512,945		(16,212)			3.150	3.015	AO	83,125	393,750	08/24/2016	10/15/2025
693304-AV-9	Peco Energy Co 1st Mtg Bd			1	1.E FE	2,988,690	74.7600	2,242,809	3,000,000	2,990,409		266			3.700	3.721	MS	32,683	111,000	09/11/2017	09/15/2047
693304-AW-7	Peco Energy Co 1st Mtg Bd			1	1.E FE	7,226,025	77.3880	5,804,115	7,500,000	7,260,680		6,100			3.900	4.115	MS	97,500	292,500	09/04/2018	03/01/2048
693475-BJ-3	PNC Financial Services Group Sr Nt Fixed to Float			2	1.G FE	8,569,344	103.4460	8,187,775	7,915,000	8,464,292		(56,318)			6.037	4.956	AO	83,620	477,829	01/27/2023	10/28/2033
693475-BM-6	PNC Financial Services Group Sr Nt Fix to Float			2	1.G FE	5,828,000	97.2790	5,669,443	5,828,000	5,828,000					5.068	5.068	JJ	128,811	295,363	01/19/2023	01/24/2034
69349L-AQ-1	PNC Bank NA Sub Nt				1.G FE	2,165,720	99.5940	1,991,872	2,000,000	2,018,927		(22,187)			4.200	3.038	MN	14,000	84,000	09/22/2017	11/01/2025
69349L-AR-9	PNC Bank NA Sub Bk Nt				1.G FE	30,927,880	96.6060	29,947,953	31,000,000	30,970,981		7,412			4.050	4.078	JJ	540,563	1,255,500	09/11/2018	07/26/2028
69351U-AV-5	PPL Electric Utilities 1st Mtg Bd			1	1.E FE	8,961,443	80.6060	7,264,177	9,012,000	8,967,846		1,092			4.150	4.183	JD	16,622	373,998	06/11/2018	06/15/2048
69352P-AM-5	PPL Capital Funding Inc Sr Nt	0		1	2.A FE	22,722,160	71.2770	16,393,687	23,000,000	22,762,835		6,271			4.000	4.070	MS	270,889	920,000	09/06/2017	09/15/2047
69352P-AT-0	PPL Capital Funding Inc Sr Nt			1	2.A FE	5,596,088	98.4060	5,535,309	5,625,000	5,597,092		1,005			5.250	5.316	MS	116,484		08/06/2024	09/01/2034
69353R-FG-8	PNC Bank NA Sr Nt			2	1.F FE	2,299,218	95.8360	2,204,217	2,300,000	2,299,756		82			3.100	3.104	AO	13,072	71,300	10/18/2017	10/25/2027
69370C-AC-4	PTC Inc Sr Nt			1	3.C FE	8,263,248	94.8320	7,751,568	8,174,000	8,179,853		(14,418)			4.000	3.728	FA	123,518	326,960	01/17/2023	02/15/2028
694308-GZ-4	Pacific Gas & Elec Co 1st Lien			1	2.B FE	1,492,547	82.9200	1,728,884	2,085,000	1,525,805		15,984			4.450	7.184	AO	19,587	92,783	11/02/2022	04/15/2042
694308-HD-2	Pacific Gas & Elec Co 1st Lien Nt	LS		1	2.B FE	18,421,762	84.3480	21,319,800	25,276,000	18,771,847		166,444			4.600	7.128	JD	51,675	1,162,696	11/30/2022	06/15/2043
694308-HH-3	Pacific Gas & Elec Co 1st Lien	LS		1	2.B FE	5,905,474	85.2360	6,955,233	8,160,000	6,011,387		50,292			4.750	7.331	FA	146,427	387,600	11/30/2022	02/15/2044
694308-HL-4	Pacific Gas & Elec Co 1st Lien	LS		1	2.B FE	3,612,842	79.7140	3,961,791	4,970,000	3,673,303		29,846			4.300	6.670	MS	62,926	213,710	11/30/2022	03/15/2045
6944PL-2H-1	Pacific Life GF II Sec Nt				1.D FE	7,543,890	88.5630	7,970,706	9,000,000	7,970,642		246,492			1.600	5.011	MS	40,000	144,000	03/23/2023	09/21/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
695114-BZ-0	Pacificorp 1st Mtg Bd	0		1	1.F FE	10,005,200	98.5300	9,852,950	10,000,000	10,003,176		(223)			5.250	5.246	JD	23,333	525,000	05/21/2010	06/15/2035
695114-CG-1	Pacificorp 1st Mtg Bd	0		1	1.F FE	995,950	104.7810	1,047,808	1,000,000	997,388		130			6.250	6.280	AO	13,194	62,500	03/02/2009	10/15/2037
695114-CL-0	Pacificorp 1st Mtg Bd			1	1.F FE	2,931,660	101.8810	3,056,424	3,000,000	2,953,395		2,041			6.000	6.167	JJ	83,000	180,000	03/02/2009	01/15/2039
695114-CX-4	Pacificorp 1st Lien			1	1.F FE	13,229,629	65.0600	8,099,908	12,450,000	13,173,125		(18,553)			3.300	2.975	MS	120,972	410,850	11/02/2021	03/15/2051
695114-CY-2	Pacificorp 1st Lien			1	1.F FE	6,235,425	59.5980	3,754,655	6,300,000	6,239,817		1,407			2.900	2.951	JD	8,120	182,700	11/01/2021	06/15/2052
695114-DD-7	Pacificorp 1st Lien			1	1.F FE	2,305,865	99.4110	2,296,383	2,310,000	2,306,385		520			5.450	5.472	FA	47,560	76,936	01/03/2024	02/15/2034
698900-AG-2	Encana Corp Sr Nt			1	2.C FE	5,674,100	107.2280	5,361,380	5,000,000	5,327,003		(37,742)			7.200	6.018	MN	60,000	360,000	03/28/2012	11/01/2031
701094-AJ-3	Parker-Hannifin Corp Sr Nt			1	2.A FE	313,506	97.1240	291,371	300,000	303,919		(1,975)			3.250	2.547	MS	3,250	9,750	11/14/2019	03/01/2027
701094-AN-4	Parker-Hannifin Corp Sr Nt	0		1	2.A FE	32,424,749	93.5850	30,321,378	32,400,000	32,411,018		(2,750)			3.250	3.240	JD	49,725	1,053,000	11/14/2019	06/14/2029
701094-AP-9	Parker-Hannifin Corp Sr Nt			1	2.A FE	17,089,002	78.0280	13,225,797	16,950,000	17,072,895		(3,653)			4.000	3.949	JD	32,017	678,000	11/14/2019	06/14/2049
70163#-AA-0	Parliament Funding I Nt				1.A PL	2,204,023	100.1700	2,207,769	2,204,023	2,204,023					8.092	4.042	JAJO	38,643	211,716	06/30/2022	07/15/2030
70163@-AA-2	Parliament Funding III LLC Nt				2.B FE	16,315,200	101.8300	16,613,768	16,315,200	16,315,200					8.304	7.158	JAJO	293,542	990,856	12/27/2024	12/01/2033
70213H-AC-2	Partners Healthcare Syst Nt			1	1.D FE	10,000,000	78.3970	7,839,650	10,000,000	10,000,000					4.117	4.117	JJ	205,850	411,700	01/21/2015	07/01/2055
70213H-AD-0	Partners Healthcare Syst Sr Unsecured Nt			1	1.D FE	7,200,000	76.8020	5,529,751	7,200,000	7,200,000					3.765	3.765	JJ	135,540	271,080	12/14/2017	07/01/2048
70432*-AB-7	Paychex New York LLC Sr Nt Ser B				1.G	10,000,000	97.0580	9,705,790	10,000,000	10,000,000					4.250	4.250	MS	127,500	425,000	03/13/2019	03/13/2029
707569-AS-8	Penn National Gaming Inc Sr Nt	LS		1	4.C FE	5,657,570	98.4540	5,285,990	5,369,000	5,370,938		(50,359)			5.625	2.748	JJ	139,258	302,006	04/22/2021	01/15/2027
708696-BZ-1	Pennsylvania Elec Co Sr Nt			1	1.G FE	15,960,264	93.9310	14,747,183	15,700,000	15,824,837		(27,867)			3.600	3.392	JD	47,100	565,200	10/29/2019	06/01/2029
71114#-AB-6	Peoples Gas System, Inc. Sr Nt				1.F FE	35,000,000	102.2410	35,784,280	35,000,000	35,000,000					5.630	5.630	JD	65,683	1,970,500	12/19/2023	12/19/2033
71114#-AC-4	Peoples Gas System, Inc. Sr Nt				1.F FE	5,000,000	100.3180	5,015,900	5,000,000	5,000,000					5.940	5.940	JD	9,900	297,000	12/19/2023	12/19/2053
713448-CY-2	Pepsico Inc Sr Nt			1	1.E FE	29,570,690	99.3270	28,804,772	29,000,000	29,036,356		(65,286)			3.500	3.265	JJ	462,389	1,015,000	08/25/2015	07/17/2025
713448-CZ-9	Pepsico Inc Sr Nt			1	1.E FE	18,722,340	86.6530	15,597,504	18,000,000	18,587,358		(17,442)			4.600	4.358	JJ	377,200	828,000	10/01/2015	07/17/2045
713448-DD-7	Pepsico Inc Sr Nt			1	1.E FE	12,694,920	86.1600	10,339,248	12,000,000	12,570,224		(16,523)			4.450	4.113	AO	114,217	534,000	02/19/2016	04/14/2046
713448-DN-5	Pepsico Inc Sr Nt			2	1.E FE	2,416,660	96.5900	2,395,420	2,480,000	2,467,487		6,862			2.375	2.670	AO	13,907	58,900	11/09/2016	10/06/2026
713448-DV-7	Pepsico Inc Sr Nt			1	1.E FE	14,437,215	79.8830	11,583,006	14,500,000	14,446,947		1,446			4.000	4.025	MN	95,056	580,000	04/27/2017	05/02/2047
713448-DY-1	Pepsico Inc Sr Nt			1	1.E FE	997,170	96.2580	962,578	1,000,000	999,127		297			3.000	3.033	AO	6,333	30,000	10/05/2017	10/15/2027
71376L-AE-0	Performance Food Group Sr Nt			1	4.A FE	1,146,580	92.7800	1,115,214	1,202,000	1,151,949		5,369			4.250	5.269	FA	21,285	37,230	06/04/2024	08/01/2029
71376L-AF-7	Performance Food Group Sr Nt			1	4.A FE	1,414,000	99.9520	1,413,320	1,414,000	1,414,000					6.125	6.125	MS	26,223		09/04/2024	09/15/2032
714046-AN-9	Perkinelmer Inc Sr Nt			1	2.B FE	8,987,685	82.4010	7,428,450	9,015,000	8,996,055		2,592			2.250	2.284	MS	59,724	202,838	09/08/2021	09/15/2031
717081-EA-7	Pfizer Inc Nt			1	1.F FE	20,325,340	97.2930	19,945,147	20,500,000	20,461,837		18,676			3.000	3.099	JD	27,333	615,000	11/14/2016	12/15/2026
717081-ED-1	Pfizer Inc Nt	0			1.F FE	13,476,510	80.4090	10,855,256	13,500,000	13,480,682		532			4.125	4.135	JD	24,750	556,875	11/14/2016	12/15/2046
717081-ET-6	Pfizer Inc Nt			1	1.F FE	1,025,120	95.3270	953,267	1,000,000	1,011,165		(2,611)			3.450	3.148	MS	10,158	34,500	03/25/2019	03/15/2029
717081-EV-1	Pfizer Inc Nt			1	1.F FE	7,479,550	78.3080	5,873,130	7,500,000	7,481,107		61			4.000	4.011	MS	88,333	300,000	12/03/2019	03/15/2049
718172-CV-9	Philip Morris Intl Inc Sr Nt			1	1.F FE	10,046,200	101.1800	10,117,990	10,000,000	10,034,414		(10,901)			5.125	4.993	MN	62,639	512,500	11/29/2023	11/17/2027
718172-DJ-5	Philip Morris Intl Inc Sr Nt			1	1.F FE	6,162,093	98.8750	6,229,106	6,300,000	6,171,485		9,392			5.250	5.538	FA	126,788	165,375	02/09/2024	02/13/2034
718546-AK-0	Phillips 66 Sr Nt			1	2.A FE	7,837,134	93.2680	6,133,304	6,576,000	7,553,991		(90,027)			4.650	2.832	MN	39,072	305,784	09/30/2021	11/15/2034
718546-AW-4	Phillips 66 Sr Nt	0		1	2.A FE	20,646,496	84.7820	17,842,372	21,045,000	20,777,931		41,298			2.150	2.380	JD	20,110	452,468	09/24/2021	12/15/2030
718546-BA-1	Phillips 66 Sr Nt	LS		1	2.A FE	42,901,700	64.3270	32,163,300	50,000,000	42,928,027		17,848			3.300	4.102	MS	485,833	990,000	11/15/2024	03/15/2052
720198-AF-7	Piedmont Operating Partnership Sr Nt			1	2.C FE	10,380,311	79.5790	8,271,483	10,394,000	10,384,158		1,191			2.750	2.764	AO	71,459	285,835	09/15/2021	04/01/2032
72284K-AB-7	Pine Street Trust III Sr Nt			1	2.A FE	19,585,649	100.9310	19,732,030	19,550,000	19,584,952		(697)			6.223	6.210	MN	155,454	520,433	06/04/2024	05/15/2054
737446-AP-9	Post Holdings Inc Sr Nt			1	4.B FE	1,988,945	96.7740	1,853,218	1,915,000	1,954,112		(12,067)			5.500	4.750	JD	4,681	105,325	12/13/2021	12/15/2029
737446-AQ-7	Post Holdings Inc Sr Nt			1	4.B FE	2,544,759	92.2250	2,336,969	2,534,000	2,538,896		(1,349)			4.625	4.561	AO	24,742	117,198	02/12/2020	04/15/2030
737446-AR-5	Post Holdings Inc Sr Nt			1	4.B FE	4,579,406	89.6510	4,090,793	4,563,000	4,570,774		(2,662)			4.500	4.432	MS	60,460	205,335	07/14/2021	09/15/2031
73943#-AD-5	Prairie Breeze Sr Nt Cl B				2.C PL	9,145,679	85.1870	7,790,895	9,145,679	9,145,679					3.550	3.567	MJSD	902	325,409	11/25/2019	05/01/2039
74005P-BD-5	Praxair Inc Sr Nt			1	1.F FE	14,975,700	78.7590	11,813,880	15,000,000	14,982,256		702			3.550	3.559	MN	79,875	532,500	01/29/2015	11/07/2042
74005P-BN-3	Praxair Inc Sr Nt			1	1.F FE	4,980,850	99.7530	4,987,650	5,000,000	4,999,794		2,148			2.650	2.694	FA	53,736	132,500	01/29/2015	02/05/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74005P-BQ-6	Praxair Inc Sr Nt			1	1.F FE	54,004,960	98.6470	53,269,164	54,000,000	54,000,370		(366)			3.200	3.199	JJ	724,800	1,728,000	10/07/2015	01/30/2026
74052B-AA-5	Premier Health Partners Nt Ser G			1	2.A FE	11,513,411	95.9560	12,100,014	12,610,000	12,368,817		121,997			2.911	3.983	MN	46,904	367,077	12/21/2016	11/15/2026
74052B-AB-3	Premier Health Partners Nt Ser G			1	2.A FE	7,000,000	77.0550	5,393,864	7,000,000	7,000,000					3.992	3.992	MN	35,706	279,440	08/24/2016	11/15/2046
74170*-AN-9	Prime Property Fd LLC Sr Nt Ser M			1	2.A	7,000,000	95.5000	6,684,979	7,000,000	7,000,000					3.150	3.150	JJ	107,800	220,500	01/05/2017	01/05/2027
74170*-AP-4	Prime Property Fd LLC Sr Nt Ser N				2.A	7,000,000	91.2780	6,389,432	7,000,000	7,000,000					3.250	3.250	JJ	111,222	227,500	01/05/2017	01/05/2029
74170*-AR-0	Prime Property Fd LLC Sr Nt Ser P				2.A	10,000,000	94.5360	9,453,610	10,000,000	10,000,000					3.480	3.480	AO	77,333	348,000	10/11/2017	10/11/2027
74170*-AU-3	Prime Property Fd LLC Sr Nt				2.A	10,000,000	94.4830	9,448,330	10,000,000	10,000,000					4.480	4.480	MN	65,956	448,000	11/08/2018	11/08/2030
74170*-AW-9	Prime Property Fd LLC Sr Nt Ser U				2.A	20,000,000	92.8270	18,565,420	20,000,000	20,000,000					3.600	3.600	MN	76,000	720,000	05/23/2019	05/23/2029
74251V-AT-9	Principal Financial Group Sr Nt	LS		1	1.G FE	29,971,753	99.9680	29,990,460	30,000,000	29,976,193		2,259			5.375	5.387	MS	474,792	1,612,500	03/06/2023	03/15/2033
74256L-AU-3	Principal LFE GLB Fnd II Nt				1.E FE	19,491,098	97.8430	19,275,130	19,700,000	19,667,208		24,382			3.000	3.132	AO	119,842	591,000	10/29/2019	04/18/2026
74256L-EX-3	Principal LFE GLB Fnd II Sec Nt				1.E FE	11,995,320	100.5320	12,063,780	12,000,000	11,996,742		1,422			5.000	5.014	JJ	275,000	300,000	01/08/2024	01/16/2027
74264*-AC-0	PRISA LHC LLC Sr Nt Ser A			1	1.G	7,000,000	98.6320	6,904,205	7,000,000	7,000,000					3.750	3.750	AO	65,625	262,500	04/01/2016	04/01/2026
74264*-AE-6	PRISA LHC LLC Sr Nt Ser C				1.G	22,000,000	96.8440	21,305,724	22,000,000	22,000,000					4.230	4.230	JJ	429,110	930,600	01/15/2019	01/15/2029
74264*-AF-3	PRISA LHC LLC Sr Nt				1.G	3,000,000	95.0560	2,851,671	3,000,000	3,000,000					4.330	4.330	JJ	59,898	129,900	01/15/2019	01/15/2031
742718-EV-7	Procter & Gamble Co Sr Nt				1.D FE	5,987,580	96.2640	5,775,864	6,000,000	5,996,408		1,306			2.850	2.874	FA	66,500	171,000	08/09/2017	08/11/2027
74273@-AD-5	PRIT Core Realty Hldgs LLC Sr Nt				1.G	15,000,000	90.0290	13,504,335	15,000,000	15,000,000					3.070	3.070	FA	177,804	460,500	02/12/2020	02/12/2030
74275@-AA-9	PRISA II LHC LLC Sr Nt Ser A				2.C	30,000,000	99.8490	29,954,700	30,000,000	30,000,000					4.350	4.350	FA	485,750	1,305,000	12/27/2017	02/17/2025
74340*-AF-1	Prologis Targeted US Logistics Sr Nt Ser A				1.G	25,000,000	94.8700	23,717,475	25,000,000	25,000,000					3.710	3.710	JJ	440,563	927,500	04/18/2019	07/10/2029
74340X-BH-3	Prologis LP Sr Nt			1	1.G FE	13,904,800	96.7410	13,543,684	14,000,000	13,960,842		9,659			3.875	3.957	MS	159,736	542,500	06/11/2018	09/15/2028
74340X-BJ-9	Prologis LP Sr Nt			1	1.G FE	16,372,752	82.6570	13,648,373	16,512,000	16,388,590		2,900			4.375	4.426	MS	212,707	722,400	06/13/2018	09/15/2048
74340X-BK-6	Prologis LP Sr Nt			1	1.G FE	7,785,521	97.8680	7,829,424	8,000,000	7,938,341		33,531			3.250	3.709	AO	65,000	260,000	02/10/2020	10/01/2026
74340X-BL-4	Prologis LP Sr Nt			1	1.G FE	19,401,235	98.2590	19,072,072	19,410,000	19,405,657		935			4.375	4.381	FA	353,828	849,188	02/10/2020	02/01/2029
74340X-BU-4	Prologis LP Sr Nt			1	1.G FE	2,015,305	98.1960	1,963,916	2,000,000	2,005,889		(4,529)			3.250	3.010	JD	181	65,000	10/06/2022	06/30/2026
74340X-BV-2	Prologis LP Sr Nt			1	1.G FE	21,475,397	96.7230	20,505,255	21,200,000	21,355,584		(54,744)			3.375	3.089	JD	31,800	715,500	10/06/2022	12/15/2027
74340X-BX-8	Prologis LP Sr Nt			1	1.G FE	14,400,051	97.2830	14,106,021	14,500,000	14,435,129		15,936			4.000	4.132	MS	170,778	580,000	10/06/2022	09/15/2028
74340X-CC-3	Prologis LP Sr Nt	0		1	1.G FE	23,379,359	64.6000	15,455,646	23,925,000	23,408,890		13,257			3.050	3.175	MS	243,238	729,713	10/06/2022	03/01/2050
74340X-CK-5	Prologis LP Sr Nt			1	1.G FE	26,171,252	93.3210	24,688,176	26,455,000	26,178,061		6,809			5.250	5.321	MS	408,950	887,345	01/18/2024	03/15/2054
74346G-A*-3	Prologis Yen Finance LLC Sr Nt Ser A				1.G	40,781,487	91.2400	24,957,424	27,353,690	27,353,690				(3,134,115)	0.860	0.860	MS	62,731	249,848	09/15/2020	09/25/2032
74368C-BV-5	Protective Life Global Secured Nt				1.D FE	42,183,188	101.5920	42,749,872	42,080,000	42,163,544		(18,567)			5.467	5.410	JD	146,977	2,300,514	12/12/2023	12/08/2028
744320-BA-9	Prudential Financial Inc Sr Nt			1	1.G FE	4,374,887	75.5970	2,948,295	3,900,000	4,324,290		(11,186)			3.935	3.284	JD	10,231	153,465	03/03/2020	12/07/2049
744320-BK-7	Prudential Financial Inc Jr Sub Nt			1	2.B FE	10,918,100	100.1050	10,821,329	10,810,000	10,917,356		(744)			6.000	5.833	MS	216,200		11/22/2024	09/01/2052
744320-BL-5	Prudential Financial Inc Jr Sub Nt Fix to Float			1	2.B FE	5,904,000	103.9850	6,139,251	5,904,000	5,904,000					6.750	6.750	MS	132,840	398,520	02/22/2023	03/01/2053
744448-CK-5	Public Svc Co CO 1st Mtg Bd	0		1	1.E FE	8,836,240	81.9860	6,558,896	8,000,000	8,659,152		(23,270)			4.300	3.697	MS	101,289	344,000	03/29/2016	03/15/2044
744448-CM-1	Public Svc Co CO 1st Mtg Bd			1	1.F FE	4,948,000	70.4550	3,522,730	5,000,000	4,957,677		1,289			3.550	3.607	JD	7,889	177,500	06/06/2016	06/15/2046
744448-CP-4	Public Svc Co CO Sr Nt 1st Mtg	LS		1	1.E FE	6,984,950	96.5200	6,756,407	7,000,000	6,994,142		1,562			3.700	3.726	JD	11,511	259,000	06/14/2018	06/15/2028
744516-J*-7	NC Public Service Company Sr Nt				2.A	25,000,000	101.4790	25,369,675	25,000,000	25,000,000					5.650	5.650	JJ	702,326		07/02/2024	07/15/2034
744516-J@-5	NC Public Service Company Sr Nt				2.A	3,600,000	98.0720	3,530,574	3,600,000	3,600,000					6.040	6.040	JJ	108,116		07/02/2024	07/15/2054
744560-BM-7	Public Svc Elec & Gas Nt Ser K			1	1.F FE	5,999,674	78.9900	4,889,481	6,190,000	6,036,655		4,686			4.050	4.233	MN	41,783	250,695	09/16/2015	05/01/2045
744560-BT-2	Public Svc Elec & Gas 1st Mtg			1	1.F FE	7,994,160	73.5980	5,887,856	8,000,000	7,995,006		138			3.600	3.604	JD	24,000	288,000	12/04/2017	12/01/2047
744560-CA-2	Public Svc Elec & Gas 1st Mtg MTN			1	1.F FE	4,467,375	68.3170	3,074,256	4,500,000	4,471,153		758			3.200	3.238	FA	60,000	144,000	08/08/2019	08/01/2049
74745*-AA-3	QTS Irving DC3 LLC Sr Sec Nt				1.F PL	25,000,000	100.6860	25,171,471	25,000,000	25,000,000					5.960	5.960	JJ	707,750		07/10/2024	07/09/2029
747525-AJ-2	Qualcomm Inc Sr Nt			1	1.F FE	624,960	96.5380	579,225	600,000	620,967		(1,680)			4.650	4.214	MN	3,178	27,900	07/11/2022	05/20/2035
747525-AK-9	Qualcomm Inc Sr Nt				1.F FE	10,683,600	90.1500	9,015,020	10,000,000	10,639,820		(19,265)			4.800	4.325	MN	54,667	480,000	08/15/2022	05/20/2045
747525-BK-8	Qualcomm Inc Sr Nt	LS		1	1.F FE	877,010	87.6770	876,765	1,000,000	912,109		14,381			2.150	3.980	MN	2,449	21,500	06/23/2022	05/20/2030
74834L-AN-0	Quest Diagnostics Inc Co Gtd Nt			1	2.A FE	19,774,384	109.4070	20,019,238	18,298,000	19,267,493		(51,153)			6.950	6.323	JJ	635,856	1,271,711	10/05/2010	07/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74834L-AQ-3	Quest Diagnostics Inc Co Gtd Nt			1	2.A FE	1,944,560	96.2000	1,923,994	2,000,000	1,961,123		1,559			5.750	5.947	JJ	48,236	115,000	11/12/2009	01/30/2040
74834L-BC-3	Quest Diagnostics Inc Sr Nt			1	2.A FE	6,085,024	86.7900	5,085,876	5,860,000	6,009,685		(21,983)			2.800	2.358	JD	456	164,080	06/17/2021	06/30/2031
74834L-BD-1	Quest Diagnostics Inc Sr Nt			1	2.A FE	10,011,600	107.1730	10,717,330	10,000,000	10,011,461		457			6.400	6.383	MN	55,111	691,556	10/31/2023	11/30/2033
749860-AV-3	RREEF America REIT II Inc Sr Nt Ser A			1	1.G	25,000,000	98.9560	24,739,050	25,000,000	25,000,000					3.850	3.850	JJ	470,556	962,500	01/05/2016	01/05/2026
749860-AZ-4	RREEF America REIT II Inc Sr Unsec Nt Ser C				1.G	5,000,000	95.4680	4,773,390	5,000,000	5,000,000					4.190	4.190	AO	39,572	209,500	10/23/2018	10/23/2029
749860-BA-8	RREEF America REIT II Inc Sr Unsec Nt Ser D				1.G	4,000,000	94.4250	3,776,980	4,000,000	4,000,000					4.240	4.240	AO	32,036	169,600	10/23/2018	10/23/2030
75003*-AC-3	RSM US LLP Sr Nt Ser C				2.A YE	3,000,000	81.1590	2,434,783	3,000,000	3,000,000					3.180	3.180	JD	7,950	95,400	06/01/2021	06/01/2033
75003*-AF-6	RSM US LLP Sr Nt				2.A	11,000,000	102.5330	11,278,581	11,000,000	11,000,000					6.510	6.510	JJ	330,202	358,050	01/16/2024	01/15/2034
750038-AA-5	Renewable Energy Alternatives Sr Nt				2.C PL	24,367,810	78.5470	19,140,273	24,367,810	24,367,810					3.820	3.821	JD	2,586	939,331	11/23/2021	09/30/2046
750038-AB-3	Renewable Energy Alternatives Sr Nt Ser B				2.C PL	4,711,609	92.0980	4,339,311	4,711,609	4,711,609					5.330	5.332	JD	698	291,649	09/01/2022	09/30/2046
75458*-AB-5	Rayburn County Electric Cooper 1st Mtg Ser A				2.B FE	23,951,551	99.7720	23,896,990	23,951,551	23,951,551					6.040	6.040	JD	4,019	1,446,674	06/16/2023	12/30/2042
75513E-CH-2	RTX Corporation Sr Nt			1	2.A FE	47,072,071	97.4740	45,812,733	47,000,000	47,024,616		(12,725)			3.500	3.471	MS	484,361	1,645,000	12/10/2020	03/15/2027
75513E-CK-5	RTX Corporation Sr Nt			1	2.A FE	8,404,950	81.9980	6,887,798	8,400,000	8,404,805		(147)			4.350	4.346	AO	77,140	365,400	12/10/2020	04/15/2047
75513E-CV-1	RTX Corporation Sr Nt			1	2.A FE	1,675,264	104.9340	1,678,949	1,600,000	1,665,754		(9,092)			6.000	5.199	MS	28,267	81,867	12/13/2023	03/15/2031
75513E-CX-7	RTX Corporation Sr Nt			1	2.A FE	11,257,625	108.5980	12,271,540	11,300,000	11,257,625					6.400	6.429	MS	212,942	616,729	11/06/2023	03/15/2054
756109-AR-5	Realty Income Corp Sr Nt			1	1.G FE	39,690,177	99.0240	38,124,356	38,500,000	38,725,518		(139,243)			4.125	3.732	AO	335,271	1,588,125	03/08/2017	10/15/2026
756109-AS-3	Realty Income Corp Sr Nt			1	1.G FE	9,590,110	96.7070	9,670,680	10,000,000	9,902,167		45,467			3.000	3.501	JJ	138,333	300,000	05/02/2017	01/15/2027
756109-AU-8	Realty Income Corp Sr Nt			1	1.G FE	12,472,250	96.5670	12,070,925	12,500,000	12,490,746		2,829			3.650	3.676	JJ	210,382	456,250	11/29/2017	01/15/2028
756109-B*-4	Realty Income Corp Sr Nt Ser C				1.G	36,534,000	85.9520	32,273,295	37,548,000	37,548,000				(645,000)	3.180	3.180	JD	3,317	1,201,802	06/30/2022	06/30/2032
756109-BP-8	Realty Income Corp Sr Nt			1	1.G FE	8,579,606	102.1180	8,771,902	8,590,000	8,581,443		856			5.625	5.641	AO	104,691	483,188	10/03/2022	10/13/2032
756109-BZ-6	Realty Income Corp Sr Nt			1	1.G FE	6,573,203	96.8200	6,777,379	7,000,000	6,700,704		127,501			3.200	5.445	JJ	103,289	112,000	01/23/2024	01/15/2027
756109-CB-8	Realty Income Corp Sr Nt			1	1.G FE	8,536,419	96.1990	8,754,082	9,100,000	8,622,091		85,672			4.000	5.318	JJ	167,844	182,000	01/23/2024	07/15/2029
756109-CC-6	Realty Income Corp Sr Nt			1	1.G FE	16,893,543	92.9250	17,377,050	18,700,000	17,141,711		248,168			3.400	5.307	JJ	293,174	317,900	01/23/2024	01/15/2030
756109-CD-4	Realty Income Corp Sr Nt			1	1.G FE	523,147	89.7690	538,613	600,000	531,799		8,652			3.200	5.406	FA	7,253	19,200	01/23/2024	02/15/2031
756109-CE-2	Realty Income Corp Sr Nt			1	1.G FE	493,671	84.7930	508,755	600,000	503,844		10,173			2.700	5.445	FA	6,120	16,200	01/23/2024	02/15/2032
75884R-AU-7	Regency Centers LP Sr Nt			1	2.A FE	3,587,955	99.0290	3,466,001	3,500,000	3,509,200		(15,196)			3.900	3.446	MN	22,750	136,500	05/21/2019	11/01/2025
75884R-AV-5	Regency Centers LP Sr Nt			2	2.A FE	7,371,876	97.5740	7,220,483	7,400,000	7,392,713		3,306			3.600	3.650	FA	111,000	266,400	04/18/2019	02/01/2027
75884R-AW-3	Regency Centers LP Sr Nt			2	2.A FE	14,866,500	82.3560	12,353,370	15,000,000	14,886,874		2,963			4.400	4.454	FA	275,000	660,000	01/17/2017	02/01/2047
75884R-AY-9	Regency Centers LP Sr Nt			1	2.A FE	2,769,131	84.4620	1,942,631	2,300,000	2,726,533		(11,430)			4.650	3.493	MS	31,491	106,950	01/25/2021	03/15/2049
75884R-AZ-6	Regency Centers LP Sr Nt			1	2.A FE	16,855,040	91.6400	15,412,915	16,819,000	16,836,863		(3,732)			2.950	2.924	MS	146,092	496,161	11/14/2019	09/15/2029
75884R-BA-0	Regency Centers LP Sr Nt			1	2.A FE	369,104	93.2890	373,157	400,000	377,237		3,562			3.700	4.902	JD	658	14,800	08/23/2022	06/15/2030
760759-AK-6	Republic Services Inc Co Gtd Nt			1	2.A FE	6,994,400	106.0890	7,426,258	7,000,000	6,996,239		146			6.200	6.206	MS	144,667	434,000	08/05/2010	03/01/2040
760759-AN-0	Republic Services Inc Sr Nt			1	2.A FE	1,703,790	99.8400	1,497,597	1,500,000	1,667,480		(6,669)			5.700	4.714	MN	10,925	85,500	11/15/2018	05/15/2041
760759-AR-1	Republic Services Inc Sr Nt			1	2.A FE	5,104,150	97.7470	4,887,360	5,000,000	5,017,455		(11,258)			2.900	2.661	JJ	72,500	145,000	07/01/2016	07/01/2026
760759-AS-9	Republic Services Inc Sr Nt			1	2.A FE	14,145,720	96.6620	14,499,315	15,000,000	14,692,236		99,108			3.375	4.141	MN	64,688	506,250	11/20/2018	11/15/2027
760759-AT-7	Republic Services Inc Sr Nt			1	2.A FE	29,636,310	97.3320	29,199,630	30,000,000	29,854,435		39,512			3.950	4.106	MN	151,417	1,185,000	12/18/2018	05/15/2028
761152-A*-8	Resmed Inc Sr Nt				1.G	9,000,000	97.4690	8,772,183	9,000,000	9,000,000					3.240	3.240	JJ	138,510	291,600	07/10/2019	07/10/2026
761152-A@-6	Resmed Inc Sr Nt				1.G	19,000,000	93.2260	17,713,016	19,000,000	19,000,000					3.450	3.450	JJ	311,363	655,500	07/10/2019	07/10/2029
76131V-AB-9	Retail PPTYS Of America Sr Nt			1	2.B FE	6,669,546	97.7180	6,749,403	6,907,000	6,687,932		27,545			4.750	5.345	MS	96,602	328,083	03/29/2023	09/15/2030
76169#-AL-7	Reyes Holdings LLC Sr Nt Ser B				1.G PL	42,000,000	99.6110	41,836,452	42,000,000	42,000,000					4.410	4.410	JD	92,610	1,852,200	12/13/2018	12/13/2025
76711*-AC-4	Rio Grande LNG LLC Sr Nt - Blackrock (partially)				2.C PL	34,860,000	100.8050	35,281,730	35,000,000	34,862,539		2,539			6.850	6.897	JD	6,660	939,021	02/09/2024	06/30/2047
76711*-AD-2	Rio Grande LNG LLC Sr Sec Nt				2.C PL	3,100,000	98.1550	3,042,805	3,100,000	3,100,000					6.580	6.581	MS	51,562	52,128	06/28/2024	09/30/2047
77030#-AB-4	Robert Bosch Finance LLC Sr Nt Series B				1.F FE	15,000,000	107.1200	16,067,985	15,000,000	15,000,000					6.320	6.321	MN	81,633	945,367	11/30/2023	12/01/2031
771196-BH-4	Roche Hldgs Inc Sr Nt			1	1.C FE	14,273,220	82.0110	11,891,566	14,500,000	14,321,544		5,718			4.000	4.091	MN	53,167	580,000	11/13/2014	11/28/2044
771196-BK-7	Roche Hldgs Inc Sr Nt			1	1.C FE	16,846,330	97.5970	16,591,405	17,000,000	16,976,958		16,304			2.625	2.727	MN	57,021	446,250	02/22/2016	05/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
771196-BP-6	Roche Hldgs Inc Sr Nt			1	1.C FE	29,985,000	96.2160	28,864,920	30,000,000	29,993,803		1,538			3.625	3.631	MS	314,167	1,087,500	09/10/2018	09/17/2028
771367-E*-6	Rochester Gas & Elec Corp 1st Mtge				1.F IF	15,000,000	103.6940	15,554,055	15,000,000	15,000,000					5.890	5.890	JD	44,175	883,500	12/13/2023	12/13/2034
77340R-AR-8	Rockies Express Pipeline LLC Sr Nt			1	3.B FE	2,748,551	94.9700	2,786,432	2,934,000	2,766,328		17,777			4.950	6.421	JJ	66,969	57,791	12/19/2024	07/15/2029
776743-AL-0	Roper Technologies Inc Sr Nt			1	2.A FE	5,242,863	82.1220	5,384,726	6,557,000	5,529,917		141,605			1.750	4.727	FA	43,349	114,748	01/25/2023	02/15/2031
77678#-AA-3	Rosales Solar Holding LLC Sr Sec Nt PIK				4.C PL	9,100,029	57.9400	8,664,080	14,953,453	9,100,029		(29,658)	30,616		4.090	8.038	JD	1,699	596,358	12/20/2019	12/31/2049
780153-AG-7	Royal Caribbean Cruises Ltd Sr Nt				3.A FE	3,764,347	104.8410	3,391,270	3,234,670	3,389,553		(50,110)			7.500	5.618	AO	51,216	242,600	08/26/2015	10/15/2027
780153-AW-2	Royal Caribbean Cruises Ltd Sr Nt			1	3.A FE	49,352,248	94.7320	47,365,900	50,000,000	49,746,315		72,791			3.700	3.870	MS	544,722	1,850,000	04/04/2019	03/15/2028
78081B-AJ-2	Royalty Pharma PLC Sr Nt			1	2.C FE	21,605,388	92.1060	22,885,628	24,847,000	22,664,727		744,613			1.750	5.330	MS	143,733	434,823	08/01/2023	09/02/2027
78081B-AQ-6	Royalty Pharma PLC Sr Nt			1	2.C FE	19,751,600	99.6370	19,927,300	20,000,000	19,777,116		25,516			5.150	5.421	MS	575,083		06/03/2024	09/02/2029
781158-AA-4	NextEra Energy Sr Sec Nt				2.C PL	23,250,000	94.1170	21,882,289	23,250,000	23,250,000					5.740	5.740	MS	281,738		10/15/2024	09/30/2049
78147#-AB-2	Rumpke Consolidated Cos Inc Ser Sec Nt				2.C PL	3,000,000	84.4080	2,532,249	3,000,000	3,000,000					2.440	2.440	MS	19,723	73,200	09/24/2020	09/24/2030
78355H-KZ-1	Ryder System Inc Sr Nt			1	2.A FE	10,329,417	101.1950	10,455,416	10,332,000	10,330,078		661			5.375	5.380	MS	163,518	300,812	02/26/2024	03/15/2029
78355H-LB-3	Ryder System Inc Sr Nt				2.A FE	29,906,430	101.6580	30,497,370	30,000,000	29,918,446		12,016			5.500	5.570	JD	137,500	930,417	04/30/2024	06/01/2029
78409V-AM-6	S&P Global Inc Sr Nt			2	1.G FE	14,192,884	96.7200	14,121,091	14,600,000	14,495,505		48,184			2.950	3.312	JJ	190,226	430,700	10/30/2018	01/22/2027
78409V-AN-4	S&P Global Inc Sr Nt	M		1	1.G FE	58,551,477	84.0690	49,356,910	58,710,000	58,569,717		2,710			4.500	4.516	MN	337,583	2,641,950	08/29/2018	05/15/2048
78409V-BF-0	S&P Global Inc Sr Nt			1	1.G FE	17,764,563	99.9150	17,584,952	17,600,000	17,710,271		(30,478)			4.750	4.543	FA	348,333	836,000	03/01/2023	08/01/2028
78409V-BG-8	S&P Global Inc Sr Nt			1	1.G FE	23,167,809	97.7940	21,514,724	22,000,000	22,829,859		(187,178)			4.250	3.256	MN	155,833	935,000	03/01/2023	05/01/2029
78410G-AG-9	SBA Communications Corp Sr Nt			1	3.B FE	3,431,010	90.3330	3,715,413	4,113,000	3,626,266		100,880			3.125	6.464	FA	53,555	128,531	08/01/2023	02/01/2029
784468-AA-4	SL Green Realty Corp Sr Nt			1	3.B	60,000,000	99.7330	59,839,680	60,000,000	60,000,000					4.270	4.270	JD	99,633	2,562,000	12/17/2015	12/17/2025
784710-AA-3	SSM Health Care Sr Unsecured Nt Ser A			1	1.E FE	35,883,879	98.0450	34,658,872	35,350,000	35,489,410		(60,750)			3.823	3.633	JD	112,619	1,351,431	02/08/2018	06/01/2027
785592-AM-8	Sabine Pass Liquefaction 1st Lien Nt			1	2.A FE	407,388	100.0350	376,131	376,000	376,000		(4,250)			5.625	4.358	MS	7,050	21,150	01/20/2017	03/01/2025
785592-AS-5	Sabine Pass Liquefaction 1st Lien Nt			1	2.A FE	4,756,225	100.2330	4,710,937	4,700,000	4,713,587		(7,508)			5.000	4.821	MS	69,194	235,000	11/14/2018	03/15/2027
785592-AU-0	Sabine Pass Liquefaction 1st Lien Nt			1	2.A FE	15,901,786	97.5910	15,614,528	16,000,000	15,964,423		10,154			4.200	4.275	MS	197,867	672,000	02/20/2018	03/15/2028
785592-AV-8	Sabine Pass Liquefaction 1st Lien Nt			1	2.A FE	20,066,953	100.9490	18,473,667	18,300,000	18,540,517		(230,713)			5.875	4.512	JD	2,986	1,075,125	05/11/2017	06/30/2026
785592-AX-4	Sabine Pass Liquefaction 1st Lien Nt			1	2.A FE	24,126,270	96.8330	20,638,986	21,314,000	22,990,339		(317,618)			4.500	2.763	MN	122,556	959,130	04/13/2021	05/15/2030
79546V-AQ-9	Sally Holdings Sr Nt	LS		1	3.C FE	4,692,978	100.1900	4,718,949	4,710,000	4,694,148		1,170			6.750	6.807	MS	105,975	162,495	04/22/2024	03/01/2032
79588T-AC-4	Sammons Financial Group Sr Nt				2.A FE	11,911,920	97.9360	11,752,272	12,000,000	11,921,010		9,090			4.450	4.748	MN	72,683	267,000	09/24/2024	05/12/2027
79588T-AF-7	Sammons Financial Group Sr Nt			1	2.A FE	26,228,333	104.2850	27,061,906	25,950,000	26,221,172		(7,161)			6.875	6.717	AO	376,635	976,279	08/01/2024	04/15/2034
797440-CC-6	San Diego Gas & Elec Co 1st Lien	0		1	1.F FE	17,899,740	72.1110	12,980,034	18,000,000	17,905,206		1,988			3.700	3.731	MS	196,100	666,000	03/07/2022	03/15/2052
808513-BT-1	Schwab /Charles/ Corp Sr Nt			1	1.F FE	18,865,150	81.5610	15,496,533	19,000,000	18,904,667		12,661			1.950	2.028	JD	30,875	370,500	10/25/2021	12/01/2031
81211K-AX-8	Sealed Air Corp Sr Nt			1	3.C FE	22,871,620	99.9790	22,013,442	22,018,000	22,101,518		(114,881)			5.500	4.942	MS	356,569	1,210,990	12/20/2018	09/15/2025
812127-AA-6	Sealed Air Corp Sr Nt	LS		1	3.B FE	312,000	100.3790	313,183	312,000	312,000					6.125	6.125	FA	7,963	19,110	01/17/2023	02/01/2028
816851-BA-6	Sempra Energy Sr Nt	LS		1	2.B FE	1,919,920	96.2190	1,982,105	2,060,000	1,983,489		28,698			3.250	4.875	JD	2,976	66,950	09/19/2022	06/15/2027
816851-BH-1	Sempra Energy Sr Nt			1	2.B FE	1,565,759	82.6600	1,349,006	1,632,000	1,574,061		3,190			3.800	4.149	FA	25,840	62,016	04/13/2022	02/01/2038
816851-BJ-7	Sempra Energy Sr Nt			1	2.B FE	2,929,202	75.7750	2,007,267	2,649,000	2,907,272		(7,569)			4.000	3.378	FA	44,150	105,960	02/02/2022	02/01/2048
81728U-AA-2	Sensata Technologies BV Sr Nt			1	3.B FE	413,300	91.5810	377,313	412,000	412,746		(134)			4.375	4.334	FA	6,809	18,025	07/06/2020	02/15/2030
817565-CD-4	Service Corp Intl Sr Nt			1	3.C FE	11,399,710	97.4210	11,078,746	11,372,077	11,367,252		(5,194)			4.625	4.580	JD	23,376	525,959	02/07/2018	12/15/2027
817565-CE-2	Service Corp Intl Sr Nt			1	3.C FE	20,550,250	96.9000	19,331,490	19,950,000	20,125,313		(79,207)			5.125	4.618	JD	85,203	1,022,438	10/11/2019	06/01/2029
817565-CG-7	Service Corp Intl Sr Nt			1	3.C FE	1,300,000	89.0120	1,157,151	1,300,000	1,300,000					4.000	4.000	MN	6,644	52,000	05/10/2021	05/15/2031
822905-AA-3	Shell Finance US Inc Sr Nt				1.D FE	28,401,190	83.5420	23,391,788	28,000,000	28,399,150		(2,040)			4.375	4.267	MN	170,139	612,500	10/08/2024	05/11/2045
822905-AB-1	Shell Finance US Inc Sr Nt			1	1.D FE	1,235,130	90.1060	1,081,276	1,200,000	1,233,646		(1,484)			2.750	2.157	AO	7,792		10/08/2024	04/06/2030
822905-AF-2	Shell Finance US Inc Sr Nt			1	1.D FE	404,906	89.6640	358,656	400,000	404,684		(222)			2.375	2.107	MN	1,425	4,750	10/08/2024	11/07/2029
82453A-AB-3	Shift4 Payments LLC/FIN Sr Nt				3.C FE	1,609,994	101.7440	1,592,294	1,565,000	1,609,513		(481)			6.750	6.274	FA	39,908		11/14/2024	08/15/2032
827048-AW-9	Silgan Holdings Inc Sr Nt			1	3.B FE	10,371,189	95.4770	9,891,365	10,360,000	10,360,006		(2,149)			4.125	4.096	AO	106,838	427,350	07/28/2020	02/01/2028
82967N-BA-5	Sirius XM Radio Inc Sr Nt			1	3.C FE	4,520,103	97.2080	4,747,619	4,884,000	4,665,597		74,752			5.000	6.920	FA	101,750	244,200	04/05/2023	08/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
82967N-BC-1	Sirius XM Radio Inc Sr Nt			1	3.C FE	665,910	95.9290	579,414	604,000	617,871		(9,782)			5.500	3.048	JJ	16,610	33,220	02/18/2021	07/01/2029
82967N-BL-1	Sirius XM Radio Inc Sr Nt			1	3.C FE	3,353,125	96.1070	3,218,623	3,349,000	3,349,714		(1,053)			3.125	3.092	MS	34,885	104,656	08/03/2021	09/01/2026
83001A-AC-6	Six Flags Entertainment Sr Nt	LS		1	4.A FE	9,846,665	98.9830	9,744,867	9,845,000	9,786,099		3,496			5.500	5.573	AO	114,311	541,475	05/17/2022	04/15/2027
83001A-AD-4	Six Flags Entertainment Sr Nt			1	4.A FE	9,670,050	102.1060	9,961,413	9,756,000	9,695,622		13,549			7.250	7.220	MN	90,379	567,675	10/15/2024	05/15/2031
832696-AK-4	Smucker JM Co Sr Nt			1	2.B FE	9,799,191	99.6480	9,964,810	10,000,000	9,994,958		24,630			3.500	3.755	MS	103,056	350,000	10/13/2015	03/15/2025
832696-AM-0	Smucker JM Co Sr Nt			1	2.B FE	24,610,959	90.5130	22,831,904	25,225,000	24,863,952		25,571			4.250	4.419	MS	315,663	1,072,063	12/07/2020	03/15/2035
832696-AP-3	Smucker JM Co Sr Nt			1	2.B FE	6,226,448	82.3620	4,795,945	5,823,000	6,187,081		(13,895)			4.375	3.889	MS	75,012	254,756	12/09/2020	03/15/2045
832696-AT-5	Smucker JM Co Sr Nt			1	2.B FE	26,355,174	69.1330	16,128,084	23,329,000	26,064,400		(75,220)			3.550	2.883	MS	243,853	828,180	12/14/2020	03/15/2050
832696-AY-4	Smucker JM Co Sr Nt			1	2.B FE	31,078,325	106.6500	31,006,471	29,073,000	31,057,572		(20,753)			6.500	5.887	MN	241,467	619,873	11/18/2024	11/15/2043
832696-AZ-1	Smucker JM Co Sr Nt	LS		1	2.B FE	21,940,700	107.4170	21,483,360	20,000,000	21,937,125		(3,575)			6.500	5.800	MN	166,111	325,000	11/14/2024	11/15/2053
834423-AE-5	Solvay Finance Sr Nt				2.A FE	4,499,010	101.4390	4,564,742	4,500,000	4,499,111		101			5.650	5.655	JD	19,069	127,125	05/30/2024	06/04/2029
834423-AF-2	Solvay Finance Sr Nt				2.A FE	19,998,992	101.3670	20,273,300	20,000,000	19,999,034		42			5.850	5.851	JD	87,750	585,000	05/30/2024	06/04/2034
835495-AQ-5	Sonoco Products Co Sr Nt			1	2.C FE	4,192,319	99.2700	4,195,142	4,226,000	4,193,038		719			4.450	4.942	MS	53,283		12/18/2024	09/01/2026
835495-AS-1	Sonoco Products Co Sr Nt	LS		1	2.C FE	12,145,006	94.7730	11,857,013	12,511,000	12,149,151		4,145			5.070	5.457	MS	179,721		11/13/2024	09/01/2034
838515-L@-1	South Jersey Gas Co Sr Nt				1.E FE	6,600,000	100.6020	6,639,699	6,600,000	6,600,000					5.210	5.210	JD	28,655	343,860	05/18/2023	06/01/2033
842400-GK-3	Southern CA Edison Co 1st Mtg			1	1.G FE	4,161,500	78.0340	3,901,690	5,000,000	4,203,278		17,171			4.125	5.331	MS	68,750	206,250	06/23/2022	03/01/2048
842400-GU-1	Southern CA Edison Co 1st Lien			1	1.G FE	3,273,411	86.7800	3,384,404	3,900,000	3,446,607		71,984			2.250	4.708	JD	7,313	87,750	07/11/2022	06/01/2030
842400-HR-7	Southern CA Edison Co 1st Lien Ser E			1	1.G FE	5,461,259	93.8770	5,092,827	5,425,000	5,460,418		(576)			5.450	5.404	JD	24,639	295,663	07/19/2022	06/01/2052
842400-HU-0	Southern CA Edison Co 1st Lien				1.G FE	1,428,570	101.2090	1,447,283	1,430,000	1,429,050		269			5.300	5.323	MS	25,263	75,790	02/27/2023	03/01/2028
842400-HV-8	Southern CA Edison Co 1st Lien			1	1.G FE	13,267,349	97.2300	12,960,759	13,330,000	13,268,860		860			5.700	5.733	MS	253,270	759,810	02/27/2023	03/01/2053
842400-HZ-9	Southern CA Edison Co 1st Lien			1	1.G FE	3,746,325	99.0010	3,712,530	3,750,000	3,746,395		70			5.200	5.213	JD	16,250	173,333	01/08/2024	06/01/2034
842434-CQ-3	Southern CA Gas Co 1st Mtg			1	1.D FE	1,565,901	97.2110	1,482,465	1,525,000	1,531,613		(4,427)			2.600	2.295	JD	1,762	39,650	07/25/2016	06/15/2026
842434-CX-8	Southern CA Gas Co 1st Lien			1	1.D FE	11,578,000	107.5740	10,757,410	10,000,000	11,530,164		(24,555)			6.350	5.286	MN	81,139	635,000	12/19/2022	11/15/2052
842587-CX-3	Southern Co Sr Nt			1	2.A FE	11,894,150	82.7930	10,436,823	12,606,000	11,871,462		10,257			4.400	4.766	JJ	277,332	554,664	11/13/2023	07/01/2046
842587-DL-8	Southern Co Sr Nt			1	2.A FE	19,046,581	102.7560	19,564,742	19,040,000	19,045,460		(698)			5.700	5.695	AO	229,115	1,085,280	10/03/2022	10/15/2032
84265V-AA-3	Southern Copper Corp Sr Nt			1	2.A FE	29,328,558	113.5430	25,239,562	22,229,000	27,985,224		(433,806)			7.500	4.350	JJ	713,180	1,569,675	02/21/2024	07/27/2035
84265V-AE-5	Southern Copper Corp Sr Nt			1	2.A FE	7,893,625	107.1440	6,589,338	6,150,000	7,676,364		(71,875)			6.750	4.445	AO	86,484	415,125	09/15/2022	04/16/2040
8426EP-AB-4	Southern CO Gas Capital Sr Nt	0		1	2.A FE	22,066,990	77.2570	16,996,496	22,000,000	22,056,825		(1,655)			3.950	3.932	AO	217,250	869,000	10/29/2019	10/01/2046
8426EP-AC-2	Southern CO Gas Capital Sr Nt			1	2.A FE	1,272,702	82.1510	1,391,640	1,694,000	1,281,793		8,033			4.400	6.472	MN	6,418	74,536	11/13/2023	05/30/2047
8426EP-AD-0	Southern CO Gas Capital Sr Nt Ser 20-A			1	2.A FE	1,565,060	82.2410	1,619,333	1,969,000	1,615,797		48,560			1.750	5.256	JJ	15,889	34,458	12/13/2023	01/15/2031
8426EP-AG-3	Southern CO Gas Capital Sr Nt			1	2.A FE	25,308,257	102.5060	25,539,470	24,915,000	25,275,372		(31,897)			5.750	5.533	MS	421,825	1,436,592	12/13/2023	09/15/2033
845437-BQ-4	Southwestern Elec Power Sr Nt			1	2.A FE	4,955,925	72.0080	4,968,566	6,900,000	5,007,029		36,898			3.850	6.076	FA	110,688	265,650	08/03/2023	02/01/2048
845467-AR-0	Southwestern Energy Sr Nt			1	2.C FE	2,926,898	98.4560	3,110,209	3,159,000	2,996,253		33,482			5.375	6.842	FA	70,748	169,796	11/14/2022	02/01/2029
845467-AS-8	Southwestern Energy Sr Nt			1	2.C FE	4,468,436	97.8100	4,609,282	4,712,500	4,514,407		27,472			5.375	6.253	MS	74,582	253,297	04/06/2023	03/15/2030
845743-BW-2	Southwestern Pub Svc Co 1st Mtg 1st Lien Ser 9			1	1.G FE	20,304,079	88.8030	17,760,540	20,000,000	20,291,425		(5,127)			5.150	5.050	JD	85,833	1,030,000	06/06/2022	06/01/2052
84756N-AE-9	Spectra Energy Partners Nt	0		1	2.B FE	13,832,358	98.3670	13,033,654	13,250,000	13,713,178		(14,015)			5.950	5.643	MS	210,233	788,375	12/09/2013	09/25/2043
85205T-AK-6	Spirit Aerosystems Inc Sr Nt			1	5.A FE	932,950	94.8300	891,402	940,000	936,143		1,006			4.600	4.730	JD	1,922	43,240	09/17/2021	06/15/2028
85205T-AN-0	Spirit Aerosystems Inc 1st Lien			1	3.C FE	15,752,774	107.1850	16,069,160	14,992,000	15,519,346		(155,425)			9.375	7.995	MN	121,029	1,405,500	08/07/2023	11/30/2029
852388-AA-1	StadCo LA, LLC Sr Sec Nt				2.C PL	15,000,000	68.7340	10,310,071	15,000,000	15,000,000					3.750	3.768	FMAN	71,875	562,500	08/05/2021	05/15/2056
85253#-AG-6	STAG Industrial Sr Nt Series B				2.B FE	10,000,000	99.4310	9,943,070	10,000,000	10,000,000					4.100	4.100	JD	20,500	410,000	06/13/2018	06/13/2025
85253#-AJ-0	STAG Industrial Sr Nt				2.C	20,000,000	84.1980	16,839,560	20,000,000	20,000,000					2.800	2.800	MS	144,667	560,000	09/28/2021	09/29/2031
85253#-AL-5	STAG Industrial Sr Nt				2.C	14,000,000	90.5770	12,680,808	14,000,000	14,000,000					4.120	4.120	JD	4,807	576,800	06/28/2022	06/28/2032
854502-AL-5	Stanley Black & Decker Inc Sr Nt	LS		1	2.A FE	1,993,340	86.7040	1,734,088	2,000,000	1,996,392		646			2.300	2.337	MS	13,544	46,000	02/03/2020	03/15/2030
857477-AT-0	State Street Corp Sr Nt				1.F FE	32,955,780	99.3620	32,789,460	33,000,000	32,996,732		5,044			3.550	3.566	FA	432,804	1,171,500	08/13/2015	08/18/2025
857477-BD-4	State Street Corp Fix to Flt Sr Nt 12/3/28			2	1.D FE	47,613,696	97.1260	46,134,802	47,500,000	47,550,110		(11,567)			4.141	4.112	JD	152,987	1,966,975	11/29/2018	12/03/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
857477-CA-9	State Street Corp Sr Nt Fixed to Float			2	1.D FE	1,380,000	96.9000	1,337,213	1,380,000	1,380,000					4.821	4.821	JJ	28,645	66,530	01/23/2023	01/26/2034
857477-CG-6	State Street Corp Sub Nt			2	1.F FE	7,030,465	104.0780	7,081,481	6,804,000	7,015,416		(15,049)			6.123	5.673	MN	46,290	416,609	02/14/2024	11/21/2034
858119-BF-6	Steel Dynamics Inc Sr Nt	LS		1	2.B FE	10,381,270	100.1310	10,210,389	10,197,000	10,190,742		(27,278)			5.000	4.711	JD	22,660	509,850	10/19/2018	12/15/2026
858119-BK-5	Steel Dynamics Inc Sr Nt			1	2.B FE	4,461,365	92.6020	4,595,812	4,963,000	4,534,651		68,825			3.450	5.347	AO	36,147	171,224	12/07/2023	04/15/2030
858119-BM-1	Steel Dynamics Inc Sr Nt			1	2.B FE	960,672	90.1210	981,421	1,089,000	977,068		15,400			3.250	5.259	JJ	16,320	35,393	12/06/2023	01/15/2031
86156*-AB-7	Stolthaven Houston Inc Sr Sec Nt				2.B PL	9,000,000	100.9340	9,084,069	9,000,000	9,000,000					5.880	5.880	JJ	241,080		07/17/2024	07/17/2031
86156*-AC-5	Stolthaven Houston Inc Sr Sec Nt				2.B PL	15,000,000	100.4000	15,059,940	15,000,000	15,000,000					5.980	5.980	JJ	408,633		07/17/2024	07/17/2034
863667-AG-6	Stryker Corp Sr Nt			1	2.A FE	345,351	84.1400	252,421	300,000	338,474		(1,428)			4.375	3.445	MN	1,677	13,125	10/29/2019	05/15/2044
863667-AJ-0	Stryker Corp Sr Nt	M		1	2.A FE	8,035,387	86.6690	5,278,112	6,090,000	7,808,217		(60,527)			4.625	2.817	MS	82,934	281,663	02/01/2021	03/15/2046
863667-AN-1	Stryker Corp Sr Nt			1	2.A FE	11,967,384	98.6530	11,838,348	12,000,000	11,995,456		3,645			3.500	3.532	MS	123,667	420,000	03/03/2016	03/15/2026
863667-AQ-4	Stryker Corp Sr Nt	LS		1	2.A FE	9,233,172	96.5050	8,685,486	9,000,000	9,087,161		(27,839)			3.650	3.302	MS	104,025	328,500	05/07/2019	03/07/2028
866677-AE-7	Sun Communities Sr Nt			1	2.C FE	6,020,520	84.0510	5,043,048	6,000,000	6,014,284		(2,042)			2.700	2.659	JJ	74,700	162,000	09/28/2021	07/15/2031
866677-AF-4	Sun Communities Sr Nt			1	2.C FE	18,289,790	90.1390	17,870,998	19,826,000	18,669,848		263,052			2.300	3.911	MN	76,000	455,998	07/14/2023	11/01/2028
866677-AJ-6	Sun Communities Sr Nt				2.C FE	22,281,266	99.4290	22,212,461	22,340,000	22,290,225		4,753			5.700	5.735	JJ	587,170	1,273,380	01/10/2023	01/15/2033
86765B-AH-2	Energy Transfer Partners Co Gtd Nt	LS		1	2.B FE	38,416,992	105.6460	38,424,616	36,371,000	38,191,769		(80,974)			6.850	6.304	FA	941,201	2,491,414	02/22/2022	02/15/2040
86765B-AP-4	Energy Transfer Partners Sr Nt			1	2.B FE	4,349,320	89.3630	3,574,524	4,000,000	4,320,315		(10,534)			5.300	4.655	AO	53,000	212,000	02/03/2022	04/01/2044
86765L-AN-7	Sunoco Finance Corp Sr Nt			1	3.A FE	913,388	99.5910	861,460	865,000	875,196		(8,484)			5.875	3.774	MS	14,963	50,819	10/25/2021	03/15/2028
86765L-AT-4	Sunoco Finance Corp Sr Nt			1	3.A FE	4,720,906	93.9800	4,693,616	4,994,250	4,804,745		34,882			4.500	5.439	MN	28,717	224,741	10/13/2022	05/15/2029
86765L-AZ-0	Sunoco Finance Corp Sr Nt			1	3.A FE	1,800,000	92.5780	1,666,409	1,800,000	1,800,000					4.500	4.500	AO	13,725	81,000	07/19/2022	04/30/2030
86787G-AJ-1	SunTrust Bank Sub Nt				1.G FE	18,811,083	97.8930	18,501,815	18,900,000	18,886,001		9,834			3.300	3.356	MN	79,695	623,700	05/12/2016	05/15/2026
870836-AC-7	Swiss Bank Corp-NY Sub Nt				2.A FE	1,244,880	101.1990	1,011,993	1,000,000	1,014,626		(26,249)			7.500	4.713	JJ	34,583	75,000	01/17/2014	07/15/2025
871829-AN-7	Sysco Corp Nt			1	2.B FE	2,595,875	101.5620	2,539,058	2,500,000	2,566,785		(2,837)			6.625	6.337	MS	47,847	165,625	04/13/2009	03/17/2039
871829-AY-3	Sysco Corp Sr Nt			1	2.B FE	19,168,950	87.5860	16,641,321	19,000,000	19,146,965		(4,112)			4.850	4.791	AO	230,375	921,500	10/17/2018	10/01/2045
871829-AZ-0	Sysco Corp Sr Nt			1	2.B FE	8,000,000	99.3330	7,946,632	8,000,000	8,000,000					3.750	3.750	AO	75,000	300,000	09/23/2015	10/01/2025
871829-BD-8	Sysco Corp Sr Nt			1	2.B FE	3,334,681	82.6470	2,396,749	2,900,000	3,276,891		(12,058)			4.500	3.605	AO	32,625	130,500	10/29/2019	04/01/2046
871829-BF-3	Sysco Corp Sr Nt			1	2.B FE	7,035,900	96.4500	7,233,720	7,500,000	7,347,993		55,730			3.250	4.099	JJ	112,396	243,750	10/17/2018	07/15/2027
871829-BH-9	Sysco Corp Sr Nt			1	2.B FE	5,751,900	81.7580	4,905,498	6,000,000	5,780,455		5,142			4.450	4.711	MS	78,617	267,000	10/17/2018	03/15/2048
871829-BJ-5	Sysco Corp Sr Nt			1	2.B FE	13,474,485	67.5420	9,118,143	13,500,000	13,477,148		576			3.300	3.310	FA	168,300	445,500	02/11/2020	02/15/2050
871829-BK-2	Sysco Corp Sr Nt			2	2.B FE	6,477,055	88.1750	5,731,388	6,500,000	6,487,564		2,253			2.400	2.440	FA	58,933	156,000	02/11/2020	02/15/2030
872287-AF-4	TCI Communications Inc Deb	O			1.G FE	4,910,610	103.4920	4,139,692	4,000,000	4,082,828		(69,443)			7.875	5.938	FA	119,000	315,000	08/25/2005	02/15/2026
87264A-AV-7	T-Mobile USA Inc Sr Nt			1	2.B FE	21,313,338	99.3810	21,158,151	21,290,000	21,280,868		(4,768)			4.750	4.729	FA	421,365	1,011,275	09/07/2018	02/01/2028
87264A-AX-3	T-Mobile USA Inc 1st Lien			1	2.B FE	22,402,650	86.5170	24,224,620	28,000,000	22,639,659		203,855			4.375	6.349	AO	258,611	1,225,000	11/02/2023	04/15/2040
87264A-AZ-8	T-Mobile USA Inc 1st Lien			1	2.B FE	28,802,724	82.1050	22,303,905	27,165,000	28,579,204		(54,294)			4.500	4.113	AO	258,068	1,035,900	05/13/2024	04/15/2050
87264A-BN-4	T-Mobile USA Inc 1st Lien			1	2.B FE	32,674,672	65.9880	21,281,162	32,250,000	32,641,237		(9,972)			3.300	3.229	FA	402,050	1,064,250	05/27/2021	02/15/2051
87264A-BT-1	T-Mobile USA Inc Sr Nt			1	2.B FE	1,982,325	87.6850	1,762,466	2,010,000	1,991,333		2,472			2.875	3.029	FA	21,831	57,788	03/04/2021	02/15/2031
87264A-BX-2	T-Mobile USA Inc 1st Lien			1	2.B FE	3,806,276	82.9650	3,197,460	3,854,000	3,820,440		4,448			2.250	2.388	MN	11,080	86,715	09/24/2021	11/15/2031
87264A-CA-1	T-Mobile USA Inc 1st Lien			1	2.B FE	6,146,288	91.8000	5,507,970	6,000,000	6,068,021		(22,258)			2.050	1.656	FA	46,467	123,000	05/27/2021	02/15/2028
87264A-CB-9	T-Mobile USA Inc 1st Lien			1	2.B FE	12,973,374	85.9360	10,741,975	12,500,000	12,804,785		(48,238)			2.550	2.107	FA	120,417	318,750	05/27/2021	02/15/2031
87264A-CQ-6	T-Mobile USA Inc 1st Lien			1	2.B FE	997,088	84.5400	845,395	1,000,000	997,811		272			2.700	2.734	MS	7,950	27,000	07/06/2022	03/15/2032
87264A-CV-5	T-Mobile USA Inc Sr Nt	LS		1	2.B FE	13,236,703	98.9240	13,109,382	13,252,000	13,238,640		1,238			5.200	5.216	JJ	317,754	689,104	09/12/2022	01/15/2033
87264A-CW-3	T-Mobile USA Inc Sr Nt			1	2.B FE	8,467,216	96.6110	8,308,520	8,600,000	8,469,157		1,941			5.650	5.760	JJ	224,054	242,950	05/13/2024	01/15/2053
87264A-DC-6	T-Mobile USA Inc Sr Nt			1	2.B FE	6,625,379	102.4740	6,799,163	6,635,000	6,625,770		391			5.750	5.770	JJ	175,920	318,987	09/11/2023	01/15/2034
87305Q-CH-2	TTX Co Sr Nt			1	1.F FE	17,005,465	99.9520	16,991,806	17,000,000	17,000,029		(751)			3.600	3.595	JJ	282,200	612,000	11/13/2014	01/15/2025
87305Q-CN-9	TTX Co Sr Nt			1	1.F FE	15,053,587	86.8170	13,022,550	15,000,000	15,047,900		(1,121)			4.600	4.578	FA	287,500	690,000	01/11/2019	02/01/2049
873128-AH-1	TWE US Finance Co. Sr Nt Ser A				2.B	20,000,000	96.6540	19,330,840	20,000,000	20,000,000					3.720	3.720	JD	8,267	744,000	06/27/2017	06/27/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87312@-AJ-7	TWE US Finance Co. Sr Nt Ser B				2.B	10,000,000	93.6370	9,363,700	10,000,000	10,000,000					3.820	3.820	JD	4,244	382,000	06/27/2017	06/27/2029
87470L-AD-3	Tallgrass Energy Partners LP Sr Nt			2	4.A FE	1,082,240	96.2640	1,093,556	1,136,000	1,090,528		8,288			5.500	6.985	JJ	28,810	31,240	06/04/2024	01/15/2028
875127-BG-6	Tampa Elec Co Sr Nt	0		1	1.G FE	7,901,920	71.2430	5,699,408	8,000,000	7,912,022		2,056			3.625	3.692	JD	12,889	290,000	07/22/2019	06/15/2050
87612B-BG-6	Targa Resources Partners Sr Nt			1	2.B FE	17,221,209	98.9270	17,371,493	17,560,000	17,407,272		45,183			5.000	5.314	JJ	404,856	878,000	05/04/2022	01/15/2028
87612B-BQ-4	Targa Resources Partners Sr Nt			1	2.B FE	11,462,548	100.2780	11,163,939	11,133,000	11,317,495		(54,551)			5.500	4.913	MS	204,105	612,315	05/10/2022	03/01/2030
87612B-BS-0	Targa Resources Partners Sr Nt			1	2.B FE	10,844,363	96.6700	10,068,201	10,415,000	10,682,243		(58,843)			4.875	4.185	FA	211,555	507,731	02/23/2022	02/01/2031
87612B-BU-5	Targa Resources Partners Sr Nt			1	2.B FE	19,461,117	90.8850	17,784,377	19,568,000	19,488,140		9,588			4.000	4.067	JJ	360,921	782,720	02/23/2022	01/15/2032
87612G-AB-7	Targa Resources Corp Sr Nt			1	2.B FE	3,476,655	84.0770	2,942,681	3,500,000	3,477,702		378			4.950	4.993	AO	36,575	173,250	03/23/2022	04/15/2052
87612G-AK-7	Targa Resources Corp Sr Nt			1	2.B FE	4,997,150	98.4280	4,921,400	5,000,000	4,997,275		125			5.500	5.507	FA	108,472		08/06/2024	02/15/2035
878091-BC-0	Teachers Ins & Annuity Assn Sub Nt				1.D FE	37,058,463	110.7470	37,543,165	33,900,000	36,894,162		(121,527)			6.850	5.950	JD	96,756	2,322,150	08/07/2023	12/16/2039
87823*-AB-8	Teachers Insurance and Annuity Sr Nt Ser B				1.F	15,000,000	88.1500	13,222,470	15,000,000	15,000,000					3.350	3.350	JD	29,313	502,500	06/10/2022	06/10/2032
879369-AF-3	Teleflex Inc Sr Nt			1	3.B FE	309,875	96.9760	324,870	335,000	320,538		4,470			4.625	6.293	MN	1,980	15,494	06/30/2022	11/15/2027
879369-AG-1	Teleflex Inc Sr Nt			1	3.B FE	982,071	94.9430	1,012,092	1,066,000	1,010,871		14,040			4.250	5.937	JD	3,775	45,305	01/27/2023	06/01/2028
88033G-DH-0	Tenet Healthcare Corp 1st Lien			1	3.C FE	1,417,152	95.7880	1,361,152	1,421,000	1,405,905		(5,678)			4.625	4.230	JD	2,921	65,721	01/20/2023	06/15/2028
88033G-DM-9	Tenet Healthcare Corp 1st Lien			1	3.C FE	888,797	93.8260	1,001,126	1,067,000	934,785		24,381			4.250	7.608	JD	3,779	45,348	01/20/2023	06/01/2029
88033G-DU-1	Tenet Healthcare Corp 1st Lien			1	3.C FE	692,432	101.0460	686,102	679,000	690,866		(1,566)			6.750	6.168	MN	5,856	22,916	06/25/2024	05/15/2031
882884-B*-9	Texas-New Mexico Power Company 1st Mtg Bd				1.F	12,000,000	94.0790	11,289,456	12,000,000	12,000,000					3.600	3.600	JJ	216,000	432,000	07/01/2019	07/01/2029
883556-BY-7	Thermo Fisher Scientific Inc Sr Nt			2	1.G FE	22,037,975	81.1340	18,092,771	22,300,000	22,076,098		5,865			4.100	4.169	FA	345,402	914,300	08/10/2017	08/15/2047
883556-BZ-4	Thermo Fisher Scientific Inc Sr Nt			1	1.G FE	2,496,525	90.9160	2,272,900	2,500,000	2,498,231		346			2.600	2.616	AO	16,250	65,000	09/24/2019	10/01/2029
883556-CV-2	Thermo Fisher Scientific Inc Sr Nt				1.G FE	10,000,000	100.6950	10,069,490	10,000,000	10,000,000					4.953	4.953	FA	193,993	495,300	08/07/2023	08/10/2026
883556-CX-8	Thermo Fisher Scientific Inc Sr Nt			1	1.G FE	3,250,000	99.3940	3,230,312	3,250,000	3,250,000					5.086	5.086	FA	64,741	165,295	08/07/2023	08/10/2033
88579Y-BG-5	3M Co Sr Nt			1	1.G FE	9,996,500	94.2250	9,422,480	10,000,000	9,998,437		345			3.375	3.379	MS	112,500	337,500	02/12/2019	03/01/2029
88632Q-AE-3	Tibco Software Inc Sec Nt				4.B FE	1,895,000	98.1340	1,962,672	2,000,000	1,907,249		12,249			6.500	7.805	MS	32,861	65,000	04/30/2024	03/31/2029
88732J-AN-8	Time Warner Cable Inc Sr Nt			1	2.C FE	5,111,600	101.8570	5,092,860	5,000,000	5,078,536		(3,378)			7.300	7.117	JJ	182,500	365,000	02/03/2009	07/01/2038
88732J-AU-2	Time Warner Cable Inc Co Gtd Nt			1	2.C FE	6,905,990	98.0090	6,370,611	6,500,000	6,785,556		(11,857)			6.750	6.283	JD	19,500	438,750	09/02/2009	06/15/2039
887389-E@-9	Timken Co Sr Nt				2.C	24,046,000	96.6330	20,010,762	20,708,000	20,708,000				(1,370,000)	2.020	2.020	MS	132,462	445,046	09/07/2017	09/07/2027
891906-AF-6	Global Payments Inc Sr Nt				2.C FE	1,526,012	97.8300	1,291,355	1,320,000	1,425,329		(29,518)			4.450	2.020	JD	4,895	58,740	06/30/2021	06/01/2028
89214P-DD-8	Townebank/Portsmouth VA Fix to Float			2	2.A FE	9,375,000	85.7300	8,037,206	9,375,000	9,375,000					3.125	3.125	FA	110,677	292,969	02/02/2022	02/15/2032
89236T-JK-2	Toyota Motor Credit Corp Sr Nt MTN			1	1.E FE	4,498,020	95.2630	4,286,826	4,500,000	4,499,410		398			1.125	1.134	JD	1,828	50,625	06/15/2021	06/18/2026
893574-AH-6	Transcontinental Gas P L Corp Sr Nt			2	2.A FE	16,899,678	102.5140	13,736,836	13,400,000	13,926,357		(612,900)			7.850	3.051	FA	438,292	1,051,900	10/29/2019	02/01/2026
893574-AK-9	Transcontinental Gas P L Corp Sr Nt			1	2.A FE	1,069,900	97.1250	971,248	1,000,000	1,027,452		(8,768)			4.000	3.022	MS	11,778	40,000	10/29/2019	03/15/2028
893647-BL-0	Transdigm Group Inc Sr Sub Nt			1	4.C FE	4,683,777	98.4180	4,497,712	4,570,000	4,561,347		(35,408)			5.500	4.583	MN	32,117	251,350	03/28/2022	11/15/2027
893647-BV-8	Transdigm Inc 1st Lien			1	3.C FE	2,883,716	100.9000	2,912,986	2,887,000	2,883,960		244			6.625	6.642	MS	63,755	97,757	02/13/2024	03/01/2032
896239-AE-0	Trimble Inc Sr Nt			1	2.C FE	1,773,611	103.8990	1,839,003	1,770,000	1,773,129		(287)			6.100	6.072	MS	31,791	107,970	02/23/2023	03/15/2033
896522-AJ-8	Trinity Industries Inc Sr Nt			1	3.B FE	13,573,740	103.7330	13,813,086	13,316,000	13,521,991		(48,456)			7.750	7.072	JJ	475,862	725,891	05/22/2024	07/15/2028
89681L-AA-0	Triton Container Sr Nt			1	2.C FE	4,127,131	84.8110	3,506,939	4,135,000	4,129,318		692			3.250	3.272	MS	39,570	134,388	01/13/2022	03/15/2032
897051-AC-2	Tronox Inc Sr Nt	LS		1	4.A FE	3,260,919	89.7340	3,526,554	3,930,000	3,444,522		87,192			4.625	8.109	MS	53,519	166,153	06/03/2024	03/15/2029
89788K-AA-4	Truist Bank Sub Nt			2	1.G FE	16,485,682	85.7880	14,069,150	16,400,000	16,452,175		(9,960)			2.250	2.181	MS	112,750	369,000	06/29/2021	03/11/2030
89788M-AL-6	Truist Financial Corp Sr Nt Fixed to Float			1	1.G FE	1,450,000	99.3450	1,440,508	1,450,000	1,450,000					4.873	4.873	JJ	30,422	70,659	01/23/2023	01/26/2029
89788M-AM-4	Truist Financial Corp Sr Nt Fixed to Float			1	1.G FE	7,090,000	97.0580	6,881,398	7,090,000	7,090,000					5.122	5.122	JJ	156,356	363,150	01/23/2023	01/26/2034
89838Q-AA-1	Boston University Secured Nt Ser CC			1	1.D FE	9,000,000	82.8620	7,457,598	9,000,000	9,000,000					4.061	4.061	AO	91,373	365,490	08/15/2018	10/01/2048
901398-AA-1	Twin Brook Cap XIII WSPV				1.E PL	2,218,221	100.0000	2,218,221	2,218,221	2,218,221					7.717	7.127	JAJO	34,713	193,031	12/07/2022	01/20/2027
902494-AY-9	Tyson Foods Inc Sr Nt			1	2.B FE	17,123,270	91.0720	14,571,568	16,000,000	16,910,474		(28,394)			5.150	4.699	FA	311,289	824,000	05/16/2016	08/15/2044
902494-BC-6	Tyson Foods Inc Sr Nt			1	2.B FE	2,804,850	97.0130	2,910,393	3,000,000	2,937,629		23,932			3.550	4.467	JD	8,579	106,500	10/17/2018	06/02/2027
902494-BD-4	Tyson Foods Inc Sr Nt			1	2.B FE	3,001,716	82.2520	2,467,569	3,000,000	3,001,410		(46)			4.550	4.546	JD	10,996	136,500	05/23/2017	06/02/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
902494-BH-5	Tyson Foods Inc Sr Nt			1	2.B FE	33,155,440	88.9830	30,254,322	34,000,000	33,238,712		15,760			5.100	5.266	MS	447,950	1,734,000	02/13/2019	09/28/2048
902494-BK-8	Tyson Foods Inc Sr Nt			1	2.B FE	2,999,460	97.1390	2,914,158	3,000,000	2,999,770		49			4.350	4.352	MS	43,500	130,500	02/13/2019	03/01/2029
90265E-AM-2	UDR Inc Sr MTN	LS		1	2.A FE	2,474,700	96.8120	2,420,303	2,500,000	2,491,476		3,200			3.500	3.644	JJ	43,750	87,500	04/30/2019	07/01/2027
90265E-AN-0	UDR Inc Sr Nt			1	2.A FE	1,794,504	95.5630	1,744,027	1,825,000	1,813,309		3,571			3.500	3.725	JJ	29,453	63,875	04/11/2019	01/15/2028
90265E-AP-5	UDR Inc Sr Nt	LS		1	2.A FE	2,242,020	97.1770	1,943,534	2,000,000	2,110,564		(27,015)			4.400	2.862	JJ	37,889	88,000	10/29/2019	01/26/2029
90265E-AQ-3	UDR Inc Sr Nt			1	2.A FE	4,754,700	91.5280	4,118,774	4,500,000	4,634,434		(26,068)			3.200	2.534	JJ	66,400	144,000	02/19/2020	01/15/2030
90265E-AR-1	UDR Inc Sr Nt	0		1	2.A FE	14,088,529	87.7750	12,376,289	14,100,000	14,093,236		844			3.000	3.008	FA	159,800	423,000	11/14/2019	08/15/2031
90265E-AS-9	UDR Inc Sr Nt			1	2.A FE	2,488,925	81.3060	2,032,655	2,500,000	2,492,223		666			3.100	3.137	MN	12,917	77,500	10/02/2019	11/01/2034
90265E-AU-4	UDR Inc Sr Nt			1	2.A FE	6,478,937	76.7970	5,053,216	6,580,000	6,499,551		8,119			1.900	2.052	MS	36,811	125,020	01/18/2023	03/15/2033
904764-AY-3	Unilever Cap Corp Sr Nt			1	1.E FE	39,384,400	96.4900	38,596,080	40,000,000	39,838,540		65,561			2.900	3.080	MN	180,444	1,160,000	05/02/2017	05/05/2027
904764-BC-0	Unilever Cap Corp Sr Nt			1	1.E FE	16,743,130	96.7420	16,446,140	17,000,000	16,906,865		26,808			3.500	3.682	MS	163,625	595,000	03/19/2018	03/22/2028
906548-CN-0	Union Elec Co 1st Mtg Bd	0		1	1.F FE	11,053,393	77.4010	8,591,456	11,100,000	11,059,577		1,037			4.000	4.024	AO	111,000	444,000	04/03/2018	04/01/2048
907818-DT-2	Union Pacific Corp Sr Nt			1	1.G FE	7,695,800	86.8910	6,082,391	7,000,000	7,553,879		(18,601)			4.821	4.213	FA	140,613	337,470	01/08/2016	02/01/2044
907818-DY-1	Union Pacific Corp Nt			1	1.G FE	6,131,031	99.9420	6,121,472	6,125,000	6,125,025		(659)			3.250	3.239	JJ	91,790	199,063	08/11/2014	01/15/2025
907818-EM-6	Union Pacific Corp Sr Nt			2	1.G FE	1,593,918	74.5040	1,266,568	1,700,000	1,607,075		1,876			3.799	4.139	AO	16,146	64,583	12/22/2016	10/01/2051
907818-EW-4	Union Pacific Corp Sr Nt			1	1.G FE	13,279,926	84.4390	11,399,265	13,500,000	13,306,647		4,445			4.500	4.600	MS	187,313	607,500	12/10/2018	09/10/2048
907818-EY-0	Union Pacific Corp Sr Nt			1	1.G FE	28,383,851	97.2950	27,729,018	28,500,000	28,452,511		11,744			3.950	3.999	MS	347,106	1,125,750	12/20/2018	09/10/2028
907818-FB-9	Union Pacific Corp Sr Nt			1	1.G FE	9,995,700	95.9460	9,594,630	10,000,000	9,998,077		421			3.700	3.705	MS	123,333	370,000	02/11/2019	03/01/2029
907818-FC-7	Union Pacific Corp Sr Nt	0		1	1.G FE	19,859,400	82.2910	16,458,280	20,000,000	19,875,005		2,888			4.300	4.342	MS	286,667	860,000	02/11/2019	03/01/2049
90932L-AH-0	United Airlines Secured Nt			1	3.A FE	2,348,250	95.0440	2,209,766	2,325,000	2,339,016		(3,334)			4.625	4.450	AO	22,701	107,531	01/21/2022	04/15/2029
90932W-AB-9	United Airlines Sec Nt			1	1.G FE	5,000,000	102.9490	5,147,470	5,000,000	5,000,000					5.875	5.875	FA	119,132		07/22/2024	02/15/2037
90964*-AG-0	United Bottling Mgt Co LLC Sr Nt Ser A			1	1.G PL	10,000,000	98.2390	9,823,890	10,000,000	10,000,000					3.990	3.990	JD	11,083	399,000	12/21/2016	12/21/2026
90964*-AH-8	United Bottling Mgt Co LLC Sr Nt Ser B				1.G PL	8,000,000	93.8840	7,510,688	8,000,000	8,000,000					4.240	4.240	JD	9,422	339,200	12/21/2016	12/21/2031
90982P-AA-5	United Cities Gas Co Nt Ser A				1.G FE	1,041,000	100.9170	1,009,172	1,000,000	1,003,116		(3,078)			6.670	6.328	JD	2,964	66,700	01/16/2003	12/15/2025
911163-AA-1	United Natural Foods Inc Sr Nt			1	5.B FE	1,960,766	98.4530	2,067,513	2,100,000	1,997,780		22,199			6.750	8.275	AO	29,925	141,750	04/14/2023	10/15/2028
911312-AY-2	United Parcel Service Sr Nt			1	1.F FE	7,607,680	96.3720	7,709,736	8,000,000	7,908,056		47,130			2.400	3.037	MN	24,533	192,000	01/11/2018	11/15/2026
911312-AZ-9	United Parcel Service Sr Nt			1	1.F FE	13,381,605	72.3280	9,764,253	13,500,000	13,403,131		2,930			3.400	3.447	MN	58,650	459,000	10/19/2016	11/15/2046
911312-BM-7	United Parcel Service Sr Nt			1	1.F FE	15,108,384	96.1280	14,995,999	15,600,000	15,436,390		53,251			3.050	3.436	MN	60,797	475,800	03/12/2018	11/15/2027
911312-BN-5	United Parcel Service Sr Nt			1	1.F FE	22,650,937	75.6730	17,797,462	23,519,000	22,768,621		19,546			3.750	3.962	MN	112,695	881,963	06/18/2018	11/15/2047
911312-CE-4	United Parcel Service Sr Nt			1	1.F FE	12,979,070	97.6440	12,693,681	13,000,000	12,979,242		172			5.500	5.511	MN	77,458	357,500	05/20/2024	05/22/2054
911312-CF-1	United Parcel Service Sr Nt			1	1.F FE	12,915,760	96.9360	12,601,641	13,000,000	12,916,113		353			5.600	5.641	MN	78,867	364,000	05/20/2024	05/22/2064
911365-BG-8	United Rentals Inc Sr Nt	LS		2	3.A FE	16,651,638	97.1880	16,202,138	16,670,924	16,655,406		1,388			4.875	4.888	JJ	374,749	812,708	09/27/2018	01/15/2028
911365-BL-7	United Rentals Inc Sr Nt			1	3.B FE	839,860	97.1290	761,487	784,000	804,903		(8,395)			5.250	4.039	JJ	18,979	41,160	07/15/2020	01/15/2030
911365-BM-5	United Rentals Inc 2nd Lien			1	3.A FE	4,400,000	95.7140	4,211,398	4,400,000	4,400,000					3.875	3.875	MN	21,786	170,500	10/21/2019	11/15/2027
911365-BN-3	United Rentals Inc Sr Nt			1	3.B FE	277,770	91.0400	256,733	282,000	279,510		392			4.000	4.180	JJ	5,201	11,280	03/06/2020	07/15/2030
91159H-HM-5	US Bancorp Sub Nt MTN				1.G FE	2,976,405	97.8770	2,936,313	3,000,000	2,996,047		2,891			3.100	3.203	AO	16,533	93,000	07/07/2017	04/27/2026
91159H-HN-3	US Bancorp Sr MT Nt				1.G FE	4,850,390	96.6670	4,833,365	5,000,000	4,970,743		18,109			2.375	2.761	JJ	52,448	118,750	11/07/2017	07/22/2026
91159H-HR-4	US Bancorp Sr MTN Ser X			2	1.G FE	6,022,820	96.7630	5,805,804	6,000,000	6,006,116		(2,576)			3.150	3.103	AO	33,600	189,000	11/20/2017	04/27/2027
91159H-JL-5	US Bancorp Sr Nt Fixed to Float			1	1.F FE	10,850,000	95.5590	10,368,173	10,850,000	10,850,000					4.839	4.839	FA	218,763	525,032	01/26/2023	02/01/2034
91159H-JR-2	US Bancorp Sr Nt Fix to Float 01/23/34			2	1.F FE	6,448,843	100.8780	6,526,794	6,470,000	6,450,365		1,522			5.678	5.718	JJ	161,233	183,683	02/13/2024	01/23/2035
913017-BP-3	RTX Corporation Sr Nt			1	2.A FE	3,880,159	104.7600	3,142,812	3,000,000	3,597,642		(32,254)			6.125	4.183	JJ	84,729	183,750	05/19/2014	07/15/2038
913017-BT-5	RTX Corporation Sr Nt			1	2.A FE	7,084,115	86.4650	5,620,199	6,500,000	6,937,358		(17,497)			4.500	3.957	JD	24,375	292,500	07/08/2015	06/01/2042
913017-CP-2	RTX Corporation Sr Nt	0		1	2.A FE	8,601,195	78.5560	6,775,429	8,625,000	8,604,861		546			4.050	4.066	MN	55,308	349,313	05/01/2017	05/04/2047
913017-CR-8	RTX Corporation Sr Nt			2	2.A FE	30,000,000	96.4680	28,940,400	30,000,000	30,000,000					3.125	3.125	MN	148,438	937,500	05/01/2017	05/04/2027
91324P-BU-5	UnitedHealth Group Inc Sr Nt			1	1.F FE	4,617,950	87.9760	4,398,815	5,000,000	4,646,212		12,783			4.625	5.263	MN	29,549	231,250	09/26/2022	11/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91324P-CD-2	UnitedHealth Group Inc Sr Nt			1	1.F FE	10,850,840	84.2170	9,263,859	11,000,000	10,888,594		3,962			4.250	4.331	MS	137,653	467,500	02/25/2013	03/15/2043
91324P-CV-2	UnitedHealth Group Inc Sr Nt	LS		1	1.F FE	18,977,226	98.5350	18,721,650	19,000,000	18,996,931		2,474			3.100	3.114	MS	173,428	589,000	02/23/2016	03/15/2026
91324P-CX-8	UnitedHealth Group Inc Sr Nt			1	1.F FE	8,308,375	80.4800	5,277,060	6,557,000	8,109,022		(52,291)			4.200	2.738	JJ	126,987	275,394	01/11/2021	01/15/2047
91324P-CZ-3	UnitedHealth Group Inc Sr Nt			1	1.F FE	7,178,316	80.8790	4,490,374	5,552,000	6,994,930		(48,351)			4.250	2.669	AO	49,814	235,960	01/15/2021	04/15/2047
91324P-DF-6	UnitedHealth Group Inc Sr Nt			1	1.F FE	4,185,458	74.4620	2,621,073	3,520,000	4,115,203		(19,265)			3.750	2.731	AO	27,867	132,000	10/22/2021	10/15/2047
91324P-DL-3	UnitedHealth Group Inc Sr Nt			1	1.F FE	6,426,676	80.1510	4,191,892	5,230,000	6,325,578		(32,854)			4.250	2.983	JD	9,879	222,275	10/22/2021	06/15/2048
91324P-DQ-2	UnitedHealth Group Inc Sr Nt			1	1.F FE	6,437,088	82.3260	3,951,638	4,800,000	6,268,279		(44,475)			4.450	2.684	JD	9,493	213,600	01/15/2021	12/15/2048
91324P-DX-7	UnitedHealth Group Inc Sr Nt			1	1.F FE	5,550,690	86.0810	4,820,536	5,600,000	5,569,636		5,291			2.000	2.107	MN	14,311	112,000	04/27/2021	05/15/2030
91324P-ED-0	UnitedHealth Group Inc Sr Nt	0		1	1.F FE	16,233,820	84.9640	13,594,176	16,000,000	16,155,520		(23,611)			2.300	2.130	MN	47,022	368,000	10/22/2021	05/15/2031
91412N-BC-3	University of Chicago Unsecured Nt	LS		1	1.C FE	15,900,000	81.2820	12,923,854	15,900,000	15,900,000					4.003	4.003	AO	159,119	636,477	09/06/2018	10/01/2053
91860@-AA-4	VA Sheffield 2021 Lease Financ Sr Nt				1.A	6,608,507	79.3080	5,241,048	6,608,507	6,608,507					2.850	2.867	MON	5,755	188,342	07/29/2021	05/20/2041
91863@-AB-9	Vista Equity Partners LP Sr Nt Ser B				1.D PL	35,000,000	84.0650	29,422,575	35,000,000	35,000,000					3.210	3.210	AO	218,458	1,123,500	11/02/2021	10/21/2033
91913Y-AT-7	Valero Energy Corp Sr Nt	LS		1	2.B FE	12,231,000	87.6620	8,766,240	10,000,000	12,017,047		(67,847)			4.900	3.499	MS	144,278	490,000	09/16/2021	03/15/2045
91913Y-AW-0	Valero Energy Corp Sr Nt			1	2.B FE	10,838,135	95.9500	9,355,145	9,750,000	10,369,660		(146,431)			4.000	2.326	AO	97,500	390,000	09/17/2021	04/01/2029
91913Y-BC-3	Valero Energy Corp Sr Nt			1	2.B FE	230,901	85.2430	230,156	270,000	238,144		3,797			2.800	4.827	JD	630	7,560	01/18/2023	12/01/2031
91913Y-BD-1	Valero Energy Corp Sr Nt			1	2.B FE	14,951,100	67.3430	10,101,510	15,000,000	14,954,069		988			3.650	3.668	JD	45,625	547,500	11/18/2021	12/01/2051
91914J-AB-8	Valero Energy Corp Sr Nt			1	2.B FE	3,167,658	98.5540	2,749,654	2,790,000	2,974,949		(60,118)			4.500	2.170	MS	36,968	125,550	09/16/2021	03/15/2028
92277G-AB-3	Ventas Realty LP Sr Nt			1	2.A FE	14,095,766	96.9090	10,960,453	11,310,000	13,774,512		(90,401)			5.700	4.005	MS	162,958	644,670	03/30/2021	09/30/2043
92277G-AG-2	Ventas Realty LP Sr Nt			1	2.A FE	3,838,520	99.2320	3,969,268	4,000,000	3,928,764		64,718			4.125	5.920	JJ	76,083	165,000	08/02/2023	01/15/2026
92277G-AQ-0	Ventas Realty LP Sr Nt	LS		1	2.A FE	11,932,707	85.9460	10,485,388	12,200,000	11,917,814		1,596			4.875	5.006	AO	125,558	594,750	09/21/2022	04/15/2049
92277G-AU-1	Ventas Realty LP Sr Nt			1	2.A FE	5,089,728	90.1220	4,325,856	4,800,000	4,968,959		(33,082)			3.000	2.221	JJ	66,400	144,000	07/01/2021	01/15/2030
92277G-AV-9	Ventas Realty LP Sr Nt			1	2.A FE	5,902,980	97.7240	4,788,481	4,900,000	5,518,649		(101,903)			4.750	2.340	MN	29,740	232,750	02/17/2021	11/15/2030
92277G-AW-7	Ventas Realty LP Sr Nt	0			2.A FE	21,463,919	84.2240	18,195,839	21,604,000	21,506,370		13,294			2.500	2.574	MS	180,033	540,100	09/27/2021	09/01/2031
92277G-BA-4	Ventas Realty LP Sr Nt	LS		1	2.A FE	3,422,798	95.3400	3,296,843	3,458,000	3,423,336		538			5.000	5.129	JJ	53,791		10/08/2024	01/15/2035
92328M-AE-3	Venture Global Cal. Ps. LLC Sec Nt			1	3.B FE	1,041,653	101.0730	1,057,224	1,046,000	1,042,226		573			6.250	6.332	JJ	30,145	32,688	06/04/2024	01/15/2030
92332Y-AA-9	Venture Global LNG, Inc Sec Nt			1	3.B FE	620,726	104.0010	622,964	599,000	620,454		(272)			8.125	6.495	JD	4,056		12/19/2024	06/01/2028
92332Y-AB-7	Venture Global LNG, Inc Sec Nt			1	3.B FE	3,990,581	104.2860	3,994,138	3,830,000	3,980,892		(9,689)			8.375	7.054	JD	26,730	124,369	12/16/2024	06/01/2031
92343V-BT-0	Verizon Communications Inc Sr Nt			1	2.A FE	43,628,086	109.6340	40,564,432	37,000,000	42,308,161		(162,994)			6.550	5.328	MS	713,586	2,423,500	08/30/2018	09/15/2043
92343V-CK-8	Verizon Communications Inc Sr Nt	0		1	2.A FE	16,641,498	89.1830	14,982,710	16,800,000	16,661,401		3,508			4.862	4.924	FA	294,961	816,816	12/20/2018	08/21/2046
92343V-CM-4	Verizon Communications Inc Sr Nt	LS		1	2.A FE	1,144,422	88.1000	792,901	900,000	1,124,476		(4,164)			5.012	3.631	FA	16,289	45,108	10/29/2019	08/21/2054
92343V-CX-0	Verizon Communications Inc Sr Nt			1	2.A FE	8,431,290	83.2420	5,826,933	7,000,000	8,268,545		(34,421)			4.522	3.402	MS	93,203	316,540	12/03/2019	09/15/2048
92537#-AA-3	Viridity Energy Inc Viridity Energy Inc Blackrock				2.C IF	7,500,000	98.4380	7,382,865	7,500,000	7,500,000					6.310	6.310	MN	42,067	11,831	11/20/2024	11/29/2039
92552V-AK-6	Viasat Inc Sr Nt				5.A FE	3,190,350	99.0320	3,089,783	3,120,000	3,120,000					5.625	3.440	MS	51,675	175,500	04/22/2021	09/15/2025
92552V-AL-4	Viasat Inc 1st Lien	LS		1	3.C FE	2,251,529	96.7630	2,113,308	2,184,000	2,184,000		(5,946)			5.625	4.150	AO	25,935	122,850	03/01/2022	04/15/2027
92552V-AN-0	Viasat Inc Sr Nt	LS		1	5.A FE	995,063	81.1220	766,601	945,000	952,133		(12,775)			6.500	5.058	JJ	28,324	61,425	10/07/2021	07/15/2028
92556H-AC-1	Viacomcbs Inc Sr Nt			1	2.C FE	12,382,000	75.1140	7,511,390	10,000,000	12,214,049		(54,350)			4.950	3.596	MN	57,750	495,000	10/07/2021	05/19/2050
92556V-AE-6	Viatris Inc Sr Nt			1	2.C FE	19,960,347	74.8740	14,974,820	20,000,000	19,965,881		1,586			3.850	3.865	JD	19,250	770,000	11/03/2021	06/22/2040
92556V-AF-3	Viatris Inc Sr Nt			1	2.C FE	18,275,998	68.2010	11,423,701	16,750,000	18,169,419		(35,176)			4.000	3.489	JD	16,750	670,000	11/03/2021	06/22/2050
92564R-AB-1	VICI Properties / Note Sr Nt			2	2.C FE	124,550	95.7390	114,887	120,000	122,156		(685)			4.625	3.966	JD	463	5,550	04/22/2021	12/01/2029
92564R-AJ-4	VICI Properties / Note Sr Nt			1	2.C FE	15,538,085	100.8750	15,867,622	15,730,000	15,611,843		51,641			5.750	6.140	FA	376,865	904,475	07/20/2023	02/01/2027
92564R-AK-1	VICI Properties / Note Sr Nt			1	2.C FE	1,040,865	97.5820	975,815	1,000,000	1,021,923		(7,321)			4.500	3.667	JJ	20,750	45,000	04/29/2022	01/15/2028
92565D-AD-5	Vici Properties LP Sr Nt			1	2.C FE	34,948,633	97.1480	34,001,765	35,000,000	34,960,706		4,289			5.125	5.143	MN	229,201	1,793,750	04/20/2022	05/15/2032
92565D-AG-8	Vici Properties LP Sr Nt	LS		1	2.C FE	12,011,803	99.0350	12,182,246	12,301,000	12,014,956		3,152			6.125	6.300	AO	188,359	403,926	03/18/2024	04/01/2054
92640Q-AA-0	Victoria's Secret & Co Sr Nt	LS		1	4.A FE	4,803,117	90.8240	5,510,292	6,067,000	5,020,505		154,174			4.625	9.365	JJ	129,387	231,805	06/25/2024	07/15/2029
92735L-AA-0	Expand Energy Corp Sr Nt			1	2.C FE	12,956,563	101.0350	13,173,501	13,038,500	12,938,960		1,099			6.750	6.814	AO	185,799	880,099	08/01/2023	04/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
927804-FA-7	Virginia Elec & Pwr Co Sr Nt Ser B			1	2.A FE	4,029,200	103.5950	4,143,784	4,000,000	4,017,595		(1,101)			6.000	5.945	JJ	110,667	240,000	01/27/2009	01/15/2036
927804-FP-4	Virginia Elec & Pwr Co Sr Nt			1	2.A FE	5,497,360	87.6500	4,820,739	5,500,000	5,497,970		67			4.650	4.653	FA	96,617	255,750	08/12/2013	08/15/2043
927804-GG-3	Virginia Elec & Pwr Co Sr Nt			1	1.F FE	937,211	83.6170	919,789	1,100,000	973,015		14,697			2.400	4.270	MS	6,673	26,400	06/27/2022	03/30/2032
92826C-AD-4	Visa Inc Sr Nt			1	1.D FE	3,487,190	98.8580	3,460,013	3,500,000	3,498,601		1,428			3.150	3.193	JD	5,206	110,250	12/09/2015	12/14/2025
92826C-AE-2	Visa Inc Sr Nt			1	1.D FE	11,435,380	92.4500	10,169,522	11,000,000	11,282,704		(21,607)			4.150	3.849	JD	21,557	456,500	12/07/2016	12/14/2035
92826C-AF-9	Visa Inc Sr Nt	0		1	1.D FE	26,280,200	85.5850	21,396,350	25,000,000	26,038,372		(31,949)			4.300	4.002	JD	50,764	1,075,000	03/28/2016	12/14/2045
92840V-AA-0	Vistra Operations Co LLC Sr Nt			1	3.B FE	5,312,500	99.7620	5,212,585	5,225,000	5,225,000					5.500	4.958	MS	95,792	287,375	04/02/2020	09/01/2026
92840V-AB-8	Vistra Operations Co LLC Sr Nt			1	3.B FE	5,088,113	99.6900	4,842,940	4,858,000	4,858,000		(8,439)			5.625	3.685	FA	103,233	273,263	05/25/2021	02/15/2027
92840V-AE-2	Vistra Operations Co LLC 1st Lien				2.C FE	33,521,340	95.4100	31,807,170	33,337,250	33,367,111		(12,608)			4.300	4.263	JJ	661,004	1,433,502	05/20/2022	07/15/2029
92840V-AF-9	Vistra Operations Co LLC Sr Nt			1	3.B FE	110,534	98.1210	103,027	105,000	105,000		(768)			5.000	3.363	JJ	2,202	5,250	09/17/2020	07/31/2027
92840V-AG-7	Vistra Operations Co LLC 1st Lein			1	2.C FE	934,469	97.2960	875,666	900,000	912,525		(6,266)			3.700	2.947	JJ	13,968	33,300	05/28/2021	01/30/2027
92840V-AH-5	Vistra Operations Co LLC Sr Nt				3.B FE	5,118,725	94.1680	4,812,911	5,111,000	5,115,506		(928)			4.375	4.352	MN	37,268	223,606	05/12/2021	05/01/2029
92840V-AL-6	Vistra Operations Co LLC Nt			1	2.C FE	13,973,120	99.9750	13,996,542	14,000,000	13,996,520		9,256			5.125	5.195	MN	95,667	717,500	05/10/2022	05/13/2025
92840V-AQ-5	Vistra Operations Co LLC 1st Lien			1	2.C FE	14,125,067	107.3720	14,717,412	13,707,000	14,097,017		(28,164)			6.950	6.508	AO	201,112	1,002,915	03/04/2024	10/15/2033
928563-AE-5	VMware Inc. Sr Nt			1	2.B FE	2,686,836	99.5610	2,312,811	2,323,000	2,468,657		(64,328)			4.650	1.738	MN	13,802	108,020	07/13/2021	05/15/2027
928563-AK-1	VMware Inc. Sr Nt			1	2.B FE	2,218,426	89.6560	1,999,333	2,230,000	2,223,856		1,624			1.800	1.879	FA	15,164	40,140	07/20/2021	08/15/2028
929160-BD-0	Vulcan Materials Co Sr Nt			1	2.B FE	49,904,550	97.2730	48,636,300	50,000,000	49,904,669		119			5.700	5.713	JD	324,583		11/19/2024	12/01/2054
92936U-AG-4	WP Carey Inc Sr Nt	0		1	2.A FE	17,506,840	84.9820	15,186,319	17,870,000	17,632,931		35,400			2.400	2.637	FA	178,700	428,880	06/23/2021	02/01/2031
92936U-AH-2	WP Carey Inc Sr Nt			1	2.A FE	11,755,921	78.7850	9,455,425	12,001,570	11,824,217		19,119			2.250	2.448	AO	67,509	270,035	06/17/2021	04/01/2033
92936U-AJ-8	WP Carey Inc Sr Nt			1	2.A FE	8,153,033	82.2170	6,766,484	8,230,000	8,174,808		7,022			2.450	2.554	FA	84,015	201,635	10/06/2021	02/01/2032
92936U-AM-1	WP Carey Inc Sr Nt			1	2.A FE	4,942,150	99.0590	4,952,940	5,000,000	4,944,423		2,273			5.375	5.527	JD	747	135,868	06/18/2024	06/30/2034
92939U-A*-7	WEC Energy Group Inc Sr Nt				2.C Z	4,000,000	99.0210	3,960,832	4,000,000	4,000,000					6.690	6.690	JD	11,150		12/16/2024	06/15/2055
92939U-A@-5	WEC Energy Group Inc Sr Nt				2.C FE	5,000,000	99.1840	4,959,215	5,000,000	5,000,000					6.740	6.740	JD	14,042		12/16/2024	06/15/2055
92939U-AE-6	WEC Energy Group Inc Sr Nt			1	2.A FE	7,041,293	83.5690	7,755,194	9,280,000	7,565,268		245,233			1.800	5.582	AO	35,264	167,040	10/13/2022	10/15/2030
92939U-AJ-5	WEC Energy Group Inc Sr Nt			1	2.A FE	8,647,150	101.0220	8,753,582	8,665,000	8,654,691		3,413			5.150	5.197	AO	111,562	446,248	09/22/2022	10/01/2027
92939U-AL-0	WEC Energy Group Inc Sr Nt	LS		1	2.A FE	15,234,711	99.8370	15,230,165	15,255,000	15,242,194		3,829			4.750	4.780	JJ	334,127	724,613	01/09/2023	01/15/2028
92940P-AD-6	Westrock Company Sr Nt			1	2.B FE	37,070,152	99.3260	34,366,900	34,600,000	35,775,875		(278,184)			4.900	3.946	MS	499,201	1,695,400	02/11/2020	03/15/2029
92940P-AE-4	Westrock Company Sr Nt			1	2.B FE	4,110,608	96.3850	3,662,622	3,800,000	3,929,107		(38,546)			3.900	2.771	JD	12,350	148,200	03/05/2020	06/01/2028
92940P-AF-1	Westrock Company Sr Nt			1	2.B FE	1,545,516	93.2420	1,305,391	1,400,000	1,491,631		(11,223)			4.200	3.172	JD	4,900	58,800	11/14/2019	06/01/2032
931142-CB-7	Wal-Mart Stores Inc Bd				1.C FE	10,230,770	102.9300	11,322,278	11,000,000	10,550,087		29,888			5.250	5.769	MS	192,500	577,500	04/23/2009	09/01/2035
931142-CM-3	Wal-Mart Stores Inc Sr Nt	0			1.C FE	6,979,210	110.2630	7,718,382	7,000,000	6,986,232		652			6.200	6.222	AO	91,622	434,000	04/08/2008	04/15/2038
931142-DB-6	Wal-Mart Stores Inc Sr Nt				1.C FE	10,185,400	103.7610	10,376,070	10,000,000	10,135,486		(5,048)			5.625	5.498	AO	118,750	562,500	04/21/2011	04/15/2041
931142-DK-6	Wal-Mart Stores Inc Sr Nt				1.C FE	6,515,820	90.9900	5,459,382	6,000,000	6,396,832		(13,658)			4.750	4.235	AO	70,458	285,000	05/20/2014	10/02/2043
931142-EE-9	Wal-Mart Stores Inc Sr Nt	LS		1	1.C FE	3,987,760	97.7550	3,910,204	4,000,000	3,995,211		1,265			3.700	3.737	JD	2,056	148,000	06/20/2018	06/26/2028
931427-AQ-1	Walgreens Boots Alliance Sr Nt			1	4.A FE	4,987,400	96.9180	4,845,905	5,000,000	4,997,944		1,395			3.450	3.480	JD	14,375	172,500	05/26/2016	06/01/2026
939653-A*-2	Washington Real Estate Sr Nt				2.B	25,000,000	89.2430	22,310,775	25,000,000	25,000,000					3.440	3.440	JJ	396,556	860,000	12/17/2020	12/29/2030
940663-AA-5	Washington University Nt			1	1.B FE	7,500,000	74.1680	5,562,600	7,500,000	7,500,000					3.790	3.790	AO	60,008	284,250	04/22/2015	10/15/2055
94106L-AV-1	Waste Management Inc Co Gtd Nt	0		1	1.G FE	23,434,430	107.4410	20,413,733	19,000,000	22,295,197		(152,289)			6.125	4.514	MN	100,212	1,163,750	11/20/2018	11/30/2039
94106L-BB-4	Waste Management Inc Nt			1	1.G FE	1,854,780	89.9090	1,798,170	2,000,000	1,908,495		6,992			3.900	4.465	MS	26,000	78,000	11/10/2015	03/01/2035
94106L-BC-2	Waste Management Inc Sr Nt			1	1.G FE	50,385,695	82.1800	42,076,058	51,200,000	50,520,904		19,605			4.100	4.195	MS	699,733	2,099,200	10/24/2018	03/01/2045
94106L-BE-8	Waste Management Inc Sr Nt			1	1.G FE	11,450,400	96.1670	11,540,016	12,000,000	11,801,688		64,325			3.150	3.763	MN	48,300	378,000	01/08/2019	11/15/2027
94106L-BZ-1	Waste Management Inc Sr Nt			1	1.G FE	3,673,059	96.3050	3,923,470	4,074,000	3,685,679		12,620			3.875	6.602	JJ	72,794		11/08/2024	01/15/2029
948741-AL-7	Weingarten Realty Inv Sr Nt			1	2.A FE	16,973,200	99.2810	16,877,821	17,000,000	16,999,050		2,136			3.850	3.864	JD	54,542	654,500	08/02/2016	06/01/2025
948741-AM-5	Weingarten Realty Inv Sr Nt			1	2.A FE	11,129,688	97.3620	10,764,354	11,056,000	11,077,228		(12,607)			3.250	3.127	FA	135,743	359,320	11/05/2019	08/15/2026
94973V-BB-2	Anthem Inc Sr Nt			1	2.A FE	7,562,807	86.6400	5,111,736	5,900,000	7,335,895		(59,810)			4.650	2.907	JJ	126,506	274,350	01/14/2021	01/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94973V-BF-3	Anthem Inc Sr Nt			1	2.A FE	6,097,923	90.7420	4,071,612	4,487,000	5,891,527		(54,365)			5.100	2.941	JJ	105,519	228,837	01/13/2021	01/15/2044
94973V-BK-2	Anthem Inc Sr Nt			1	2.A FE	5,437,950	85.7360	3,600,920	4,200,000	5,279,390		(41,766)			4.650	2.891	FA	73,780	195,300	01/13/2021	08/15/2044
94974B-GL-8	Wells Fargo & Co Sub Nt				2.B FE	2,732,800	98.6070	2,465,170	2,500,000	2,582,968		(30,802)			4.300	2.943	JJ	47,479	107,500	10/29/2019	07/22/2027
94974B-GQ-7	Wells Fargo & Co Sub Nt				2.B FE	25,305,690	86.6370	22,092,461	25,500,000	25,338,452		4,346			4.900	4.949	MN	152,717	1,249,500	11/09/2015	11/17/2045
94974B-GT-1	Wells Fargo & Co MT Sub Nt				2.B FE	17,579,584	80.3200	14,136,267	17,600,000	17,583,002		469			4.400	4.407	JD	36,569	774,400	06/07/2016	06/14/2046
95000U-3K-7	Wells Fargo & Company Sr Nt Fixed to Float			1	1.E FE	15,000,000	99.3550	14,903,175	15,000,000	15,000,000					5.499	5.499	JJ	362,018	412,425	01/16/2024	01/23/2035
950400-AC-8	Welltower Inc Sr Nt			1	2.A FE	10,972,099	99.5260	11,213,628	11,267,000	11,125,965		106,895			4.250	5.302	AO	119,712	478,848	07/21/2023	04/01/2026
950400-AJ-3	Welltower Inc Sr Nt			1	2.A FE	6,361,060	91.0200	6,944,849	7,630,000	6,694,304		155,055			3.100	5.953	JJ	109,067	236,530	10/06/2022	01/15/2030
950400-AL-8	Welltower Inc Sr Nt			1	2.A FE	17,706,244	87.2120	14,651,582	16,800,000	17,363,457		(90,490)			2.750	2.131	JJ	213,033	462,000	02/08/2021	01/15/2031
950400-AM-6	Welltower Inc Sr Nt			1	2.A FE	27,731,791	86.9280	23,977,240	27,583,000	27,685,560		(15,902)			2.800	2.731	JD	64,360	772,324	09/29/2021	06/01/2031
950400-AN-4	Welltower Inc Sr Nt				2.A FE	5,982,900	89.3920	5,363,520	6,000,000	5,990,536		2,223			2.050	2.091	JJ	56,717	123,000	06/23/2021	01/15/2029
950400-AP-9	Welltower Inc Sr Nt	0		1	2.A FE	14,987,550	85.0920	12,763,815	15,000,000	14,991,421		1,090			2.750	2.759	JJ	190,208	412,500	11/16/2021	01/15/2032
950400-AR-5	Welltower Inc Sr Nt	LS		1	2.A FE	459,587	91.4870	457,435	500,000	467,686		3,516			3.850	4.895	JD	856	19,250	08/23/2022	06/15/2032
95709T-AP-5	Westar Energy Inc 1st Mtg Bd			1	1.F FE	22,910,760	96.7470	22,251,902	23,000,000	22,977,705		9,447			3.100	3.145	AO	178,250	713,000	02/27/2017	04/01/2027
958254-AH-7	Western Gas Partners LP Sr Nt			1	2.C FE	536,250	97.8830	489,415	500,000	517,533		(5,656)			4.500	3.230	MS	7,500	22,500	07/19/2021	03/01/2028
958254-AK-0	Western Gas Partners LP Sr Nt			1	2.C FE	2,159,331	98.1720	1,954,605	1,991,000	2,079,112		(24,266)			4.750	3.352	FA	35,727	94,573	07/21/2021	08/15/2028
960386-AR-1	Westinghouse Air Brake Tech Co Sr Nt			1	2.B FE	29,390,347	101.0830	29,586,071	29,269,000	29,383,226		(7,121)			5.611	5.556	MS	501,809	821,142	06/10/2024	03/11/2034
96145D-AH-8	Westrock Co Sr Nt			1	2.B FE	40,775,740	96.8860	40,207,524	41,500,000	40,995,047		140,529			4.000	4.406	MS	488,778	1,660,000	08/02/2023	03/15/2028
963320-AT-3	Whirlpool Corp Sr Nt			1	2.C FE	1,283,061	99.5210	1,293,773	1,300,000	1,299,320		2,009			3.700	3.861	MN	8,017	48,100	07/22/2015	05/01/2025
963320-AW-6	Whirlpool Corp Sr Nt	LS		1	2.C FE	5,262,272	98.5600	4,632,334	4,700,000	4,962,875		(62,226)			4.750	3.214	FA	77,517	223,250	11/14/2019	02/26/2029
963320-AX-4	Whirlpool Corp Sr Nt	LS		1	2.C FE	1,141,650	75.4860	1,068,124	1,415,000	1,147,817		4,363			4.600	6.068	MN	8,317	65,090	08/03/2023	05/15/2050
963320-AY-2	Whirlpool Corp Sr Nt			1	2.C FE	11,878,818	82.2400	9,786,584	11,900,000	11,886,035		2,006			2.400	2.420	MN	36,493	285,600	04/26/2021	05/15/2031
963320-AZ-9	Whirlpool Corp Sr Nt	LS		1	2.C FE	9,328,574	93.1630	8,773,160	9,417,000	9,348,214		7,619			4.700	4.819	MN	57,784	442,599	05/02/2022	05/14/2032
963320-BC-9	Whirlpool Corp Sr Nt	LS		1	2.C FE	2,615,260	98.0140	2,568,936	2,621,000	2,615,653		392			5.750	5.779	MS	50,236	77,028	02/22/2024	03/01/2034
969457-BB-5	Williams Companies Inc Deb Ser A				2.B FE	2,389,142	110.4600	2,308,606	2,090,000	2,327,225		(32,577)			7.500	5.280	JJ	72,279	156,750	01/18/2023	01/15/2031
969457-CK-4	Williams Companies Inc Sr Nt			1	2.B FE	3,995,440	100.9340	4,037,360	4,000,000	3,996,618		838			5.300	5.326	FA	80,089	214,944	08/07/2023	08/15/2028
96949L-AC-9	Williams Partners LP Sr Nt			1	2.B FE	7,933,440	89.7370	6,730,283	7,500,000	7,875,753		(11,198)			5.100	4.710	MS	112,625	382,500	10/29/2019	09/15/2045
96949L-AD-7	Williams Partners LP Sr Nt			1	2.B FE	15,876,450	97.4360	15,886,907	16,305,000	15,876,634		4,399			3.750	4.898	JD	27,175	11,438	12/19/2024	06/15/2027
96949L-AE-5	Williams Partners LP Sr Nt			1	2.B FE	18,334,030	85.3470	15,533,209	18,200,000	18,320,764		(3,213)			4.850	4.800	MS	294,233	882,700	10/29/2019	03/01/2048
96950F-AF-1	Williams Partners LP Sr Nt			1	2.B FE	28,328,911	103.9190	28,161,941	27,100,000	28,075,699		(41,515)			6.300	5.928	AO	360,430	1,707,300	09/07/2017	04/15/2040
96950F-AK-0	Williams Partners LP Sr Nt	LS		1	2.B FE	2,147,660	97.9570	1,959,130	2,000,000	2,122,311		(3,875)			5.800	5.276	MN	14,822	116,000	03/02/2017	11/15/2043
96950F-AN-4	Williams Partners LP Sr Nt			2	2.B FE	7,246,502	93.7610	5,419,409	5,780,000	7,085,688		(47,850)			5.400	3.712	MS	101,439	312,120	06/17/2021	03/04/2044
976656-CG-1	Wisconsin Electric Power Co Sr Nt			1	1.G FE	3,975,040	81.0600	3,242,388	4,000,000	3,980,626		630			4.250	4.287	JD	14,167	170,000	05/12/2014	06/01/2044
976656-CT-3	Wisconsin Electric Power Co Sr Nt			1	1.F FE	6,961,150	90.8740	6,361,145	7,000,000	6,961,426		276			5.050	5.086	AO	106,050		09/09/2024	10/01/2054
976657-AL-0	Wisconsin Energy Corp Sr Nt			1	2.A FE	245,899	99.2270	238,144	240,000	240,332		(716)			3.550	3.240	JD	379	8,520	03/09/2016	06/15/2025
976826-BK-2	Wisconsin Pwr & Lt Co Sr Nt	0		1	2.A FE	9,991,400	78.7940	7,879,380	10,000,000	9,993,265		218			4.100	4.105	AO	86,556	410,000	10/06/2014	10/15/2044
976843-BN-1	Wisconsin Public Service Corp Sr Nt			1	1.F FE	3,156,204	61.7290	1,975,325	3,200,000	3,159,210		987			2.850	2.919	JD	7,600	91,200	11/23/2021	12/01/2051
97786#-AP-7	Wolseley Cap Inc(Ferguson plc) Sr Unsec Nt Ser N				2.A FE	20,000,000	97.6920	19,538,320	20,000,000	20,000,000					3.510	3.510	MN	60,450	702,000	11/30/2017	11/30/2026
98388M-AD-9	Xcel Energy Inc Sr Nt			1	2.A FE	11,096,004	95.2470	10,572,428	11,100,000	11,097,237		306			4.600	4.604	JD	42,550	510,600	05/03/2022	06/01/2032
98389B-AN-0	Xcel Energy Inc Sr Nt	LS		1	2.B FE	1,211,102	86.1410	1,188,749	1,380,000	1,222,965		5,426			4.800	5.879	MS	19,504	66,240	09/26/2022	09/15/2041
98389B-AR-1	Xcel Energy Inc Sr Nt			1	2.B FE	9,061,650	99.2590	8,933,283	9,000,000	9,003,188		(7,528)			3.300	3.213	JD	24,750	297,000	03/03/2016	06/01/2025
98389B-AX-8	Xcel Energy Inc Sr Nt			1	2.A FE	7,236,237	68.7460	6,834,717	9,942,000	7,342,772		48,490			3.500	5.426	JD	28,998	347,970	09/26/2022	12/01/2049
98389B-BA-7	Xcel Energy Inc Sr Nt			1	2.A FE	20,122,635	99.2850	19,856,940	20,000,000	20,113,208		(9,426)			5.450	5.363	FA	411,778	1,126,333	12/13/2023	08/15/2033
98389B-BB-5	Xcel Energy Inc Sr Nt			1	2.A FE	7,660,535	99.4620	7,628,705	7,670,000	7,661,381		846			5.500	5.516	MS	124,211	229,674	02/26/2024	03/15/2034
98478*-BD-8	Yankee Gas Services Co 1st Mtge			2	1.F	2,000,000	101.5300	2,030,602	2,000,000	2,000,000					5.740	5.740	JJ	52,936		07/15/2024	07/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
988498-AL-5	Yum Brands Inc Sr Nt			1	3.C FE	4,347,053	95.4300	4,107,290	4,304,000	4,324,104		(3,855)			4.750	4.636	JJ	94,270	204,440	02/27/2023	01/15/2030
988498-AN-1	Yum Brands Inc Sr Nt			1	3.C FE	5,000,000	88.4300	4,421,485	5,000,000	5,000,000					3.625	3.625	MS	53,368	181,250	09/09/2020	03/15/2031
98877D-AD-7	ZF NA Capital Sr Nt			1	3.B FE	606,487	100.2120	600,267	599,000	606,237		(251)			6.875	6.451	AO	8,808		11/14/2024	04/14/2028
98877D-AE-5	ZF NA Capital Sr Nt			1	3.B FE	734,795	98.1630	702,848	716,000	732,946		(1,849)			7.125	6.575	AO	10,912	25,508	04/23/2024	04/14/2030
98877D-AF-2	ZF NA Capital Sr Nt			1	3.B FE	3,201,215	96.2390	3,053,673	3,173,000	3,198,372		(2,843)			6.750	6.566	AO	40,456	86,434	10/31/2024	04/23/2030
98956P-AB-8	Zimmer Hldgs Inc Sr Nt			1	2.B FE	2,314,249	99.8310	2,226,231	2,230,000	2,308,072		(3,339)			5.750	5.405	MN	11,042	128,225	01/18/2023	11/30/2039
98956P-AH-5	Zimmer Hldgs Inc Sr Nt	LS		1	2.B FE	4,198,250	83.8290	4,191,435	5,000,000	4,225,497		19,247			4.450	5.741	FA	84,056	222,500	08/02/2023	08/15/2045
98956P-AT-9	Zimmer Hldgs Inc Sr Nt	LS		1	2.B FE	3,564,847	92.3490	3,038,292	3,290,000	3,454,679		(30,838)			3.550	2.473	MS	32,767	116,795	04/19/2021	03/20/2030
98956P-AV-4	Zimmer Hldgs Inc Sr Nt	LS		1	2.B FE	3,166,917	85.1720	2,929,931	3,440,000	3,223,293		25,534			2.600	3.598	MN	9,192	89,440	09/20/2022	11/24/2031
98978V-AL-7	Zoetis Inc Sr Nt			2	2.A FE	12,923,610	95.8210	12,456,717	13,000,000	12,977,072		8,061			3.000	3.069	MS	118,083	390,000	10/16/2017	09/12/2027
98978V-AM-5	Zoetis Inc Sr Nt			1	2.A FE	19,932,120	77.0950	15,419,080	20,000,000	19,942,310		1,537			3.950	3.969	MS	239,194	790,000	10/17/2017	09/12/2047
G2440J-AG-0	GTL Trade Finance Inc Sr Nt			1	2.B FE	9,157,675	109.1540	9,016,079	8,260,000	9,132,621		(16,141)			7.250	6.281	AO	124,760	440,256	10/07/2024	04/16/2044
PPGHKR-YR-7	TCW Rescue Financing Fund II TCW Rescue Financing Fund II				2.C Z	8,070,501	100.0000	8,070,501	8,070,501	8,070,501					8.766	8.766	FMAN	44,581		12/09/2024	05/02/2034
PPGMJG-2N-6	TCW Rescue Financing Fund II TCW Rescue Financing Fund II				3.C Z	4,842,301	100.0000	4,842,301	4,842,301	4,842,301					8.766	8.766	FMAN	26,748		12/09/2024	05/02/2034
000000-00-0	Petronas Energy Canada Sr Nt		A	2	1.G FE	2,551,728	91.1900	2,502,256	2,744,000	2,635,572		31,355			2.112	3.417	MS	15,776	57,953	03/28/2022	03/23/2028
008911-BK-4	Air Canada 1st Lien		A	1	3.A FE	5,798,456	97.1800	5,621,875	5,785,000	5,780,863		(2,694)			3.875	3.882	FA	84,686	217,872	06/04/2024	08/15/2026
008916-AC-2	Agrium Inc Sr Nt			1	2.B FE	4,070,528	101.8800	3,586,172	3,520,000	3,622,696		(44,789)			7.800	6.284	FA	114,400	274,560	03/02/2010	02/01/2027
01626P-AV-8	Alimentation Couche-Tard Inc. Sr Nt	LS	A	1	2.A FE	40,196,149	94.4790	37,791,400	40,000,000	40,193,733		(2,416)			5.617	5.583	FA	867,514	1,123,400	02/07/2024	02/12/2054
06368D-H7-2	Bank of Montreal Sub Nt Fix to Float			5	2.A FE	21,538,430	83.3480	18,890,779	22,665,000	21,563,187		24,757			3.088	3.569	JJ	332,450	453,936	08/21/2024	01/10/2037
06368L-GV-2	Bank of Montreal Sr Nt		A	1	1.F FE	29,998,800	100.7640	30,229,110	30,000,000	29,999,963		11			5.203	5.203	FA	650,375	1,560,900	01/05/2023	02/01/2028
067901-AH-1	Barrick Gold Corp Sr Nt			1	2.A FE	12,477,544	94.4500	11,806,225	12,500,000	12,483,852		565			5.250	5.261	AO	164,063	656,250	06/14/2012	04/01/2042
11271L-AF-9	Brookfield Fin Inc Sr Nt		A	1	1.G FE	15,506,111	68.4240	10,249,276	14,979,000	15,469,508		(11,944)			3.500	3.310	MS	132,523	524,265	10/19/2021	03/30/2051
13607L-WV-1	Canadian Imp. Bank Sr Nt	LS	A	1	1.F FE	10,551,575	103.1840	10,581,560	10,255,000	10,492,661		(56,467)			5.986	5.284	AO	150,056	613,864	12/13/2023	10/03/2028
13607L-WW-9	Canadian Imp. Bank Sr Nt	LS	A	1	1.F FE	20,062,480	104.5330	20,153,924	19,280,000	19,997,032		(62,829)			6.092	5.539	AO	287,109	1,174,538	12/13/2023	10/03/2033
136385-AC-5	Canadian Natural Resources Sr Nt		A		2.A FE	6,188,242	109.2400	5,025,031	4,600,000	5,707,735		(137,515)			7.200	3.333	JJ	152,720	331,200	05/05/2021	01/15/2032
136385-AE-1	Canadian Natural Resources Sr Nt		A	1	2.A FE	986,771	104.9320	967,473	922,000	977,348		(4,979)			6.450	5.554	JD	165	59,469	01/18/2023	06/30/2033
136385-AG-6	Canadian Natural Resources Sr Nt		A		2.A FE	2,225,020	100.2630	2,005,258	2,000,000	2,151,247		(11,364)			5.850	4.891	FA	48,750	117,000	05/24/2017	02/01/2035
136385-AL-5	Canadian Natural Resources Sr Nt		A		2.A FE	9,569,680	102.0720	8,165,784	8,000,000	9,192,389		(63,955)			6.250	4.720	MS	147,222	500,000	04/05/2018	03/15/2038
136385-AX-9	Canadian Natural Resources Sr Nt		A	1	2.A FE	56,995,727	97.8140	55,998,744	57,250,000	57,143,124		34,822			3.850	3.921	JD	183,677	2,204,125	08/02/2023	06/01/2027
136385-AY-7	Canadian Natural Resources Sr Nt		A	1	2.A FE	6,623,387	85.8880	5,582,694	6,500,000	6,606,817		(2,705)			4.950	4.828	JD	26,813	321,750	04/25/2018	06/01/2047
13645R-AQ-7	Canadian Pacific Railway Sr Nt			1	2.A FE	6,830,880	97.7040	6,839,301	7,000,000	6,871,915		4,264			5.750	5.922	JJ	185,597	402,500	11/28/2011	01/15/2042
13645R-AY-0	Canadian Pacific Railway Sr Nt		A	1	2.A FE	24,977,000	97.3740	24,343,575	25,000,000	24,991,302		2,333			4.000	4.011	JD	83,333	1,000,000	05/14/2018	06/01/2028
13648T-AD-9	Canadian Pacific Railway Sr Nt		A	1	2.B FE	29,065,006	84.1880	26,188,486	31,107,000	29,170,505		63,628			4.300	4.812	MN	170,916	1,337,601	04/19/2023	05/15/2043
19046F-AG-7	Coastal GasLink Pipeline LP Sr Sec Nt G				1.G FE	14,552,572	106.5000	14,808,148	13,904,338	13,904,065		5		(648,512)	5.606	5.606	MS	198,607	247,559	06/13/2024	09/30/2042
19046F-AK-8	Coastal GasLink Pipeline LP Sr Sec Nt K				1.G FE	14,552,863	114.7570	15,956,243	13,904,338	13,904,338				(648,525)	5.857	5.858	MS	207,499	258,644	06/13/2024	03/30/2049
19046F-AX-0	Coastal GasLink Pipeline LP Sr Sec Nt J				1.G FE	14,552,863	115.0560	15,997,706	13,904,338	13,904,338				(648,525)	5.857	5.857	JD	4,462	446,018	06/13/2024	06/30/2049
21037X-AD-2	Constellation Software Inc Sr Nt		A	1	2.B FE	14,715,868	100.2940	14,743,203	14,700,000	14,714,790		(1,078)			5.461	5.447	FA	301,038	401,384	02/07/2024	02/16/2034
29250N-CD-5	Enbridge Inc Sr Nt		A	1	2.A FE	41,203,964	99.0370	40,605,252	41,000,000	41,207,645		3,681			5.950	5.911	AO	582,769	476,000	11/14/2024	04/05/2054
36168Q-AM-6	GFL Environmental Inc Sec Nt		A	1	3.B FE	2,616,300	94.2390	2,810,210	2,982,000	2,742,769		56,677			3.500	5.964	MS	34,790	104,370	10/21/2022	09/01/2028
36168Q-AN-4	GFL Environmental Inc Sr Nt	LS	A	1	4.C FE	3,392,575	96.1030	3,494,301	3,636,000	3,468,874		31,826			4.750	5.938	JD	7,676	172,710	02/08/2023	06/15/2029
36168Q-AQ-7	GFL Environmental Inc Sec Nt		A	1	3.B FE	3,577,613	102.7930	3,597,762	3,500,000	3,568,609		(9,004)			6.750	6.194	JJ	108,938	118,125	05/28/2024	01/15/2031
448055-AD-5	Husky Energy Inc Sr Nt			1	2.B FE	35,312,631	105.2110	32,527,126	30,916,000	34,059,679		(170,889)			6.800	5.652	MS	619,007	2,102,288	04/06/2018	09/15/2037
588056-BB-6	Mercer Intl Inc Sr Nt			1	4.B FE	6,424,341	86.2820	6,105,495	7,076,250	6,598,898		90,155			5.125	6.949	FA	151,107	362,658	03/29/2023	02/01/2029
63002#-AA-0	NRM Cabin 2 NRM Cabin Intermediate 2				2.C FE	19,962,659	105.4060	19,676,950	18,667,807	18,667,807				(1,294,853)	6.630	6.626	JJ	522,197	598,858	02/12/2024	07/31/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
63307A-2X-2	National Bank of Canada Sr Nt		A		1.F FE	55,047,940	101.8810	56,034,715	55,000,000	55,039,013		(8,603)			5.600	5.580	JD	111,222	3,080,000	12/12/2023	12/18/2028
67077M-AD-0	Nutrien Ltd Sr Nt		A	1	2.B FE	2,372,410	99.5390	2,488,463	2,500,000	2,494,900		20,270			3.000	3.841	AO	18,750	75,000	04/10/2018	04/01/2025
67077M-AG-3	Nutrien Ltd Sr Nt		A	1	2.B FE	8,741,939	97.1020	7,865,238	8,100,000	8,619,839		(20,933)			5.625	5.034	JD	37,969	455,625	04/10/2018	12/01/2040
68245X-AH-2	New Red Finance Inc 1st Lien		A	1	3.B FE	1,175,550	94.5370	1,285,699	1,360,000	1,244,951		33,031			3.875	7.023	MS	15,517	52,700	11/03/2022	01/15/2028
68245X-AM-1	New Red Finance Inc 2nd Lien		A	1	4.B FE	314,563	89.4380	313,031	350,000	324,276		3,689			4.000	5.501	AO	2,956	14,000	03/25/2022	10/15/2030
68245X-AR-0	New Red Finance Inc 1st Lien		A	1	3.B FE	3,817,625	100.3520	3,823,423	3,810,000	3,816,681		(944)			6.125	6.068	JD	10,372	115,385	06/07/2024	06/15/2029
683715-AC-0	Open Text Corp Sr Nt		A	1	3.B FE	8,225,900	93.9160	7,738,695	8,240,000	8,233,950		1,787			3.875	3.900	FA	120,624	319,300	03/02/2020	02/15/2028
683715-AD-8	Open Text Corp Sr Nt		A	1	3.B FE	8,320,000	90.6470	7,541,789	8,320,000	8,320,000					3.875	3.875	JD	26,867	322,400	11/10/2021	12/01/2029
775109-AZ-4	Rogers Communications Inc Sr Nt		A	1	2.C FE	8,197,200	93.4290	7,007,190	7,500,000	8,046,692		(17,592)			5.450	4.853	AO	102,188	408,750	04/14/2014	10/01/2043
775109-BB-6	Rogers Communications Inc Sr Nt	0	A	1	2.C FE	10,915,410	88.5570	9,741,292	11,000,000	10,932,923		2,036			5.000	5.050	MS	161,944	550,000	03/03/2014	03/15/2044
775109-BE-0	Rogers Communications Inc Sr Nt		A	1	2.C FE	10,127,600	98.7790	9,877,920	10,000,000	10,015,734		(15,971)			3.625	3.456	JD	16,111	362,500	02/09/2017	12/15/2025
775109-BF-7	Rogers Communications Inc Sr Nt		A	2	2.C FE	28,733,440	96.5680	29,453,362	30,500,000	30,118,442		194,048			2.900	3.598	MN	113,019	884,500	12/02/2016	11/15/2026
775109-BG-5	Rogers Communications Inc Sr Nt		A	1	2.C FE	285,247	78.1260	273,440	350,000	288,061		1,272			4.300	5.685	FA	5,686	15,050	09/19/2022	02/15/2048
775109-BN-0	Rogers Communications Inc Sr Nt		A	1	2.C FE	23,765,198	78.1540	21,940,088	28,073,000	23,948,570		80,088			4.350	5.447	MN	203,529	1,221,176	08/24/2022	05/01/2049
775109-CH-2	Rogers Communications Inc Sr Nt		A	1	2.C FE	11,761	89.8210	11,677	13,000	11,931		120			3.800	5.182	MS	145	494	07/27/2023	03/15/2032
78016F-ZX-5	Royal Bank of Canada Sr Nt		A		1.E FE	17,775,792	98.2570	17,489,693	17,800,000	17,780,165		1,946			5.000	5.017	FA	370,833	890,000	01/09/2023	02/01/2033
78016H-ZW-3	Royal Bank of Canada Sr Nt		A		1.E FE	5,619,397	98.8160	5,563,358	5,630,000	5,620,303		907			5.150	5.174	FA	120,810	154,637	01/10/2024	02/01/2034
867224-AB-3	Suncor Energy Inc Sr Nt		A		2.A FE	26,413,585	74.0730	20,370,020	27,500,000	26,558,201		24,054			4.000	4.235	MN	140,556	1,100,000	04/30/2018	11/15/2047
867229-AD-8	Suncor Energy Inc Sr Nt		A		2.A FE	1,297,130	103.3880	1,033,877	1,000,000	1,211,873		(17,693)			5.950	3.413	JD	4,958	59,500	10/29/2019	12/01/2034
893526-8Z-9	TransCanada Pipelines Ltd Sr Nt		A		2.B FE	47,178,594	115.4490	47,002,589	40,713,000	47,013,925		(164,669)			7.625	5.979	JJ	1,431,458	1,552,183	06/25/2024	01/15/2039
893526-DJ-9	TransCanada Pipelines Ltd Sr Nt		A		2.B FE	1,027,968	101.4690	811,749	800,000	987,301		(8,615)			6.100	4.044	JD	4,067	48,800	11/14/2019	06/01/2040
89352H-AD-1	TransCanada Pipelines Ltd Sr Nt	0		1	2.B FE	9,860,760	102.9550	9,265,950	9,000,000	9,567,054		(29,937)			6.200	5.507	AO	117,800	558,000	06/14/2011	10/15/2037
89352H-AL-3	TransCanada Pipelines Ltd Sr Nt		A	1	2.B FE	8,667,200	89.4760	7,158,056	8,000,000	8,518,235		(17,301)			5.000	4.486	AO	83,333	400,000	05/22/2014	10/16/2043
89352H-AM-1	TransCanada Pipelines Ltd Sr Nt		A	2	2.B FE	3,860,972	93.0710	3,164,417	3,400,000	3,717,504		(30,068)			4.625	3.402	MS	52,417	157,250	11/14/2019	03/01/2034
89352H-AW-9	TransCanada Pipelines Ltd Sr Nt		A	1	2.B FE	42,579,133	97.5920	41,769,205	42,800,000	42,711,346		23,550			4.250	4.316	MN	232,428	1,819,000	12/13/2018	05/15/2028
89352H-AY-5	TransCanada Pipelines Ltd Sr Nt		A	1	2.B FE	4,138,236	88.0170	3,168,601	3,600,000	4,078,488		(12,643)			4.875	3.984	MN	22,425	175,500	11/14/2019	05/15/2048
89352H-AZ-2	TransCanada Pipelines Ltd Sr Nt	LS	A	2	2.B FE	8,975,520	91.0350	8,193,168	9,000,000	8,977,671		460			5.100	5.118	MS	135,150	459,000	10/10/2018	03/15/2049
941053-AH-3	Waste Connections Inc Sr Nt		A	1	2.A FE	44,255,465	97.8540	43,055,804	44,000,000	44,109,592		(27,190)			4.250	4.176	JD	155,833	1,870,000	02/22/2019	12/01/2028
941053-AJ-9	Waste Connections Inc Sr Nt		A	1	2.A FE	19,933,335	94.5400	18,908,080	20,000,000	19,968,470		6,630			3.500	3.540	MN	116,667	700,000	04/22/2019	05/01/2029
94106B-AA-9	Waste Connections Inc Sr Nt		A	1	2.A FE	26,747,593	89.3740	23,907,492	26,750,000	26,748,757		226			2.600	2.601	FA	289,792	695,500	01/21/2020	02/01/2030
94106B-AB-7	Waste Connections Inc Sr Nt		A	1	2.A FE	4,729,200	64.3350	3,088,061	4,800,000	4,736,643		1,631			3.050	3.126	AO	36,600	146,400	03/04/2020	04/01/2050
94106B-AE-1	Waste Connections Inc Sr Nt		A	1	2.A FE	3,472,394	87.4250	3,038,033	3,475,000	3,472,946		242			3.200	3.209	JD	9,267	111,200	03/02/2022	06/01/2032
98417E-AC-4	Xstrata Finance Canada Gtd Nt			1	2.A FE	9,677,900	108.0360	10,803,590	10,000,000	9,781,284		10,094			6.900	7.163	MN	88,167	690,000	04/14/2008	11/15/2037
BJ4490-82-4	Meglobal Canada ULC Sr Nt		A		2.B FE	27,701,864	102.0020	23,786,843	23,320,000	26,178,537		(486,463)			5.875	3.337	MN	163,645	1,370,050	11/30/2023	05/18/2030
C30008-AA-7	Cristal-782 Port Financement I Sr Sec Nt Project Diamond		A		2.C FE	60,000,000	100.4840	60,290,617	60,000,000	60,000,000					6.530	6.532	FA	1,480,133	3,918,000	04/04/2023	04/04/2033
C8665*-AR-7	TForce Holdings, Inc. Sr Nt		A		2.B PL	13,000,000	109.2930	14,208,038	13,000,000	13,000,000					6.750	6.750	JAJO	190,125	877,500	10/13/2023	10/13/2035
000000-00-0	Reliance Industries LTD Sr Nt		D		2.B FE	2,943,364	99.9130	2,777,587	2,780,000	2,784,089		(55,364)			4.125	2.099	JJ	48,737	114,675	01/21/2022	01/28/2025
000000-00-0	QNB Finance Ltd Sr Nt		D		1.E FE	2,047,500	98.9930	2,078,847	2,100,000	2,093,478		17,660			2.625	3.498	MN	7,503	55,125	04/25/2022	05/12/2025
000000-00-0	Ooredoo Intl Finance Sr Nt		D		1.F FE	1,962,000	100.0170	1,800,304	1,800,000	1,836,304		(44,682)			5.000	2.426	AO	18,000	90,000	02/11/2022	10/19/2025
000000-00-0	MAF Sukuk Ltd Sr Nt		D		2.B FE	4,964,150	99.0060	4,999,823	5,050,000	5,017,637		36,951			4.500	5.294	MN	36,613	227,250	07/14/2023	11/03/2025
000000-00-0	Tower Bersama Infrastructure Sr Nt		D	1	2.C FE	201,268	97.1970	210,917	217,000	210,121		6,166			2.750	5.905	JJ	2,669	5,968	07/14/2023	01/20/2026
000000-00-0	Hyundai Capital Services Sr Nt		D		1.G FE	5,027,591	95.8990	5,346,347	5,575,000	5,329,739		210,366			1.250	5.416	FA	27,681	69,688	07/14/2023	02/08/2026
000000-00-0	Emaar Sukuk Ltd Sr Nt MTN		D		2.B FE	4,950,688	97.3700	5,087,567	5,225,000	5,071,712		83,951			3.635	5.466	MS	55,923	189,929	07/14/2023	09/15/2026
000000-00-0	Kia Corporation Sr Nt		D		1.G FE	7,928,840	94.5670	8,525,233	9,015,000	8,442,735		296,986			1.750	5.529	AO	32,867	157,763	07/14/2023	10/16/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	Equate Petrochemical BV Sr Nt		D		2.B FE	2,854,800	97.7720	2,982,034	3,050,000	2,955,844		47,167			4.250	6.052	MN	20,884	129,625	10/11/2022	11/03/2026
000000-00-0	State Bank of India Sr Nt		D		2.C FE	4,963,616	95.1210	5,326,793	5,600,000	5,276,247		144,085			2.490	5.486	JJ	60,037	139,440	10/03/2022	01/26/2027
000000-00-0	QNB Finance Ltd Sr MTN		D		1.E FE	4,022,500	95.3690	3,814,752	4,000,000	4,006,097		(3,118)			2.750	2.671	FA	42,472	110,000	04/12/2022	02/12/2027
000000-00-0	KIA Corp Sr Nt		D		1.G FE	9,814,729	95.6010	10,563,855	11,050,000	10,413,380		275,296			2.750	5.675	FA	115,641	303,875	09/30/2022	02/14/2027
000000-00-0	MDGH GMTN RSC LTD Sr Nt		D	2	1.C FE	1,992,716	95.9850	1,920,660	2,001,000	1,997,137		1,646			3.000	3.090	MS	15,508	60,030	03/21/2022	03/28/2027
000000-00-0	Freeport Indonesia PT Sr Nt		D	1	2.C FE	2,906,145	99.0480	2,941,720	2,970,000	2,932,330		15,150			4.763	5.361	AO	30,257	141,461	03/27/2023	04/14/2027
000000-00-0	Hindustan Petroleum Corporatio Sr Nt		D		2.C FE	5,324,178	97.4160	5,479,628	5,625,000	5,452,450		62,113			4.000	5.312	JJ	105,625	225,000	03/24/2023	07/12/2027
000000-00-0	Banco General SA Sr Nt		D	1	2.C FE	9,962,625	96.6540	10,293,598	10,650,000	10,229,911		145,687			4.125	5.781	FA	175,725	439,313	07/14/2023	08/07/2027
000000-00-0	Indian Railway Finance Corp Lt Sr Nt		D		2.C FE	2,180,059	97.1470	2,380,089	2,450,000	2,284,417		49,581			3.835	6.387	JD	4,698	93,958	10/25/2022	12/13/2027
000000-00-0	Shinhan Bank Co Ltd Nt Ser GMTN		D		2.A FE	12,769,164	97.2690	12,917,336	13,280,000	12,959,442		87,803			4.500	5.318	MS	157,700	597,600	10/11/2022	03/26/2028
000000-00-0	Transurban Queensland Finance Euro MTN Blackrock		D	1	2.B FE	14,757,194	97.3680	15,096,831	15,505,000	15,203,511		82,011			4.500	5.149	AO	139,545	697,725	11/27/2018	04/19/2028
000000-00-0	Equate Petrochemical Sr Nt		D	1	2.B FE	2,044,900	90.4570	1,990,061	2,200,000	2,110,716		24,724			2.625	3.941	AO	10,106	57,750	03/29/2022	04/28/2028
000000-00-0	TNB Global Ventures Capital Bh Sr Nt		D		1.G FE	9,928,704	99.2110	10,020,271	10,100,000	9,950,784		22,080			4.851	5.282	MN	81,659	244,976	05/13/2024	11/01/2028
000000-00-0	Kookmin Bank Sub Nt		D		2.A FE	8,073,525	96.6390	8,069,373	8,350,000	8,141,501		43,092			4.500	5.186	FA	156,563	375,750	01/23/2024	02/01/2029
000000-00-0	LG CHEM LTD Sr Nt		D		2.A FE	3,925,550	93.7740	3,919,770	4,180,000	3,969,421		30,877			3.625	4.943	AO	31,989	112,919	06/28/2024	04/15/2029
000000-00-0	Comision Federal De Electric Sr Nt		D	1	2.B FE	758,800	93.7680	750,146	800,000	772,770		5,369			4.688	5.577	MN	4,792	37,504	04/27/2022	05/15/2029
000000-00-0	DP World Crescent LTD Sr Nt		D		2.B FE	3,814,000	94.3230	3,772,928	4,000,000	3,874,533		24,257			3.875	4.648	JJ	70,181	155,000	06/01/2022	07/18/2029
000000-00-0	Hanwha Totalenergies Petrochem Sr Nt		D		2.B FE	4,603,500	100.1140	4,615,232	4,610,000	4,604,493		993			5.500	5.530	JJ	114,802	126,775	01/09/2024	07/18/2029
000000-00-0	EMAAR Sukuk Ltd Sr Nt		D		2.B FE	5,981,344	94.9830	6,055,185	6,375,000	6,050,569		58,136			3.875	5.104	MS	71,365	247,031	01/11/2024	09/17/2029
000000-00-0	Petronas Capital LTD Sr Nt		D	2	1.G FE	11,358,265	92.5650	10,680,161	11,538,000	11,396,996		21,445			3.500	3.739	AO	78,523	403,830	09/20/2022	04/21/2030
000000-00-0	Kazmunaygas National Co Sr Nt		D		2.B FE	15,363,563	97.1770	16,155,676	16,625,000	15,605,403		153,667			5.375	6.763	AO	166,308	893,594	01/11/2024	04/24/2030
000000-00-0	Tengizchevroil Fin Co Inc Secured Nt		D	1	3.A FE	10,004,469	84.8910	8,255,650	9,725,000	9,901,733		(31,614)			3.250	2.866	FA	119,401	316,063	09/08/2021	08/15/2030
000000-00-0	Axiata SPV2 BHD Sr Nt		D	2	2.B FE	14,162,690	85.1790	14,459,135	16,975,000	14,552,429		327,438			2.163	5.108	FA	134,629	328,235	05/16/2024	08/19/2030
000000-00-0	Saudi Electric Glb Sukuk Sr Nt		D		1.E FE	3,939,000	86.3130	3,366,203	3,900,000	3,926,004		(4,226)			2.413	2.288	MS	27,186	94,107	10/29/2021	09/17/2030
000000-00-0	NBK Tier 2 Ltd Sub Nt Fix to Float 11/25		D	2	2.A FE	1,991,000	96.3490	2,119,687	2,200,000	2,043,307		23,265			2.500	3.863	MN	5,653	55,000	09/09/2022	11/24/2030
000000-00-0	PLDT INC Sr Nt		D	2	2.B FE	7,591,038	85.3830	7,776,656	9,108,000	7,773,462		153,133			2.500	5.364	JJ	99,935	152,700	05/24/2024	01/23/2031
000000-00-0	OOREDOO Intl Finance Sr Nt		D	1	1.F FE	11,282,200	86.9980	10,700,705	12,300,000	11,498,140		104,885			2.625	3.757	AO	74,441	322,875	10/25/2022	04/08/2031
000000-00-0	Development Bank of Kazakhstan Sr Nt		D		2.B FE	1,226,000	85.5150	1,368,246	1,600,000	1,311,740		35,778			2.950	6.456	MN	7,211	47,200	06/24/2022	05/06/2031
000000-00-0	MDGH - GMTN BV Sr Nt		D	2	1.C FE	889,178	86.3370	800,347	927,000	899,685		3,805			2.500	3.008	JD	1,803	23,175	02/28/2022	06/03/2031
000000-00-0	Bharti Airtel Ltd Sr Nt		D	1	2.C FE	5,963,826	88.2650	6,090,257	6,900,000	6,102,936		99,304			3.250	5.403	JD	17,442	224,250	01/17/2024	06/03/2031
000000-00-0	PT Indofood CBP Sukses Makmur Sr Nt		D	1	2.C FE	5,981,475	88.6960	6,386,134	7,200,000	6,126,249		131,856			3.398	6.247	JD	14,951	244,656	12/04/2023	06/09/2031
000000-00-0	SA Global Sukuk LTD Sr Nt		D	2	1.E FE	4,968,825	86.5220	4,196,293	4,850,000	4,930,748		(11,910)			2.694	2.404	JD	5,081	130,659	09/14/2021	06/17/2031
000000-00-0	Emaar Sukuk Ltd Sr Nt		D		2.B FE	4,436,500	92.0710	4,488,461	4,875,000	4,480,645		35,519			3.700	5.177	JJ	87,682	118,863	05/16/2024	07/06/2031
000000-00-0	Qatar Energy Sr Nt		D	1	1.C FE	3,090,500	84.1640	2,945,726	3,500,000	3,185,539		41,665			2.250	3.818	JJ	36,969	78,750	08/26/2022	07/12/2031
000000-00-0	Falabella SA Sr Nt		D	1	3.A FE	1,964,400	82.0920	1,970,201	2,400,000	2,056,499		38,394			3.375	5.889	JJ	37,350	81,000	06/29/2022	01/15/2032
000000-00-0	Israel Electric Corp LTD Unsecured Nt		D	1	2.B FE	4,635,987	86.8350	4,246,236	4,890,000	4,693,774		22,665			3.750	4.407	FA	65,709	183,375	06/29/2022	02/22/2032
000000-00-0	IndoFood CBP Sukses Makmur Sr Nt		D	1	2.C FE	5,388,125	88.4120	5,216,284	5,900,000	5,421,025		32,900			3.541	4.838	AO	37,141	146,952	05/10/2024	04/27/2032
000000-00-0	Kazmunaygas National Co Sr Nt		D	1	2.B FE	14,901,338	82.6700	15,529,466	18,785,000	15,205,448		286,957			3.500	6.505	AO	140,627	592,725	05/07/2024	04/14/2033
000000-00-0	Grupo Energia Bogota SA ESP Sr Nt		D	1	2.B FE	1,916,875	111.1100	1,944,425	1,750,000	1,908,345		(8,530)			7.850	6.463	MN	19,843	107,938	05/20/2024	11/09/2033
000000-00-0	Interconexion Electrica SA ESP Sr Nt		D	1	2.B FE	4,033,800	87.1810	4,341,624	4,980,000	4,115,803		70,169			3.825	6.414	MN	18,519	190,485	10/26/2023	11/26/2033
000000-00-0	Ruwais Power Co PJSC Sec Nt		D	1	2.A FE	9,373,045	101.1200	7,058,141	6,980,000	8,934,585		(137,963)			6.000	3.116	FA	140,763	418,800	10/29/2021	08/31/2036
000000-00-0	Saudi Arabian Oil Co Sr Nt		D		1.E FE	3,377,152	85.4590	2,563,764	3,000,000	3,322,981		(17,468)			4.250	3.299	AO	26,562	127,500	12/13/2021	04/16/2039
000000-00-0	Reliance Industries LTD Sr Nt		D	1	2.B FE	3,028,273	103.8780	2,409,977	2,320,000	2,950,767		(28,399)			6.250	3.924	AO	29,000	145,000	02/28/2022	10/19/2040
000000-00-0	Votorantim Cimentios Intl Sr Nt		D		2.B FE	19,708,300	106.7440	17,015,041	15,940,000	19,335,162		(122,118)			7.250	5.256	AO	276,072	889,575	10/07/2024	04/05/2041
000000-00-0	Qatar Energy Sr Nt		D	1	1.C FE	4,897,500	73.7210	4,423,254	6,000,000	4,995,630		39,753			3.125	4.577	JJ	88,021	187,500	06/17/2022	07/12/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	Greensaif Pipelines Bidco Sarl Sec Nt		D		1.E FE	7,660,893	101.0280	7,506,380	7,430,000	7,660,330		(563)			6.510	6.213	FA	171,980		11/22/2024	02/23/2042
000000-00-0	Pttep Canada International Fin Sr Nt			1	2.A FE	2,716,883	106.5500	2,051,089	1,925,000	2,630,198		(28,860)			6.350	3.521	JD	6,451	122,238	11/23/2021	06/12/2042
000000-00-0	Ptt Pcl Sr Nt		D		2.A FE	652,702	85.1450	630,073	740,000	657,713		2,675			4.500	5.486	AO	6,105	33,300	02/07/2023	10/25/2042
000000-00-0	Ooredoo Intl Finance Sr Nt		D		1.F FE	654,500	89.1630	624,138	700,000	657,610		1,414			4.500	5.013	JJ	13,213	31,500	10/05/2022	01/31/2043
000000-00-0	Reliance Industries Ltd Sr Nt		D	1	2.B FE	10,116,128	88.2890	7,945,974	9,000,000	9,994,337		(36,166)			4.875	4.020	FA	171,844	438,750	06/09/2022	02/10/2045
000000-00-0	Cencosud SA Sr Nt		D	1	2.C FE	8,365,125	104.9710	7,715,332	7,350,000	8,267,371		(29,199)			6.625	5.525	FA	188,012	486,938	11/03/2022	02/12/2045
000000-00-0	Infraestructura Energetica Nov Sr Nt		D	1	2.B FE	2,934,750	74.6250	3,208,888	4,300,000	2,977,610		20,293			4.875	7.762	JJ	97,243	209,625	10/24/2022	01/14/2048
000000-00-0	Saudi Arabian Oil Company Sr Nt		D		1.E FE	9,012,188	79.4920	7,035,051	8,850,000	8,965,977		(13,133)			4.375	4.252	AO	80,664	288,750	09/18/2024	04/16/2049
000000-00-0	Abu Dhabi Naitonal Energy Sr Nt		D		1.D FE	1,979,250	77.8220	1,634,260	2,100,000	1,985,080		2,544			4.000	4.364	AO	20,533	84,000	08/31/2022	10/03/2049
000000-00-0	Sociedad Quimica y Minera de C Sr Nt		D	1	2.A FE	5,962,205	77.1010	5,859,691	7,600,000	5,993,519		21,884			4.250	5.869	JJ	142,658	240,125	05/28/2024	01/22/2050
000000-00-0	Fresnillo PLC Sr Nt		D	1	2.B FE	11,810,318	70.7860	9,779,031	13,815,000	11,837,156		17,323			4.250	5.208	AO	145,153	420,750	10/07/2024	10/02/2050
000000-00-0	Reliance Industries LTD Sr Nt		D	1	2.B FE	12,037,044	69.1000	12,645,263	18,300,000	12,188,697		83,981			3.625	6.175	JJ	311,418	572,750	01/23/2024	01/12/2052
000000-00-0	IndoFood CBP Sukses Makmur Sr Nt		D	1	2.C FE	15,350,340	82.2260	13,879,732	16,880,000	15,361,496		11,156			4.805	5.428	AO	144,193	568,912	10/02/2024	04/27/2052
000000-00-0	Saudi Electricity Sukuk Progra Sr Nt		D		1.E FE	6,948,046	96.5960	6,655,437	6,890,000	6,947,805		(241)			5.684	5.623	AO	87,028	109,133	11/15/2024	04/11/2053
000000-00-0	Reliance Industries LTD Sr Nt		D		2.B FE	5,030,411	67.3650	4,850,266	7,200,000	5,046,044		15,633			3.750	5.698	JJ	126,750	135,000	02/05/2024	01/12/2062
00084D-AV-2	ABN AMRO Bank NV Sub Nt Fix to Float		C	2	2.B FE	8,571,145	84.5560	7,187,277	8,500,000	8,551,575		(6,550)			3.324	3.226	MS	84,762	282,540	12/13/2021	03/13/2037
00084D-AW-0	ABN AMRO Bank NV Sr Nt Fix to Float		D	2	2.A FE	12,506,400	89.8780	11,234,775	12,500,000	12,503,742		(893)			2.470	2.462	JD	15,438	308,750	12/06/2021	12/13/2029
00084D-BD-1	ABN AMRO Bank NV Sr Non Pref Nt		D	2	2.A FE	6,000,000	99.7740	5,986,452	6,000,000	6,000,000					4.988	4.988	JD	23,277		11/25/2024	12/03/2028
00084D-BF-6	ABN AMRO Bank NV Sr Non Pref Nt		D	2	2.A FE	3,900,000	97.7330	3,811,579	3,900,000	3,900,000					5.515	5.515	JD	16,729		11/25/2024	12/03/2035
00217G-AB-9	Aptiv PLC / Aptiv Corp Sr Nt	LS	D	1	2.B FE	2,574,931	86.2560	2,561,815	2,970,000	2,645,104		36,814			3.250	5.092	MS	32,175	96,525	01/18/2023	03/01/2032
00217G-AC-7	Aptiv PLC / Aptiv Corp Sr Nt		D	1	2.B FE	9,585,855	70.9730	9,095,861	12,816,000	9,615,695		29,840			4.050	5.901	MN	86,508	265,932	05/13/2024	05/01/2052
00913R-AD-8	Air Liquide Fin Sr Nt		D	1	1.F FE	15,441,410	96.4570	14,950,866	15,500,000	15,488,751		6,276			2.500	2.543	MS	101,181	387,500	09/22/2016	09/27/2026
00913R-AE-6	Air Liquide Fin Sr Nt		D	1	1.F FE	12,247,150	74.3490	8,921,916	12,000,000	12,201,854		(6,208)			3.500	3.390	MS	109,667	420,000	10/03/2016	09/27/2046
00973R-AE-3	Aker BP ASA Nt		D	1	2.B FE	6,341,280	99.8740	6,341,974	6,350,000	6,349,919		1,855			3.000	3.030	JJ	87,842	190,500	01/17/2020	01/15/2025
00973R-AF-0	Aker BP ASA Nt		C	1	2.B FE	40,289,313	92.8760	37,707,534	40,600,000	40,383,480		36,539			3.750	3.864	JJ	702,042	1,522,500	05/10/2022	01/15/2030
00973R-AG-8	Aker BP ASA Sr Nt	LS	D	1	2.B FE	1,095,511	97.7330	1,025,217	1,049,000	1,058,568		(9,829)			2.875	1.907	JJ	13,907	30,159	02/18/2021	01/15/2026
00973R-AJ-2	Aker BP ASA Sr Nt		D	1	2.B FE	6,957,233	92.2020	5,878,812	6,376,000	6,751,676		(58,788)			4.000	2.888	JJ	117,602	255,040	06/17/2021	01/15/2031
00973R-AP-8	Aker BP ASA Sr Nt		D	2	2.B FE	19,973,121	90.4410	18,088,260	20,000,000	19,973,206		85			5.800	5.809	AO	290,000		09/24/2024	10/01/2054
013822-AH-4	Alcoa Netherlands Holding Sr Nt		D	1	3.A FE	5,859,000	103.3440	5,993,946	5,800,000	5,851,187		(7,813)			7.125	6.879	MS	121,679	199,738	04/25/2024	03/15/2031
02344B-AA-4	Amcor Group Finance Sr Nt		D	1	2.B FE	19,973,200	100.7940	20,158,780	20,000,000	19,976,090		2,890			5.450	5.481	MN	115,056	545,000	05/21/2024	05/23/2029
02364W-AJ-4	America Movil SAB de CV Sr Nt		D		2.A FE	3,017,452	105.7090	2,933,422	2,775,000	3,000,185		(16,175)			6.375	5.330	MS	58,969	176,906	12/01/2023	03/01/2035
02364W-AW-5	America Movil SAB de CV Sr Nt		D	1	2.A FE	17,549,381	102.3990	13,276,082	12,965,000	16,958,673		(189,871)			6.125	3.469	MS	200,732	685,081	09/16/2024	03/30/2040
03512T-AE-1	Anglogold Holdings PLC Sr Nt		D	1	2.C FE	10,956,838	90.3040	11,513,747	12,750,000	11,216,215		196,326			3.750	6.272	AO	119,531	414,375	05/07/2024	10/01/2030
03512T-AF-8	Anglogold Holdings PLC Sr Nt		D	1	2.C FE	993,828	91.9390	1,011,328	1,100,000	1,005,042		11,214			3.375	5.928	MN	6,188	18,563	06/26/2024	11/01/2028
03718N-AB-2	Antofagasta Sr Nt		D	1	2.B FE	5,892,660	98.0200	5,881,182	6,000,000	5,915,245		8,979			5.625	5.864	MN	45,000	337,500	05/10/2022	05/13/2032
046353-AM-0	Astrazeneca PLC Nt		D	1	1.F FE	4,930,100	85.6390	4,281,960	5,000,000	4,942,675		1,638			4.375	4.460	MN	27,344	218,750	11/10/2015	11/16/2045
046353-AT-5	Astrazeneca PLC Sr Nt	LS	D	1	1.F FE	5,975,400	97.2640	5,835,810	6,000,000	5,989,145		2,424			4.000	4.049	JJ	109,333	240,000	08/14/2018	01/17/2029
05523R-AD-9	BAE Systems Plc Sr Nt		D	1	2.A FE	3,093,244	92.2360	3,200,572	3,470,000	3,182,627		46,180			3.400	5.213	AO	24,907	117,980	01/05/2023	04/15/2030
055262-C@-6	BASF SE Sr Nt		D		1.G FE	30,000,000	101.5470	30,464,040	30,000,000	30,000,000					5.710	5.710	JJ	818,433	856,500	01/09/2024	01/09/2034
05530Q-AQ-3	BAT Intl Finance PLC Sr Nt		D	1	2.A FE	3,335,000	102.8570	3,430,274	3,335,000	3,335,000					5.931	5.931	FA	81,867	197,799	07/31/2023	02/02/2029
055451-AV-0	BHP Billiton Fin USA Ltd Sr Nt		D	1	1.F FE	27,096,500	93.6040	23,401,100	25,000,000	26,627,041		(54,544)			5.000	4.483	MS	315,972	1,250,000	05/21/2014	09/30/2043
05565Q-DH-8	BP Capital Markets PLC Nt		D		1.E FE	13,373,290	96.1210	12,495,756	13,000,000	13,142,319		(33,536)			3.723	3.421	MN	44,366	483,990	04/18/2017	11/28/2028
05565Q-DN-5	BP Capital Markets PLC Nt		D		1.E FE	2,000,529	96.6530	1,836,398	1,900,000	1,936,869		(12,992)			3.279	2.534	MS	17,652	62,301	10/29/2019	09/19/2027
05567H-DC-7	BNP Paribas SIFMA MT Nt		C		1.E FE	10,000,000	102.8190	10,281,945	10,000,000	10,000,000					10.500	7.381	MJSD	52,500	1,001,883	12/12/2007	12/13/2027
05571A-AV-7	BPCE SA Sr Non Preferred		D		2.A FE	12,005,940	100.3880	12,046,548	12,000,000	12,005,123		(817)			5.716	5.706	JJ	310,569	342,960	01/08/2024	01/18/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05578A-AJ-7	BPCE SA Sr Nt		D		1.E FE	12,859,730	94.5520	12,291,812	13,000,000	12,952,483		14,669			3.250	3.378	JJ	199,514	422,500	01/08/2018	01/11/2028
05578Q-AD-5	BPCE SA Sub Nt		D		2.B FE	17,258,715	99.7900	17,463,198	17,500,000	17,492,718		35,418			4.500	4.711	MS	231,875	787,500	08/15/2018	03/15/2025
05578Q-AE-3	BPCE SA Sub Nt		D		2.B FE	6,391,200	99.5780	5,974,662	6,000,000	6,066,688		(51,287)			4.875	3.952	AO	73,125	292,500	11/15/2017	04/01/2026
05578Q-AF-0	BPCE SA Sub Nt Fixed to Float		D	2	2.B FE	4,657,638	82.7120	3,804,757	4,600,000	4,622,331		(11,967)			3.116	2.837	AO	28,667	143,336	12/13/2021	10/19/2032
05578Q-AH-6	BPCE SA Sub Nt Fixed to Float		C	2	2.B FE	8,000,000	83.7380	6,699,072	8,000,000	8,000,000					3.648	3.648	JJ	135,381	291,840	01/10/2022	01/14/2037
05581K-AC-5	BNP Paribas Sub Nt		D		2.A FE	13,840,285	98.3520	11,892,724	12,092,000	12,718,199		(275,891)			4.625	2.196	MS	167,777	559,255	12/07/2020	03/13/2027
05581K-AG-6	BNP Paribas Sr Pref	LS	D	2	1.E FE	8,000,000	102.3000	8,183,984	8,000,000	8,000,000					5.894	5.894	JD	34,054	471,520	11/28/2023	12/05/2034
05583J-AE-2	BPCE SA Sr Nt		D		2.A FE	15,540,426	97.4490	15,591,888	16,000,000	15,802,038		47,776			4.625	4.996	MS	224,056	740,000	10/22/2018	09/12/2028
05583J-AJ-1	BPCE SA Sub Nt Fixed to Float		D	2	2.A FE	9,000,000	81.8270	7,364,412	9,000,000	9,000,000					2.277	2.277	JJ	91,649	204,930	01/12/2021	01/20/2032
059520-AC-0	Banco De Chile Sr Nt		D	1	1.F FE	4,859,250	84.4030	5,232,986	6,200,000	5,120,205		121,792			2.990	6.108	JD	11,329	185,380	10/11/2022	12/09/2031
059597-AE-4	Banco General SA Sr Nt		D		2.C FE	10,049,430	96.6540	9,935,980	10,280,000	10,150,199		45,582			4.125	4.644	FA	169,620	424,050	09/15/2022	08/07/2027
067316-AD-1	Bacardi LTD Sr Nt		D	1	2.C FE	31,792,492	96.5100	30,641,893	31,750,000	31,757,302		(4,593)			2.750	2.735	JJ	402,608	873,125	09/07/2016	07/15/2026
067316-AF-6	Bacardi LTD Sr Nt		D	1	2.C FE	27,767,388	98.6300	26,531,389	26,900,000	27,248,844		(102,070)			4.700	4.254	MN	161,549	1,264,300	05/29/2019	05/15/2028
067316-AH-2	Bacardi LTD Sr Nt		D	1	2.C FE	25,400,045	89.5680	18,809,280	21,000,000	24,932,353		(104,978)			5.300	4.031	MN	142,217	1,113,000	01/05/2021	05/15/2048
06738E-BP-9	Barclays Plc Sub Nt		D	2	2.A FE	5,007,395	88.3480	4,849,400	5,489,000	5,017,318		9,922			3.564	4.588	MS	53,254	97,814	09/17/2024	09/23/2035
06738E-BU-8	Barclays Plc Sr Nt Fix to Float		D	1	2.A FE	5,500,000	95.0600	5,228,311	5,500,000	5,500,000					2.279	2.279	MN	12,883	125,345	11/17/2021	11/24/2027
06738E-BV-6	Barclays Plc Sr Nt Fix to Float		D	1	2.A FE	47,668,088	84.4050	39,904,760	47,278,000	47,559,502		(36,710)			2.894	2.798	MN	140,623	1,368,225	12/13/2021	11/24/2032
06738E-CL-7	Barclays Plc Sr Nt		D	1	2.A FE	10,000,000	105.8680	10,586,780	10,000,000	10,000,000					6.692	6.692	MS	200,760	669,200	09/06/2023	09/13/2034
07586P-AA-9	Becle SA DE CV Sr Nt		D	1	2.C FE	4,948,800	79.8030	3,990,130	5,000,000	4,963,847		4,817			2.500	2.617	AO	26,736	125,000	09/30/2021	10/14/2031
09659T-2C-4	BNP Paribas Sr Nt	LS	D		2.A FE	25,100,000	67.3560	16,906,281	25,100,000	25,100,000					2.824	2.824	JJ	305,188	708,824	01/19/2021	01/26/2041
09659W-2C-7	BNP Paribas Sr Nt		D		1.G FE	9,926,600	95.7880	9,578,830	10,000,000	9,976,186		7,742			3.500	3.588	MN	43,750	350,000	11/09/2017	11/16/2027
09659W-2F-0	BNP Paribas Sr Nt		D		1.G FE	12,034,264	97.1010	11,749,161	12,100,000	12,072,804		6,780			4.400	4.468	FA	202,608	532,400	08/08/2018	08/14/2028
09659W-2K-9	BNP Paribas Sr Nt Fix to Float 1/30		D	2	1.G FE	10,688,912	89.2110	9,277,913	10,400,000	10,556,942		(28,717)			3.052	2.729	JJ	148,124	317,408	02/25/2020	01/13/2031
09659W-2P-8	BNP Paribas Sr Nt Fix to Float 4/31		D	1	1.G FE	22,808,736	84.8910	19,355,216	22,800,000	22,805,782		(829)			2.871	2.755	AO	130,918	654,588	04/12/2021	04/19/2032
11272B-AA-1	Brookfield Fin I UK PLC Sr Nt		D	1	1.G FE	17,314,153	82.5620	14,373,149	17,409,000	17,341,696		8,589			2.340	2.400	JJ	170,869	407,371	09/24/2021	01/30/2032
12661P-AC-3	CSL Finance PLC Sr Nt		D	1	1.G FE	28,904,181	93.9470	27,103,796	28,850,000	28,892,537		(5,374)			4.250	4.225	AO	217,978	1,226,125	07/28/2022	04/27/2032
12661P-AD-1	CSL Finance PLC Sr Nt		D	1	1.G FE	850,480	87.6660	876,659	1,000,000	855,859		4,676			4.625	5.972	AO	8,222	46,250	11/02/2023	04/27/2042
12661P-AE-9	CSL Finance PLC Sr Nt		D	1	1.G FE	9,971,400	85.7290	8,572,860	10,000,000	9,972,639		481			4.750	4.768	AO	84,444	475,000	04/20/2022	04/27/2052
15132H-AJ-0	Cencosud SA Sr Nt		D	1	2.C FE	5,934,240	99.5420	5,972,508	6,000,000	5,938,811		4,571			5.950	6.145	MN	32,725	178,500	05/22/2024	05/28/2031
184494-A*-3	Cleanaway Waste Management Ltd Sr Nt		D		2.B	14,000,000	92.8930	13,004,950	14,000,000	14,000,000					2.820	2.820	FA	153,533	394,800	02/11/2020	02/11/2028
191241-AF-5	Coca-Cola Femsa Sab CV Sr Nt		D	1	1.G FE	2,984,384	94.8810	2,064,613	2,176,000	2,895,765		(28,102)			5.250	2.954	MN	11,107	114,240	09/23/2021	11/26/2043
192714-AE-3	Colbun SA Sr Nt		D	1	2.B FE	3,001,250	83.5930	2,925,755	3,500,000	3,048,638		47,388			3.150	5.372	JJ	49,613	55,125	01/30/2024	01/19/2032
202712-BN-4	Commonwealth Bank Aust Sr Nt		D		1.G FE	16,855,351	85.1240	15,918,113	18,700,000	17,076,698		206,538			2.688	4.210	MS	153,589	502,656	12/13/2023	03/11/2031
202712-BS-3	Commonwealth Bank Aust Subordinated Nt		D		1.G FE	5,225,000	89.3010	4,665,993	5,225,000	5,225,000					3.784	3.784	MS	58,765	197,714	03/03/2022	03/14/2032
210314-AB-6	Transmantaro Sr Nt		D	1	2.C FE	1,377,000	92.9010	1,254,169	1,350,000	1,370,601		(2,368)			4.700	4.451	AO	13,219	63,450	03/11/2022	04/16/2034
21684A-AB-2	Rabobank Nederland Sub Nt		D		2.A FE	4,827,089	99.3990	3,975,964	4,000,000	4,676,085		(22,953)			5.750	4.412	JD	19,167	230,000	09/07/2017	12/01/2043
225313-AM-7	Credit Agricole SA Sub Nt		D		2.A FE	51,263,412	89.7360	45,406,214	50,600,000	50,960,486		(65,882)			3.250	3.095	JJ	762,865	1,644,500	02/25/2020	01/14/2030
225313-AN-5	Credit Agricole SA Sub Nt	LS	D		2.A FE	33,900,000	67.7570	22,969,487	33,900,000	33,900,000					2.811	2.811	JJ	449,994	952,929	01/05/2021	01/11/2041
225313-AQ-8	Credit Agricole SA Sub Nt		D	2	2.A FE	6,920,000	100.6310	6,963,672	6,920,000	6,920,000					6.251	6.251	JJ	205,470	216,285	01/03/2024	01/10/2035
22535W-AJ-6	Credit Agricole Sr Non Pref		D	2	1.G FE	5,000,000	103.2950	5,164,735	5,000,000	5,000,000					6.316	6.316	AO	77,196	315,800	09/25/2023	10/03/2029
225401-AF-5	UBS Group AG Sr Nt Fix to Float 1/28		D	1	1.G FE	28,498,920	96.2690	27,918,126	29,000,000	28,785,880		47,796			3.869	4.069	JJ	526,721	1,122,010	04/11/2018	01/12/2029
225401-AU-2	UBS Group AG Sr Nt Fix to Float 5/31		D	1	1.G FE	24,472,452	87.1400	21,175,069	24,300,000	24,415,754		(16,306)			3.091	3.008	MN	98,062	751,113	05/24/2021	05/14/2032
232806-A#-6	Infineon Tech AG Sr Nt		D		2.A FE	3,510,560	87.4630	3,061,195	3,500,000	3,507,607		(1,053)			3.100	3.063	JD	4,521	108,500	02/01/2022	06/16/2031
232806-A@-8	Infineon Tech AG Sr Nt		D		2.A FE	4,000,000	89.9620	3,598,488	4,000,000	4,000,000					2.830	2.830	JD	4,717	113,200	06/16/2021	06/16/2029
23636T-AE-0	Danone SA Sr Nt		D	2	2.A FE	15,000,000	96.9100	14,536,470	15,000,000	15,000,000					2.947	2.947	MN	72,447	442,050	10/26/2016	11/02/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
251566-AA-3	Deutsche Telekom AG Sr Nt		D	1	2.A FE	16,818,780	71.3960	12,137,337	17,000,000	16,836,804		3,911			3.625	3.684	JJ	273,889	616,250	01/13/2020	01/21/2050
25156P-AR-4	Deutsche Telekom Co Gtd Nt		D	1	2.A FE	22,610,076	90.1710	18,836,785	20,890,000	22,205,010		(51,470)			4.875	4.348	MS	325,318	1,018,388	06/22/2016	03/06/2042
25156P-BA-0	Deutsche Telekom Nt		D	1	2.A FE	37,952,500	97.6720	37,115,436	38,000,000	37,988,837		5,159			3.600	3.615	JJ	615,600	1,368,000	01/09/2017	01/19/2027
25156P-BB-8	Deutsche Telekom Sr Nt		D	1	2.A FE	40,700,580	98.0400	40,196,400	41,000,000	40,878,869		31,588			4.375	4.468	JD	49,826	1,793,750	10/11/2018	06/21/2028
25161V-AA-1	Deutsche Post AG Sr Nt Ser B		D		1.G PL	10,000,000	79.0930	7,909,340	10,000,000	10,000,000					2.407	2.414	FMAN	37,442	240,700	09/22/2021	11/05/2035
251927-AA-7	Deutsche Post-Burnham-B&B Comm Sr Unsecured Nt		D		1.G PL	10,830,500	98.7980	10,700,339	10,830,500	10,830,500					5.173	5.207	FMAN	87,152	560,262	12/20/2022	11/05/2036
29245V-AE-5	Entel Chile SA Sr Nt		D	1	2.C FE	10,058,869	82.2110	8,270,457	10,060,000	10,058,907		99			3.050	3.051	MS	91,197	306,830	09/14/2021	09/14/2032
314890-AD-6	Ferguson Finance PLC Sr Nt		D	1	2.A FE	25,864,540	95.3180	24,782,758	26,000,000	25,895,158		11,796			4.650	4.716	AO	238,442	1,209,000	04/12/2022	04/20/2032
344419-AB-2	FEMSA Sr Nt		D		2.A FE	1,135,160	83.9200	1,090,954	1,300,000	1,139,476		4,316			4.375	5.448	MN	8,057	56,875	02/27/2024	05/10/2043
344419-AC-0	FEMSA Sr Nt		D	1	2.A FE	3,025,418	71.4170	2,978,072	4,170,000	3,037,575		12,156			3.500	5.513	JJ	66,894	72,975	06/04/2024	01/16/2050
35177P-AX-5	France Telecom Sr Nt		D	1	2.A FE	30,544,380	95.7970	27,014,782	28,200,000	30,147,750		(72,741)			5.375	4.778	JJ	707,350	1,515,750	10/25/2018	01/13/2042
36830D-AB-7	GC Treasury Centre Co Sr Nt		D	1	2.B FE	16,473,079	85.0070	14,098,378	16,585,000	16,387,383		(23,245)			2.980	3.159	MS	141,406	408,260	11/20/2024	03/18/2031
36830D-AC-5	GC Treasury Centre Co Sr Nt		D		2.B FE	9,442,631	73.5980	6,127,009	8,325,000	9,368,146		(23,807)			4.300	3.561	MS	102,421	357,975	09/24/2021	03/18/2051
36830D-AF-8	GC Treasury Centre Co Sr Nt		D	1	2.B FE	7,875,330	83.9780	8,565,787	10,200,000	7,931,069		26,110			5.200	7.034	MS	134,073	530,400	11/02/2022	03/30/2052
377373-AH-8	Glaxosmithkline Cap Inc Nt		D	1	1.F FE	45,659,739	94.4900	43,512,645	46,050,000	45,865,463		38,057			3.375	3.474	JD	129,516	1,554,188	03/21/2019	06/01/2029
40049J-BC-0	Grupo Televisa S A Sr Nt		D	1	2.C FE	5,138,889	84.2470	4,705,195	5,585,000	5,158,248		8,896			6.125	6.813	JJ	143,484	342,081	10/26/2022	01/31/2046
40052V-AD-6	Grupo Bimbo SAB De CV Sr Nt		D	1	2.A FE	7,856,400	86.2110	6,896,864	8,000,000	7,885,185		3,424			4.875	4.991	JD	4,333	390,000	06/24/2014	06/27/2044
40052V-AE-4	Grupo Bimbo SAB De CV Sr Nt		D	1	2.A FE	14,966,400	82.9110	12,436,650	15,000,000	14,970,757		701			4.700	4.714	MN	99,875	705,000	11/07/2017	11/10/2047
40053X-AB-5	Grupo Energia Bogota Sr Nt		D	1	2.B FE	11,029,415	111.1100	11,916,548	10,725,000	11,007,048		(22,414)			7.850	7.421	MN	121,610	841,913	01/12/2024	11/09/2033
404280-AG-4	HSBC Holdings PLC Sub Nt		D		2.A FE	4,188,216	103.7720	3,225,237	3,108,000	3,974,812		(61,421)			6.500	3.498	MN	33,109	202,020	05/10/2021	05/02/2036
404280-AQ-2	HSBC Holdings PLC Sr Nt		D		2.A FE	2,325,252	91.8300	1,836,608	2,000,000	2,267,900		(8,923)			5.250	4.225	MS	31,208	105,000	09/07/2017	03/14/2044
404280-BK-4	HSBC Holdings PLC Sr Nt Fix to Flt		D	2	1.G FE	1,835,892	97.8300	1,760,940	1,800,000	1,811,052		(4,752)			4.041	3.747	MS	21,821	72,738	04/11/2019	03/13/2028
404280-BT-5	HSBC Holdings PLC Sr Nt Fix to Float 6/19/28		C	2	1.G FE	3,710,980	97.9930	3,429,752	3,500,000	3,588,513		(23,484)			4.583	3.797	JD	5,347	160,405	04/17/2019	06/19/2029
404280-CC-1	HSBC Holdings PLC Sr Nt Fix to Float 5/22/29		D	2	1.G FE	29,576,420	94.4510	27,957,407	29,600,000	29,587,183		2,093			3.973	3.982	MN	127,401	1,176,008	05/23/2019	05/22/2030
404280-CT-4	HSBC Holdings PLC Sr Nt Fix to Float 5/31		D	1	1.G FE	16,820,000	84.9630	14,290,793	16,820,000	16,820,000					2.804	2.804	MN	48,473	471,633	05/17/2021	05/24/2032
423012-AE-3	Heineken NV Sr Nt		C	1	2.A FE	3,131,555	81.3880	2,848,566	3,500,000	3,210,858		10,273			4.000	4.691	AO	35,000	140,000	09/15/2015	10/01/2042
423012-AF-0	Heineken NV Sr Nt		C	1	2.A FE	7,199,920	96.1980	6,733,867	7,000,000	7,062,000		(20,575)			3.500	3.171	JJ	103,444	245,000	08/03/2017	01/29/2028
423012-AG-8	Heineken NV Sr Nt		C	1	2.A FE	9,922,100	83.1480	8,314,790	10,000,000	9,933,741		1,732			4.350	4.397	MS	111,167	435,000	03/20/2017	03/29/2047
449276-AG-9	IBM Credit Corp Sr Nt		D	1	1.G FE	16,024,580	92.0670	15,982,796	17,360,000	16,037,189		12,609			5.300	5.848	FA	373,144	397,500	10/23/2024	02/05/2054
45112F-AM-8	ICICI Bank LTD/Dubai Sr Nt		D		2.C FE	12,073,555	96.9950	12,633,599	13,025,000	12,436,521		179,003			3.800	5.479	JD	23,373	494,950	03/24/2023	12/14/2027
45326Y-A*-8	Incitec Pivot Limited Sr Nt		D		2.B	5,000,000	95.2620	4,763,120	5,000,000	5,000,000					4.030	4.030	AO	34,143	201,550	10/30/2019	10/30/2028
45326Y-A@-6	Incitec Pivot Limited Sr Nt		D		2.B	7,000,000	92.4760	6,473,334	7,000,000	7,000,000					4.130	4.130	AO	48,986	289,150	10/30/2019	10/30/2030
456472-AD-1	Inustrias Penoles SAB Sr Nt		D	1	2.B FE	2,660,000	75.8000	2,520,360	3,325,000	2,677,735		10,017			4.750	6.290	FA	63,614	157,938	03/14/2023	08/06/2050
45662N-A@-2	Infineon Tech AG Sr Nt		D		2.A	7,614,320	98.3720	7,869,776	8,000,000	7,845,093		115,827			4.100	5.719	AO	78,356	328,000	12/15/2022	04/05/2026
456829-AB-6	Infraestructura Energetica Nov Sr Nt		D	1	2.B FE	3,986,250	74.6250	4,253,642	5,700,000	4,042,316		26,200			4.875	7.559	JJ	128,903	277,875	10/14/2022	01/14/2048
456829-AC-4	Infraestructura Energetica Nov Sr Nt		D	1	2.B FE	2,336,000	72.2460	2,311,862	3,200,000	2,355,822		11,310			4.750	6.957	JJ	70,089	152,000	03/22/2023	01/15/2051
456837-AH-6	ING Groep NV Sr Nt		D		1.G FE	13,482,315	98.1360	13,248,293	13,500,000	13,495,416		1,923			3.950	3.966	MS	136,275	533,250	03/21/2017	03/29/2027
456837-AM-5	ING Groep NV Sr Nt		D		1.G FE	42,852,940	98.1510	42,204,801	43,000,000	42,936,933		15,108			4.550	4.593	AO	483,690	1,956,500	09/25/2018	10/02/2028
456837-AW-3	ING Groep NV Sr Nt Fix to Float 4/31		D	2	1.G FE	51,772,623	86.0460	44,528,598	51,750,000	51,764,774		(2,171)			2.727	2.722	AO	352,806	1,411,223	03/29/2021	04/01/2032
456873-AD-0	Ingersoll-Rand Lux Finance Nt		D	1	2.A FE	21,013,222	95.8370	19,742,422	20,600,000	20,793,238		(45,291)			3.800	3.542	MS	217,444	782,800	10/29/2019	03/21/2029
456873-AE-8	Ingersoll-Rand Lux Finance Sr Nt		D	1	2.A FE	4,379,256	98.5710	4,139,990	4,200,000	4,232,613		(30,125)			3.500	2.748	MS	40,833	147,000	10/29/2019	03/21/2026
456873-AF-5	Ingersoll-Rand Lux Finance Sr Nt		D	1	2.A FE	598,225	86.0310	430,155	500,000	589,594		(2,431)			4.500	3.394	MS	6,250	22,500	04/08/2021	03/21/2049
45846A-AA-8	Interchile SA Sec Nt		D	1	2.A FE	31,621,750	80.7070	26,181,318	32,440,000	31,638,343		8,469			4.500	4.642	JD	4,055	1,459,800	02/28/2023	06/30/2056
45853N-AA-0	Interconexion Electrica Sr Nt		D	1	2.B FE	3,342,500	87.1810	3,051,342	3,500,000	3,363,713		11,419			3.825	4.334	MN	13,016	133,875	02/06/2023	11/26/2033
461127-G*-7	Intertek Finance Plc Sr Nt		C		2.A	7,000,000	90.4860	6,334,041	7,000,000	7,000,000					2.470	2.470	MS	50,909	172,900	03/01/2022	03/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
461127-G@-5	Intertek Finance Plc Sr Nt		C		2.A	3,000,000	88.4220	2,652,672	3,000,000	3,000,000					2.540	2.540	MS	22,437	76,200	03/01/2022	03/15/2030
465077-AL-9	Israel Electric Corp LTD Sec Nt		D		2.A FE	13,213,525	95.6820	13,031,820	13,620,000	13,361,108		63,437			4.250	4.826	FA	220,285	578,850	09/28/2022	08/14/2028
46590X-AM-8	JBS USA/Food/Finance Sr Nt		D	1	2.C FE	5,555,916	88.8350	5,330,118	6,000,000	5,617,709		45,567			3.750	4.846	JD	18,750	225,000	08/22/2023	12/01/2031
46590X-AQ-9	JBS USA/Food/Finance Sr Nt		D	1	2.C FE	23,803,610	74.8650	21,528,899	28,757,000	23,904,440		74,485			4.375	5.587	FA	520,721	1,258,518	08/22/2023	02/02/2052
46590X-AU-0	JBS USA/Food/Finance Sr Nt		D	1	2.C FE	1,489,741	88.1240	1,541,280	1,749,000	1,513,879		24,138			3.625	5.994	JJ	29,235	31,701	01/31/2024	01/15/2032
46590X-AX-4	JBS USA/Food/Finance Sr Nt		D	1	2.C FE	22,270,497	101.0980	22,627,665	22,382,000	22,274,157		2,747			6.500	6.537	JD	121,236	1,454,830	01/29/2024	12/01/2052
46590X-AY-2	JBS USA/Food/Finance Sr Nt		D	1	2.C FE	25,158,311	99.6490	25,445,321	25,535,000	25,196,287		31,216			5.750	5.956	AO	367,066	1,468,263	01/31/2024	04/01/2033
47214B-AD-0	JBS USA Food Co Sr Nt		D	1	2.C FE	6,030,442	110.2040	6,102,018	5,537,000	6,029,843		(598)			7.250	6.547	MN	51,294		11/27/2024	11/15/2053
500472-AE-5	Koninklijke Philips Electronic Sr Nt		C	1	2.A FE	14,044,940	89.8440	12,578,118	14,000,000	14,033,744		(1,219)			5.000	4.979	MS	206,111	700,000	03/28/2012	03/15/2042
50050G-AN-8	Kookmin Bank Sr Nt		D		2.A FE	5,996,562	84.9960	5,992,232	7,050,000	6,275,821		113,000			2.500	4.671	MN	27,906	176,250	06/08/2022	11/04/2030
50050H-AN-6	Kookmin Bank Sub Nt		D		2.A FE	13,611,632	84.9960	13,578,143	15,975,000	14,073,599		258,540			2.500	4.827	MN	63,234	399,375	02/16/2024	11/04/2030
50177@-AA-8	LBC Tank Terminals LLC Sr Nt Ser A Blackrock		D		2.B PL	3,740,000	85.9730	3,215,379	3,740,000	3,740,000					3.160	3.160	MS	30,531	120,482	10/27/2021	04/27/2030
50177@-AB-6	LBC Tank Terminals LLC Sr Nt Ser B Blackrock		D		2.B PL	4,520,000	83.6430	3,780,665	4,520,000	4,520,000					3.160	3.160	MS	36,898	145,609	10/27/2021	04/27/2031
50177@-AD-2	LBC Tank Terminals LLC Sr Nt Ser C Blackrock		D		2.B PL	4,640,000	80.3880	3,730,000	4,640,000	4,640,000					3.160	3.160	MS	37,878	149,475	10/27/2021	10/27/2032
59284B-AG-3	Orbia Advance Corp SAB Sr Nt		D	1	2.C FE	4,979,450	79.7030	3,267,807	4,100,000	4,911,876		(21,470)			5.500	4.140	JJ	103,981	225,500	09/08/2021	01/15/2048
60284M-AB-8	Minera Mexico SA de CV Sr Nt		D		2.A FE	5,444,800	75.9050	5,040,119	6,640,000	5,450,511		5,711			4.500	5.874	JJ	128,650		09/27/2024	01/26/2050
603051-AC-7	Mineral Resources Sr Nt	LS	D	1	3.C FE	4,448,687	101.8150	4,592,875	4,511,000	4,477,848		8,244			8.000	8.187	MN	60,147	347,880	06/25/2024	11/01/2027
62947Q-BC-1	NXP BV Sr Nt		D	1	2.A FE	6,422,731	101.6320	5,403,779	5,317,000	5,978,339		(172,462)			5.550	2.010	JD	24,591	295,094	05/19/2022	12/01/2028
62954H-AL-2	NXP Bv/Nxp Fdg/Nxp USA Sr Nt		D	1	2.A FE	6,840,487	69.7340	6,753,050	9,684,000	6,970,242		91,577			3.125	5.712	FA	114,325	302,625	07/24/2023	02/15/2042
62954H-AN-8	NXP Bv/Nxp Fdg/Nxp USA Sr Nt		D	1	2.A FE	19,771,202	63.9590	12,791,840	20,000,000	19,783,900		4,919			3.250	3.311	MN	55,972	650,000	05/19/2022	11/30/2051
62954H-AV-0	NXP Bv/Nxp Fdg/Nxp USA Sr Nt		D	1	2.A FE	33,196,528	96.8930	29,746,090	30,700,000	32,296,628		(351,784)			4.300	2.975	JD	47,670	1,320,100	05/19/2022	06/18/2029
62954H-AY-4	NXP Bv/Nxp Fdg/Nxp USA Sr Nt		D	1	2.A FE	5,314,679	91.9270	4,513,601	4,910,000	5,184,673		(50,581)			3.400	2.229	MN	27,823	166,940	05/19/2022	05/01/2030
62954H-AZ-1	NXP Bv/Nxp Fdg/Nxp USA Sr Nt		D	1	2.A FE	10,353,683	98.5970	9,859,670	10,000,000	10,121,686		(90,731)			3.875	2.913	JD	13,993	387,500	05/19/2022	06/18/2026
62954H-BA-5	NXP Bv/Nxp Fdg/Nxp USA Sr Nt		D	1	2.A FE	11,065,392	85.1750	9,454,447	11,100,000	11,074,720		3,742			2.500	2.539	MN	38,542	277,500	05/19/2022	05/11/2031
632525-AS-0	National Australia BankLimited Sr Nt Fix to Float		D	2	1.G FE	26,172,480	93.3660	22,638,333	24,247,000	25,408,611		(234,134)			3.933	2.812	FA	394,699	953,635	10/14/2021	08/02/2034
632525-BB-6	National Australia BankLimited Sub Nt Fix to Float		C	2	1.G FE	3,900,000	86.0660	3,356,586	3,900,000	3,900,000					3.347	3.347	JJ	61,278	130,533	01/04/2022	01/12/2037
639057-AC-2	Natwest Group PLC Sr Nt Fix To Float 06/14/2026		D	2	1.G FE	8,850,700	95.3820	9,538,220	10,000,000	9,245,944		282,826			1.642	4.948	JD	7,754	164,200	08/02/2023	06/14/2027
639057-AH-1	Natwest Group PLC Sr Nt Fix to Float 03/02/33		D	2	1.G FE	9,911,588	102.4400	10,157,960	9,916,000	9,912,139		308			6.016	6.022	MS	197,192	596,547	02/28/2023	03/02/2034
639057-AJ-7	Natwest Group PLC Sr Nt Fix to Float 03/02/26		D	2	1.G FE	5,711,397	100.9360	5,763,440	5,710,000	5,710,571		(461)			5.847	5.838	MS	110,361	333,864	02/28/2023	03/02/2027
654744-AB-7	Nissan Motor Co Sr Nt		D	1	2.C FE	5,946,822	98.5320	5,486,234	5,568,000	5,624,291		(88,991)			3.522	1.885	MS	56,653	196,105	04/08/2021	09/17/2025
654744-AC-5	Nissan Motor Co Sr Nt		D	1	2.C FE	16,280,267	96.3540	14,308,539	14,850,000	15,459,013		(228,966)			4.345	2.665	MS	186,400	645,233	04/08/2021	09/17/2027
654744-AD-3	Nissan Motor Co Sr Nt	LS	D	1	2.C FE	12,973,486	94.0130	10,905,520	11,600,000	12,466,888		(142,889)			4.810	3.303	MS	161,188	557,960	04/15/2021	09/17/2030
65557F-AH-9	Nordea Bank AB Sub Nt Fix to Float		D		1.G FE	7,582,002	96.2030	7,119,000	7,400,000	7,517,152		(16,878)			4.625	4.393	MS	102,675	111,000	09/30/2024	09/13/2033
685218-AB-5	Orange SA Sr Nt		D	1	2.A FE	11,148,840	96.8870	9,688,690	10,000,000	10,910,680		(28,782)			5.500	4.768	FA	221,528	550,000	10/22/2014	02/06/2044
69033D-AD-9	Oversea-Chinese Banking Corp Sub Nt		D		1.F FE	2,976,964	97.7650	2,932,959	3,000,000	2,984,662		2,532			1.832	1.927	MS	16,946	54,960	11/24/2021	09/10/2030
69370R-AL-1	PT Pertamina Sr Nt		D	2	2.B FE	1,395,938	83.7180	1,246,561	1,489,000	1,423,579		9,594			2.300	3.095	FA	13,509	34,247	01/11/2022	02/09/2031
69828Q-AD-9	Panama Infrastructure Receivab Sec Nt Principal Only Pymt	@	D		3.A FE	18,678,393	67.5690	20,946,421	31,000,000	19,956,977		1,278,584			0.000	9.165	N/A			04/03/2024	04/05/2032
714264-AK-4	Pernod Ricard SA Sr Nt		D	1	2.A FE	42,806,466	95.7100	33,977,086	35,500,000	41,418,975		(237,911)			5.500	4.122	JJ	900,319	1,952,500	11/14/2019	01/15/2042
714264-AM-0	Pernod Ricard SA Sr Nt		D	1	2.A FE	18,310,620	97.9490	17,630,838	18,000,000	18,050,628		(34,083)			3.250	3.048	JD	37,375	585,000	06/30/2016	06/08/2026
716973-AF-9	Pfizer Investment Enterprise Sr Nt		D	1	1.F FE	37,283,100	93.8600	37,544,160	40,000,000	37,340,965		57,865			5.110	5.698	MN	238,467	2,044,000	04/24/2024	05/19/2043
74977R-DP-6	Rabobank Nederland - SIFMA Sr Nt Fixed to Float		D	2	1.G FE	7,266,289	89.7820	7,465,382	8,315,000	7,360,414		89,762			3.758	5.507	AO	73,779	312,478	12/12/2023	04/06/2033
74977R-DR-2	Rabobank Nederland - SIFMA Sr Non Pref Fix to Float		D	2	1.G FE	729,385	98.9620	737,265	745,000	732,596		3,063			4.655	5.163	FA	12,427	34,680	12/13/2023	08/22/2028
75102X-AB-2	Raizen Fuels Finance S.A. Sr Nt		D		2.B FE	18,564,934	98.5770	18,202,169	18,465,000	18,558,811		(6,123)			6.450	6.376	MS	383,764	595,496	03/05/2024	03/05/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78467K-B#-3	SSE Plc Sr Nt Ser B		B	1	2.A	49,102,800	97.4170	41,455,177	42,554,400	42,554,400				(731,000)	3.050	3.050	JD	90,133	1,323,990	06/06/2016	06/06/2026
81180W-BD-2	Seagate Tech HDD Holding Sr Nt		D	1	3.B FE	1,112,213	90.0520	1,135,554	1,261,000	1,123,716		11,503			4.125	6.322	JJ	23,985	26,008	06/27/2024	01/15/2031
822582-BX-9	Shell International Finance Sr Nt		D		1.D FE	9,552,500	96.7840	9,678,390	10,000,000	9,909,620		51,349			2.500	3.052	MS	75,694	250,000	04/20/2017	09/12/2026
822582-CB-6	Shell International Finance Sr Nt		D	1	1.D FE	1,984,600	97.0990	1,941,982	2,000,000	1,993,324		1,570			3.875	3.969	MN	10,333	77,500	11/07/2018	11/13/2028
82460E-AJ-9	Shinhan Bank Co Ltd Nt		D		2.A FE	3,777,120	98.3650	3,934,592	4,000,000	3,894,315		80,788			3.875	6.148	MS	41,764	155,000	07/12/2023	03/24/2026
82460E-AL-4	Shinhan Bank Co Ltd Sub Nt		D		2.A FE	1,958,650	96.4600	2,073,894	2,150,000	2,038,679		36,886			3.750	5.841	MS	22,620	80,625	09/29/2022	09/20/2027
82460E-AN-0	Shinhan Bank Co Ltd Sub Nt		D		2.A FE	12,619,615	94.3590	12,927,169	13,700,000	12,945,370		150,438			4.000	5.445	AO	103,511	548,000	03/20/2023	04/23/2029
82460E-AR-1	Shinhan Bank Co Ltd Sub Nt		D		2.A FE	2,024,053	92.4820	1,988,359	2,150,000	2,045,325		11,582			4.375	5.187	AO	20,380	94,063	02/16/2023	04/13/2032
82481L-AD-1	Shire Acq Inv Ireland DA Sr Nt		D	1	2.A FE	15,560,985	97.7620	16,130,664	16,500,000	16,308,831		105,436			3.200	3.902	MS	143,733	528,000	11/18/2016	09/23/2026
82620K-AF-0	Siemens Financieringsmat Sr Nt		D	1	1.D FE	21,340,470	86.4310	18,582,622	21,500,000	21,371,040		3,822			4.400	4.445	MN	89,344	946,000	05/18/2015	05/27/2045
82620K-AL-7	Siemens Financieringsmat Nt		D	1	1.D FE	4,985,650	96.3110	4,815,560	5,000,000	4,997,217		1,510			2.350	2.382	AO	24,806	117,500	09/06/2016	10/15/2026
82620K-AM-5	Siemens Financieringsmat Nt		D	1	1.D FE	13,949,740	71.8160	10,054,282	14,000,000	13,959,113		1,272			3.300	3.319	MS	136,033	462,000	09/06/2016	09/15/2046
833636-AL-7	Sociedad Quimica Y Minera Sr Nt		D	1	2.A FE	24,838,500	65.9710	18,241,092	27,650,000	24,939,285		43,576			3.500	4.062	MS	298,390	967,750	10/13/2022	09/10/2051
833636-AN-3	Sociedad Quimica Y Minera Sr Nt		D	1	2.A FE	17,389,975	103.4230	17,788,687	17,200,000	17,377,464		(13,143)			6.500	6.340	MN	167,700	1,118,000	02/02/2024	11/07/2033
83364A-AA-1	Sociedad de Transmision Austra Sr Nt		D	1	2.B FE	599,860	88.3570	629,103	712,000	612,045		10,860			4.000	6.509	JJ	12,183	28,480	11/15/2023	01/27/2032
86964W-AF-9	Suzano Austria GMBH Sr Nt		D	1	2.C FE	9,479,750	100.3110	7,949,655	7,925,000	8,778,723		(209,805)			6.000	2.973	JJ	219,258	475,500	07/13/2021	01/15/2029
86964W-AH-5	Suzano Austria GMBH Sr Nt		D	1	2.C FE	4,907,375	95.6250	4,111,871	4,300,000	4,670,786		(70,848)			5.000	3.051	JJ	99,139	215,000	07/12/2021	01/15/2030
86964W-AK-8	Suzano Austria GMBH Sr Nt		D	1	2.C FE	2,895,750	82.7800	3,228,408	3,900,000	3,082,511		87,481			3.125	6.940	JJ	56,198	121,875	10/07/2022	01/15/2032
870674-AA-6	Sweihan PV Power Co Sec Nt		D		2.A FE	6,567,726	81.2830	5,639,230	6,937,739	6,601,693		10,989			3.625	4.136	JJ	105,487	251,493	04/28/2022	01/31/2049
872882-AM-7	TSMC Global Ltd Sr Nt		D	1	1.D FE	4,982,801	99.2060	4,930,543	4,970,000	4,976,807		(2,528)			4.375	4.317	JJ	96,035	217,438	07/20/2022	07/22/2027
87312@-AF-5	TWE US Fin Co Sr Nt Ser F		D		2.B PL	10,000,000	96.1450	9,614,520	10,000,000	10,000,000					4.910	4.910	MS	125,478	491,000	09/29/2022	09/29/2032
87656X-B@-9	Tate & Lyle Intl Fin PLC Sr Nt Ser A		D		2.B	15,000,000	87.8880	13,183,155	15,000,000	15,000,000					3.310	3.310	MN	57,925	496,500	11/19/2019	11/19/2029
87938W-AU-7	Telefonica Emisionies SAU Sr Nt		D	1	2.C FE	25,532,965	89.1910	17,838,140	20,000,000	25,043,792		(147,545)			5.213	3.559	MS	327,261	1,042,600	07/08/2021	03/08/2047
87938W-AW-3	Telefonica Emisionies SAU Sr Nt		D	1	2.C FE	14,595,597	84.4310	10,384,988	12,300,000	14,420,288		(56,582)			4.895	3.772	MS	192,333	602,085	01/05/2022	03/06/2048
88167A-AF-8	Teva Pharmaceuticals NE Sr Nt		C	1	3.B FE	16,921,880	71.9500	12,231,500	17,000,000	16,936,722		1,778			4.100	4.126	AO	174,250	697,000	08/02/2016	10/01/2046
88323A-AB-8	Thaioil Trsry Center Sr Nt		D	1	2.C FE	10,139,400	80.7040	7,263,333	9,000,000	10,015,387		(37,773)			4.875	3.992	JJ	192,563	438,750	07/20/2021	01/23/2043
88323A-AC-6	Thaioil Trsry Center Sr Nt		D		2.C FE	4,867,407	96.0730	5,091,880	5,300,000	5,008,042		64,609			4.625	6.245	MN	27,917	245,125	09/28/2022	11/20/2028
88323A-AD-4	Thaioil Trsry Center Sr Nt		D		2.C FE	12,889,401	83.7010	10,169,684	12,150,000	12,793,174		(24,727)			5.375	4.908	MN	74,377	653,063	10/13/2022	11/20/2048
88323A-AE-2	Thaioil Trsry Center Sr Nt		D		2.C FE	6,066,262	60.8740	5,722,156	9,400,000	6,145,852		44,940			3.500	6.267	AO	67,628	252,000	05/14/2024	10/17/2049
88323A-AH-5	Thaioil Trsry Center Sr Nt		D		2.C FE	7,753,800	63.3550	8,014,433	12,650,000	7,870,372		65,535			3.750	6.920	JD	17,130	474,375	01/24/2024	06/18/2050
892331-AD-1	Toyota Motor Corp Sr Nt	LS	D		1.E FE	17,504,060	97.1690	17,004,488	17,500,000	17,501,613		(418)			3.669	3.666	JJ	287,150	642,075	07/11/2018	07/20/2028
902133-AG-2	Tyco Electronics Group Co Gtd Nt		C	1	1.G FE	5,677,200	113.7440	5,687,180	5,000,000	5,454,168		(23,063)			7.125	6.090	AO	89,063	356,250	02/11/2011	10/01/2037
902133-AT-4	Tyco Electronics Group Sr Nt		D	1	1.G FE	8,978,130	98.9490	8,905,383	9,000,000	8,997,158		2,437			3.700	3.729	FA	125,800	333,000	01/25/2016	02/15/2026
902133-AU-1	Tyco Electronics Group Sr Nt		D	2	1.G FE	14,901,438	96.1530	14,422,995	15,000,000	14,971,174		10,377			3.125	3.202	FA	177,083	468,750	08/01/2017	08/15/2027
902613-BM-9	UBS Group AG Sr Nt		D	2	1.G FE	3,000,000	95.0390	2,851,179	3,000,000	3,000,000					5.379	5.379	MS	51,549		09/03/2024	09/06/2045
902674-A2-6	UBS AG London BRH Sr Nt		D	2	1.E FE	19,949,075	84.9700	16,994,040	20,000,000	19,951,419		1,180			4.500	4.517	JD	12,500	900,000	10/23/2023	06/26/2048
90351D-AB-3	UBS Group Funding Sr Nt		D		1.G FE	18,964,790	99.4890	18,902,967	19,000,000	18,996,915		4,111			4.125	4.148	MS	211,177	783,750	02/05/2016	09/24/2025
90352J-AC-7	UBS Grp Fdg Switzerland Sr Nt		C	2	1.G FE	4,000,000	97.1530	3,886,128	4,000,000	4,000,000					4.253	4.253	MS	46,310	170,120	03/16/2017	03/23/2028
91020Q-B#-3	United Energy Dist Pty Ltd Sr Nt		C		1.G	25,000,000	96.3880	24,097,100	25,000,000	25,000,000					4.090	4.090	FA	397,639	1,022,500	02/11/2019	02/11/2029
91911T-AE-3	Vale Overseas Ltd Sr Nt		D		2.C FE	3,004,800	117.0950	2,997,637	2,560,000	2,975,109		(29,691)			8.250	5.910	JJ	96,213	105,600	02/13/2024	01/17/2034
91911T-AH-6	Vale Overseas Ltd Nt		C		2.C FE	2,980,313	106.4210	2,926,569	2,750,000	2,969,199		(11,114)			6.875	5.931	MN	21,007	189,063	01/30/2024	11/21/2036
91911T-AK-9	Vale Overseas Ltd Sr Nt		D	1	2.C FE	11,964,738	105.7370	10,309,328	9,750,000	11,672,095		(92,783)			6.875	4.924	MN	94,961	670,313	02/28/2023	11/10/2039
91911T-AS-2	Vale Overseas Ltd Sr Nt		D	1	2.C FE	2,851,875	97.9270	2,644,029	2,700,000	2,851,713		(162)			6.400	5.989	JD	1,440	86,400	10/03/2024	06/28/2054
91912E-AA-3	Vale SA Sr Nt		D	1	2.C FE	1,963,500	95.4750	2,004,971	2,100,000	1,972,987		3,878			5.625	6.192	MS	36,094	118,125	06/29/2022	09/11/2042
92212W-AA-8	Var Energi Asa Sr Nt		D	1	2.C FE	30,248,506	99.6280	30,109,330	30,221,664	30,235,086		(5,446)			5.000	4.979	MN	180,491	1,511,083	05/31/2022	05/18/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92212W-AD-2	Var Energi Asa Sr Nt		D	1	2.C FE	30,917,328	105.5710	32,885,429	31,150,000	30,999,328		42,515			7.500	7.682	JJ	1,077,271	2,336,250	11/08/2022	01/15/2028
92212W-AE-0	Var Energi Asa Sr Nt		D	1	2.C FE	11,193,215	112.4070	12,701,946	11,300,000	11,209,433		7,957			8.000	8.140	MN	115,511	904,000	11/08/2022	11/15/2032
92769X-AR-6	Virgin Media Secured Sr Nt		D	1	3.C FE	4,197,817	86.1340	3,919,541	4,550,500	4,296,183		37,412			4.500	5.675	FA	77,359	204,773	04/12/2022	08/15/2030
92857W-BD-1	Vodafone Group PLC Sr Nt		D	1	2.B FE	11,155,350	85.6550	12,848,190	15,000,000	11,275,274		103,031			4.375	6.774	FA	240,625	656,250	10/31/2023	02/19/2043
92857W-BJ-8	Vodafone Group PLC Sr Nt		D	1	2.B FE	20,778,850	99.6420	19,928,360	20,000,000	20,036,331		(143,827)			4.125	3.383	MN	71,042	825,000	06/03/2019	05/30/2025
92857W-BK-5	Vodafone Group PLC Sr Nt		D	1	2.B FE	55,272,985	99.0960	53,511,624	54,000,000	54,542,611		(147,980)			4.375	4.054	MN	203,438	2,362,500	07/29/2019	05/30/2028
92857W-BM-1	Vodafone Group PLC Sr Nt		C	1	2.B FE	8,368,259	92.4960	6,567,181	7,100,000	8,235,150		(28,195)			5.250	4.173	MN	32,098	372,750	11/14/2019	05/30/2048
92857W-BS-8	Vodafone Group PLC Sr Nt		D	1	2.B FE	41,051,650	86.0320	28,313,098	32,910,000	40,394,616		(192,203)			4.875	3.484	JD	53,479	1,604,363	06/30/2021	06/19/2049
92857W-BT-6	Vodafone Group PLC Sr Nt		D	1	2.B FE	125,296	86.5890	86,589	100,000	124,130		(331)			5.125	3.854	JD	171	5,125	04/08/2021	06/19/2059
92857W-BU-3	Vodafone Group PLC Sr Nt		D	1	2.B FE	112,440	77.5710	77,571	100,000	111,485		(270)			4.250	3.564	MS	1,228	4,250	04/08/2021	09/17/2050
961214-EP-4	Westpac Banking Corp Sub Nt Fix to Float	LS	D	2	1.G FE	19,443,950	85.1310	17,026,140	20,000,000	19,551,012		34,679			2.668	2.910	MN	68,182	533,600	10/25/2021	11/15/2035
961214-EX-7	Westpac Banking Corp Sub Nt Fix to Float		D	2	1.G FE	5,001,950	84.6180	4,230,875	5,000,000	5,001,402		(181)			3.020	3.015	MN	18,036	151,000	11/08/2021	11/18/2036
961214-FW-8	Westpac Banking Corp Sr Nt		D	1	1.G FE	7,000,000	98.4050	6,888,329	7,000,000	7,000,000					5.618	5.618	MN	44,788		11/12/2024	11/20/2035
98105E-AM-9	Woori Bank Sr Nt		D		1.E FE	3,587,400	99.6380	3,586,975	3,600,000	3,591,909		2,386			4.875	4.955	JJ	75,563	175,500	01/17/2023	01/26/2028
98105H-AG-5	Woori Bank Sub Nt		D		2.B FE	2,995,405	98.7170	3,010,862	3,050,000	3,011,946		9,324			5.125	5.512	FA	62,959	156,313	03/14/2023	08/06/2028
98955D-AA-8	Ziggo BV 1st Lien		D	1	4.A FE	2,361,905	91.5630	2,508,826	2,740,000	2,455,244		45,292			4.875	7.386	AO	28,199	133,575	02/17/2023	01/15/2030
A8372T-AC-2	Suzano Austria GMBH Sr Nt		D	1	2.C FE	20,435,969	104.6050	19,617,603	18,754,000	20,272,471		(45,495)			7.000	6.245	MS	382,894	1,312,780	11/02/2022	03/16/2047
AS0278-34-9	Kazmunaygas National Co Sr Nt		D		2.B FE	13,250,783	92.5360	13,718,388	14,825,000	13,276,464		19,794			6.375	7.293	AO	175,892	663,797	09/30/2024	10/24/2048
AS6777-63-3	ICL Group Limited Sr Nt		D	1	2.C FE	24,061,744	97.8250	21,619,215	22,100,000	23,743,466		(101,581)			6.375	5.495	MN	121,320	1,408,875	03/23/2023	05/31/2038
B1401#-AR-8	Brussels Airport Sec Nt		B		2.A FE	10,721,000	104.8730	10,858,530	10,354,000	10,354,000				(367,000)	4.280	4.280	JD	28,312	275,156	04/29/2024	04/29/2039
B9754*-AC-1	Warehouses De Pauw NV Sr Nt		B		1.G PL	38,716,800	94.8200	36,325,161	38,309,800	38,309,800				(2,534,500)	2.600	2.600	MN	118,973	1,032,563	05/18/2022	05/18/2032
BJ4435-57-1	Mdgh Gmtn Rsc LTD Sr Nt Ser GMTN		D	2	1.C FE	1,997,996	96.6400	1,934,723	2,002,000	2,000,643		950			2.500	2.550	MN	5,561	50,050	03/08/2022	05/21/2026
BK0726-31-9	PLDT Inc Sr Nt		D	2	2.B FE	10,831,125	69.5880	10,873,156	15,625,000	10,953,297		78,745			3.450	5.685	JD	11,979	539,063	01/30/2024	06/23/2050
BK8837-58-9	Axiata Spv5 Labuan Ltd Sr Nt		D	2	2.B FE	22,816,172	65.3350	23,373,453	35,775,000	23,154,673		187,036			3.064	5.690	FA	401,920	898,518	10/02/2024	08/19/2050
BT4389-51-1	Sweihan PV Power Co PJSC Nt		D		2.A FE	5,879,143	81.2830	5,831,040	7,173,716	5,949,449		47,425			3.625	5.611	JJ	109,075	191,614	02/16/2024	01/31/2049
BZ8091-97-8	Mdgh Gmtn Rsc LTD Sr Nt		D	2	1.C FE	1,478,745	101.8370	1,527,551	1,500,000	1,482,193		1,636			5.500	5.681	AO	14,438	82,500	10/18/2022	04/28/2033
D2736#-AY-5	Fritz Draxlmaier GMBH & Co KG Sr Nt		C		2.C PL	35,000,000	100.9870	35,345,415	35,000,000	35,000,000					6.260	6.260	MS	1,125,931		06/26/2024	09/26/2030
D5472#-AN-0	Molkerei Alois Muller GmbH & C Sr Nt Ser K		B		2.C	7,914,900	90.9980	6,595,346	7,247,800	7,247,800				(479,500)	1.040	1.040	FA	26,801	80,127	02/23/2022	02/23/2029
D7002@-AB-3	Rheinkalk Holding GMBH Sr Nt		B		2.C	11,067,000	89.0120	9,216,302	10,354,000	10,354,000				(685,000)	2.380	2.380	MS	62,291	259,435	03/31/2022	03/31/2034
E5311L-AA-9	QEnergy Solar (Project Iron) Sr Sec Nt Fortin Blackrock		B		2.C YE	13,661,282	87.7910	11,283,895	12,853,150	12,853,150				(850,339)	2.300	2.301	JD	821	300,747	10/10/2019	12/31/2038
E5311L-AB-7	QEnergy Solar (Project Iron) Sr Sec Nt Fortini Blackrock		B		2.C YE	2,909,624	91.8580	2,483,914	2,704,088	2,704,088				(178,897)	2.300	2.300	JD	173	63,272	03/27/2020	12/31/2038
EK1410-14-2	ALFA S.A. Sr Nt		D	1	2.C FE	23,984,508	103.7190	21,049,670	20,295,000	23,635,847		(107,919)			6.875	5.418	MS	372,075	1,341,450	06/11/2024	03/25/2044
EK1596-13-0	Saudi Elec Global Sukuk Sr Nt		D		1.E FE	15,349,000	97.4500	11,532,245	11,834,000	15,007,549		(113,125)			5.500	3.564	AO	150,062	650,870	11/19/2021	04/08/2044
F3152*-AE-4	Ermewa Holding SAS Sr Nt Ser B		D		2.A PL	10,000,000	88.1930	8,819,290	10,000,000	10,000,000					3.600	3.600	JJ	171,000	360,000	12/11/2019	12/11/2031
F3152*-AF-1	Ermewa Holding SAS Sr Nt Ser C		D		2.A PL	20,000,000	83.0190	16,603,740	20,000,000	20,000,000					3.770	3.770	JJ	358,150	754,000	12/11/2019	12/11/2034
F3152*-AN-4	Ermewa Holding SAS Sr Sec Nt		D		2.A PL	15,000,000	86.6860	13,002,915	15,000,000	15,000,000					3.390	3.390	JJ	241,538	508,500	09/01/2022	07/10/2032
F3789@-AA-1	First State DH SAS (Project Ki Sr Secured Nt IFM		B		3.B Z	26,021,120	89.9000	21,595,131	24,021,280	24,021,280				(1,589,200)	2.421	2.421	JD	3,231	602,865	04/05/2019	04/04/2033
F8568@-AJ-8	Sonepar Sr Nt		D		1.G IF	2,000,000	101.8420	2,036,830	2,000,000	2,000,000					5.730	5.730	JJ	49,978		07/24/2024	07/24/2034
F9863#-AD-9	XPFibre Groupe Sr Sec Nt		B		2.B PL	52,820,000	101.0300	52,303,127	51,770,000	51,770,000				(1,050,000)	4.530	4.530	MN	312,691		11/13/2024	05/14/2034
G0226*-AA-9	Altera Infrastructure Voyageur Sr Sec Nt Series A		D		2.B PL	18,000,000	99.6010	17,928,166	18,000,000	18,000,000					6.820	6.811	FA	40,920		12/19/2024	12/19/2039
G0369@-AX-4	Anglian Water Services Fin plc Sr Sec Nt Ser A		B	1	1.G FE	29,086,000	96.7650	24,222,090	25,032,000	25,032,000				(430,000)	2.930	2.930	AO	130,389	747,868	04/27/2016	04/27/2026
G0369@-BH-8	Anglian Water Services Fin plc Sr Nt		B		1.G FE	19,308,600	100.8920	21,466,950	21,277,200	21,277,200				(365,500)	6.070	6.070	MN	186,554	1,312,835	11/09/2022	11/09/2037
G1267*-AD-1	Bidcorp Foodservice Sr Nt		B		2.C	32,286,000	105.5770	32,794,452	31,062,000	31,062,000				(2,055,000)	4.750	4.750	JD	122,954	1,526,600	06/01/2023	06/01/2030
G1591#-AV-4	Britvic Plc Sr Nt		B	1	2.B PL	11,214,900	93.9000	10,577,260	11,264,400	11,264,400				(193,500)	2.520	2.520	FA	103,295	290,950	02/15/2017	02/20/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G1591#-BB-7	Britvic Plc Sr Nt Ser H (EUR)		B		2.B PL	21,092,400	99.0750	18,464,769	18,637,200	18,637,200				(1,233,000)	3.289	0.379	JD	25,541	865,900	06/05/2018	06/17/2028
G1591#-BD-3	Britvic Plc Sr Nt Ser J (GBP)		B		2.B PL	9,375,100	99.0460	8,677,583	8,761,200	8,761,200				(150,500)	5.507	1.629	JD	21,162	578,088	06/05/2018	06/17/2030
G1591#-BM-3	Britvic Plc Series R		B		2.B PL	19,177,500	99.2130	18,626,267	18,774,000	18,774,000				(403,500)	5.290	5.290	AO	237,251	564,000	03/20/2024	03/20/2029
G1591#-BN-1	Britvic Plc Series S		B		2.B PL	12,785,000	98.7650	12,361,465	12,516,000	12,516,000				(269,000)	5.330	5.330	AO	159,363	378,843	03/20/2024	03/20/2031
G1591#-BP-6	Britvic Plc Series T		B		2.B PL	6,392,500	97.8550	6,123,778	6,258,000	6,258,000				(134,500)	5.410	5.410	AO	80,878	192,265	03/20/2024	03/20/2034
G1737@-AK-5	BUUK Infrastructure Issuer plc Sr Sec Nt Ser B		B		2.B FE	49,696,000	84.5550	42,331,715	50,064,000	50,064,000				(860,000)	4.770	4.770	AO	530,678	2,444,148	04/11/2023	04/11/2043
G2479@-AC-3	Covent Garden Group Holdings Sr Nt Ser A		B	1	1.G PL	28,727,000	94.6000	27,232,198	28,786,800	28,786,800				(494,500)	2.280	2.280	MN	85,689	662,265	11/14/2016	11/14/2026
G2493#-AA-7	Crail Meters Limited Sr Nt Ser A IFM		B		2.C	21,285,000	80.0000	15,019,200	18,774,000	18,774,000				(322,500)	3.130	3.130	MS	149,724	613,889	05/20/2021	03/31/2041
G2616#-AM-3	DCC plc Gtd Sr Nt Ser C		B		2.B	36,843,500	97.1650	31,187,471	32,097,400	32,097,400				(2,123,500)	1.960	1.960	MS	188,733	669,059	09/13/2017	09/13/2027
G2616#-AS-0	DCC plc Sr Nt Ser A		D		2.B	12,000,000	99.2930	11,915,100	12,000,000	12,000,000					4.550	4.550	AO	131,950	546,000	04/04/2019	04/04/2026
G2616#-BA-8	DCC plc Sr Nt Ser A		D		2.B YE	40,000,000	101.2220	40,488,840	40,000,000	40,000,000					5.890	5.890	JD	104,711	2,356,000	12/15/2022	12/15/2028
G2730#-AE-2	Derwent London Sr Nt Ser C		B		1.G	13,109,000	97.0550	12,147,341	12,516,000	12,516,000				(215,000)	2.680	2.680	JJ	140,694	342,290	01/31/2019	01/31/2026
G2730#-AF-9	Derwent London Sr Nt Ser D		B		1.G	20,974,400	91.1540	18,254,175	20,025,600	20,025,600				(344,000)	2.870	2.870	JJ	241,069	586,490	01/31/2019	01/31/2029
G294A@-AD-1	Dyson Finance Ltd Sr Nt Ser A		B		1.G	16,194,332	97.2690	11,137,660	11,450,382	11,450,382				(1,311,955)	0.490	0.490	MS	16,520	60,899	03/28/2017	03/15/2027
G294A@-AE-9	Dyson Finance Ltd Sr Nt Ser B		B		1.G	16,194,332	94.3040	10,798,111	11,450,382	11,450,382				(1,311,955)	0.580	0.580	MS	19,555	72,085	03/28/2017	03/15/2029
G294A@-AK-5	Dyson Finance Ltd Sr Nt Ser A		B		1.G	19,674,000	100.0970	18,655,241	18,637,200	18,637,200				(1,233,000)	3.130	3.130	FA	225,236	611,374	04/09/2020	02/12/2030
G2956@-AP-6	ABP Acq UK Ltd Sr Nt Ser A		B	1	2.B YE	15,245,000	98.4360	12,320,262	12,516,000	12,516,000				(215,000)	3.430	3.430	MS	116,865	445,008	09/23/2015	09/23/2025
G3076*-AD-8	Envol Investments Ltd Sr Sec Nt		B		2.B PL	21,031,200	95.7090	17,837,459	18,637,200	18,637,200				(1,233,000)	2.780	2.780	JD	2,878	528,898	06/29/2018	06/29/2030
G3076*-AF-3	Envol Investments Ltd Sr Nt		B		2.B PL	15,906,000	109.9550	17,077,049	15,531,000	15,531,000				(1,027,500)	5.478	5.478	JJ	418,304	893,886	01/04/2023	01/04/2032
G3087*-AB-9	Equitix Ltd Sr Sec Nt		B		1.G PL	29,385,400	90.5660	24,937,546	27,535,200	27,535,200				(473,000)	3.990	3.991	JJ	460,825	1,121,126	11/24/2020	01/31/2033
G4569#-AA-2	Hightown Housing Association L Sr Nt Ser A IFM		B		1.G YE	19,313,000	81.8000	14,333,323	17,522,400	17,522,400				(301,000)	2.800	2.800	MS	143,100	508,659	09/16/2021	09/16/2033
G4622#-AL-3	Howard de Walden Sr Nt Ser A		B		1.G	17,205,500	83.8260	13,639,145	16,270,800	16,270,800				(279,500)	2.540	2.540	AO	94,136	425,116	09/14/2016	09/14/2031
G4622#-AN-9	Howard de Walden Sr Nt Ser A		B		1.G	23,020,200	82.2170	18,522,571	22,528,800	22,528,800				(387,000)	3.010	3.010	JJ	323,989	690,687	01/09/2019	01/09/2034
G4691@-AA-5	IBC Capital Limited Sr Sec Nt		D		2.B PL	10,000,000	99.5700	9,956,950	10,000,000	10,000,000					6.840	6.840	MN	74,100		11/22/2024	11/22/2029
G4701*-AA-5	I Squared Capital Sr Nt Ser A		D		1.F PL	20,000,000	86.1630	17,232,580	20,000,000	20,000,000					3.190	3.190	JD	15,950	638,000	12/22/2021	12/22/2031
G4701*-AB-3	I Squared Capital Sr Nt Ser B		D		1.F PL	20,000,000	83.3220	16,664,480	20,000,000	20,000,000					3.340	3.340	JD	16,700	668,000	12/22/2021	12/22/2033
G4936@-AA-0	IPUT Plc Sr Nt		B		1.G PL	19,661,400	88.5930	16,511,236	18,637,200	18,637,200				(1,233,000)	1.100	1.100	MN	23,918	212,504	05/19/2020	05/19/2030
G6076#-AA-3	Midland Motorways Grp Ltd (M6) Sr Sec Nt (GBP)		B		2.B PL	31,777,478	78.0480	23,271,316	29,816,846	29,816,846				(512,194)	3.120	3.120	JD	2,584	935,080	11/28/2017	12/31/2042
G6300#-AB-9	Moto Investments Ltd Sr Nt Blackrock		B		2.B PL	30,473,091	78.3090	22,317,185	28,498,932	28,498,932				(489,555)	3.580	3.580	JD	47,519	1,034,255	01/27/2022	01/28/2034
G6302*-AB-1	Moto Investments Ltd Sr Nt Ser B		B		2.B PL	18,270,000	75.5850	14,190,384	18,774,000	18,774,000				(322,500)	3.270	3.270	JD	28,593	622,330	06/15/2022	06/15/2037
G6576*-AA-2	Nordic Towers Issuer Co Ltd Sr Nt		B		2.B PL	32,631,000	91.3450	28,373,638	31,062,000	31,062,000				(2,055,000)	2.530	2.538	JAJO	179,003	826,172	04/08/2022	01/09/2032
G6750*-AC-6	The 1887 Co Ltd Priv Pl Sr Nt Ser C		B	1	2.C	30,876,000	98.8200	24,736,672	25,032,000	25,032,000				(430,000)	2.840	2.840	AO	122,434	726,415	04/29/2015	04/29/2025
G6970*-AK-2	Peel Ports PP Fin Ltd Gtd Sr Nt Ser 11		B		2.B PL	44,530,500	89.2280	39,087,130	43,806,000	43,806,000				(752,500)	2.800	2.800	JJ	514,477	1,251,656	06/24/2017	06/26/2029
G7334#-AB-7	Redding Ridge Holdings LP Sr Nt Ser B		C		1.G PL	10,720,000	93.8030	10,055,703	10,720,000	10,720,000					4.250	4.251	JJ	206,286	455,600	11/30/2021	11/30/2028
G7334#-AC-5	Redding Ridge Holdings LP Sr Nt Tranche A		C		1.G PL	6,000,000	102.3260	6,139,584	6,000,000	6,000,000					7.000	7.005	JJ	190,167	420,000	09/13/2022	09/13/2027
G7334@-AB-9	RRPF Engine Leasing Ltd. Sr Nt Sec		C		2.B FE	13,000,000	94.3860	12,270,154	13,000,000	13,000,000					4.130	4.131	FA	208,794	536,900	06/13/2018	06/13/2030
G7334@-AM-5	RRPF Engine Leasing Ltd. Sr Nt		D		2.B FE	3,000,000	98.2500	2,947,506	3,000,000	3,000,000					4.460	4.460	FA	52,033	133,800	02/11/2019	06/13/2028
G7334@-AY-9	RRPF Engine Leasing Ltd. Sr Nt Ser EE		D		2.B FE	12,000,000	98.7190	11,846,280	12,000,000	12,000,000					4.610	4.611	FA	215,133	553,200	11/12/2019	06/13/2028
G7605#-AD-5	Roadster Finance DAC Nt Blackrock		B		2.C FE	15,897,465	89.5230	12,989,870	14,510,080	14,510,080				(959,958)	3.110	3.110	JD	32,591	467,542	12/05/2018	12/05/2036
G7737#-AD-6	SGN MidCo Limited Sr Sec Nt Ser B		B		2.C PL	25,131,600	82.8700	18,669,526	22,528,800	22,528,800				(387,000)	3.020	3.020	MS	202,221	703,337	03/14/2018	03/14/2033
G7738@-AF-2	Sonic Healthcare Limited Sr Nt		B		2.A IF	23,261,700	102.5870	22,305,945	21,743,400	21,743,400				(1,518,300)	3.930	3.930	FA	289,586		08/29/2024	08/15/2031
G7738@-AH-8	Sonic Healthcare Limited Sr Nt		B		2.A IF	6,092,350	102.6530	5,845,758	5,694,700	5,694,700				(397,650)	4.110	4.110	FA	79,318		08/29/2024	08/15/2034
G7742#-AF-4	SG Finance & Treasury Ltd. Sr Nt		B		2.A	63,495,000	101.6330	63,601,806	62,580,000	62,580,000				(915,000)	5.580	5.580	MN	368,596	1,747,935	05/23/2024	05/23/2031
G7742#-AG-2	SG Finance & Treasury Ltd. Sr Nt		B		2.A	40,636,800	102.0030	40,853,305	40,051,200	40,051,200				(585,600)	5.780	5.780	MN	244,357	1,158,774	05/23/2024	05/23/2034
G7898#-AA-7	Scotland Gas Networks plc Ser C Sr Nt		B		2.A	11,771,100	87.2590	9,829,169	11,264,400	11,264,400				(193,500)	2.740	2.740	MS	80,591	320,753	09/27/2018	09/27/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G7996#-AA-8	Segro Plc Sr Nt Ser A		B		1.G PL	37,513,600	96.6610	32,026,628	33,132,800	33,132,800				(2,192,000)	1.770	1.770	FA	218,290	617,489	08/17/2017	08/17/2027
G8056*-AH-2	Severn Trent Water LTD Sr Nt Ser B		B		2.A Z	17,063,800	91.0820	14,819,754	16,270,800	16,270,800				(279,500)	2.720	2.720	MN	66,385	450,769	11/07/2018	11/07/2028
G8056*-AL-3	Severn Trent Water LTD Sr Nt Ser B		B		2.A	73,080,000	69.5940	52,261,935	75,096,000	75,096,000				(1,290,000)	3.370	3.370	JJ	1,075,562	2,585,127	07/28/2022	07/28/2043
G82790-AA-6	South East Water Ltd Sr Nt		B		2.B	9,944,800	84.9430	8,505,213	10,012,800	10,012,800				(172,000)	2.940	2.940	MS	85,860	305,196	09/16/2019	09/16/2031
G8287#-AA-4	Southern Gas Networks plc Ser A Sr Nt		B		2.A	11,771,100	87.2590	9,829,169	11,264,400	11,264,400				(193,500)	2.740	2.740	MS	80,591	320,753	09/27/2018	09/27/2030
G8403#-AB-1	Stagecoach Group Ltd Sr Nt		B		2.C Z	50,631,200	100.0000	47,560,800	47,560,800	47,560,800				(3,070,400)	5.930	5.930	MS	752,095		09/25/2024	09/27/2032
G8729*-AA-4	Meter Serve (Holdco2) Limited Sr Nt IFM		B		2.B PL	14,132,660	99.4580	14,177,192	14,254,522	14,254,522				(244,864)	5.620	5.658	MJSD	2,225	818,626	04/25/2023	03/31/2038
G87810-AD-1	Thames Water Utilities LTD Sr Sec Nt Ser A-6		B		5.C	40,948,880	72.6720	31,834,653	43,806,000	36,358,980			8,387,120	187,600	2.450	2.450	MS	295,143	1,111,406	03/22/2018	04/22/2028
G87810-AG-4	Thames Water Utilities LTD Sr Nt		D		5.C Z	4,150,000	74.0000	3,700,000	5,000,000	4,150,000			850,000		4.890	4.890	MN	30,563	244,500	11/16/2022	11/16/2029
G87810-AJ-8	Thames Water Utilities LTD Sr Nt		D		5.C	12,450,000	74.0000	11,100,000	15,000,000	12,450,000			2,550,000		5.010	5.010	MN	93,938	751,500	11/16/2022	11/16/2032
G9369*-AA-7	Viridor Energy Group Limited Sr Secured Nt		B		2.B FE	45,545,111	72.4470	31,100,127	42,928,128	42,928,128				(737,420)	2.900	2.901	MS	314,687	1,292,958	12/01/2021	03/31/2043
G93690-AB-3	Viridor Energy II Limited Term Loan B		B		2.B Z	25,578,114	91.9430	22,787,260	24,784,058	24,784,058				(425,741)	2.703	2.703	MS	192,715	700,144	11/19/2021	09/18/2027
J0835#-AM-9	Costco Wholesale Japan Ltd Sr Nt		B		1.E	50,732,807	95.3980	32,770,168	34,351,145	34,351,145				(3,935,866)	0.280	0.280	FA	34,466	101,901	08/22/2019	08/22/2029
J0835#-AP-2	Costco Wholesale Japan Ltd Sr Nt				1.E	14,630,578	98.7260	13,816,546	13,994,911	13,994,911				(1,603,501)	1.400	1.400	MN	29,389	200,247	11/07/2023	11/07/2033
L0175#-AE-2	Alpha Trains Finance SA Sr Nt		B		2.B FE	17,841,600	87.5310	14,500,802	16,566,400	16,566,400				(1,096,000)	1.380	1.380	JD	635	232,580	10/30/2019	09/30/2031
L0175#-AF-9	Alpha Trains Finance SA Sec Nt		B		2.B IF	21,814,000	103.8330	21,501,738	20,708,000	20,708,000				(1,106,000)	4.350	4.346	JD	425,377	422,875	07/12/2024	07/16/2034
L2289#-AA-9	DH Japan Finance SA Sr Nt Ser A		B		1.G	29,509,924	96.7670	20,683,044	21,374,046	21,374,046				(2,448,983)	0.300	0.300	MN	8,906	65,140	05/11/2017	05/11/2027
L3551#-AM-2	Ferrero International SA Sr Nt		D		2.A	18,000,000	95.8250	17,248,500	18,000,000	18,000,000					4.960	4.960	JD	27,280	892,800	06/20/2023	06/20/2030
L3551#-AN-0	Ferrero International SA Sr Nt		B		2.A	19,652,400	104.3610	19,450,024	18,637,200	18,637,200				(1,233,000)	4.270	4.270	JD	24,316	812,103	06/20/2023	06/20/2030
L4464D-AA-7	Greensaif Pipelines Bidco Sarl Sec Nt		D		1.E FE	2,469,280	100.3530	2,448,618	2,440,000	2,469,238		(42)			6.129	5.995	FA	53,172		11/20/2024	02/23/2038
L7909C-AD-9	Raizen Fuels Finance SA Raizen Fuels Finance SA		D		2.B FE	5,943,688	98.0650	5,467,146	5,575,000	5,942,901		(787)			6.950	6.445	MS	124,849		10/08/2024	03/05/2054
L8367#-AD-5	Shurgard Luxembourg Sarl Sr Nt Ser A		B	1	2.C	12,325,500	99.8150	11,368,307	11,389,400	11,389,400				(753,500)	2.620	2.620	JD	4,973	304,354	06/25/2015	06/25/2025
L8367#-AE-3	Shurgard Luxembourg Sarl Sr Nt Ser B2		B	1	2.C	12,325,500	99.4270	11,324,139	11,389,400	11,389,400				(753,500)	2.770	2.770	JD	5,258	321,778	06/25/2015	06/25/2027
L9619#-AA-7	VTG AG Sr Sec Nt		B		2.B FE	22,764,300	86.0540	17,374,581	20,190,300	20,190,300				(1,335,750)	1.450	1.450	AO	50,420	314,975	10/29/2020	10/29/2032
L9619#-AG-4	VTG Finance SA Sec Nt		B		2.B FE	17,089,600	104.3870	17,293,168	16,566,400	16,566,400				(523,200)	4.370	4.370	JD	32,176	344,680	06/26/2024	06/15/2034
M0002D-AA-1	ACWA Power Mgmt Invst Sec Nt		D	1	2.C FE	6,628,621	98.2210	5,414,314	5,512,397	6,274,373		(84,421)			5.950	3.223	JD	14,577	327,988	10/11/2021	12/15/2039
N4001#-AB-8	HES International BV Sr Sec Nt		B		2.B PL	5,452,000	105.5340	5,463,469	5,177,000	5,177,000				(275,000)	5.090	5.090	JD	19,031	136,204	06/03/2024	06/05/2031
N4001#-AC-6	HES International BV Sr Sec Nt		B		2.B PL	20,717,600	106.3860	20,928,971	19,672,600	19,672,600				(1,045,000)	5.150	5.150	JD	73,171	523,675	06/03/2024	06/05/2034
N4001#-AD-4	HES International BV Sr Sec Nt		B		2.B PL	6,542,400	105.4800	6,552,852	6,212,400	6,212,400				(330,000)	5.030	5.030	JD	22,568	161,518	06/03/2024	06/05/2031
N42810-CK-9	Koninklijke Vopak NV Sr Nt		D		2.B	12,000,000	99.2570	11,910,792	12,000,000	12,000,000					5.120	5.120	JD	20,480	614,400	06/15/2023	06/19/2028
N42810-CL-7	Koninklijke Vopak NV Sr Nt		D		2.B	10,000,000	99.0140	9,901,360	10,000,000	10,000,000					5.160	5.160	JD	17,200	528,560	06/15/2023	06/19/2029
N4282*-AJ-5	Friesland Foods Sr Nt		B		2.A FE	16,308,000	108.3880	16,833,663	15,531,000	15,531,000				(777,000)	4.910	4.910	FA	317,738	397,379	02/01/2024	02/01/2032
N4282*-AK-2	Friesland Foods Koninklijke FrieslandCampina C		B		2.A FE	27,180,000	109.8960	28,446,683	25,885,000	25,885,000				(1,295,000)	5.000	5.000	FA	539,271	674,438	02/01/2024	02/01/2034
N6587*-AA-1	Alliance Automotive Netherland Sr Nt Ser A		B		2.B	7,812,000	93.4540	6,773,366	7,247,800	7,247,800				(479,500)	1.550	1.550	MN	9,674	116,231	05/28/2019	05/31/2029
N6587*-AB-9	Alliance Automotive Netherland Sr Nt Ser B		B		2.B	11,160,000	90.3460	9,354,466	10,354,000	10,354,000				(685,000)	1.740	1.740	MN	15,514	186,398	05/28/2019	05/31/2031
N7334#-AT-0	Wereldhave NV Sr Nt Ser A		D	1	2.B PL	25,000,000	99.4010	24,850,175	25,000,000	25,000,000					4.610	4.610	JD	54,424	1,152,500	12/14/2015	12/14/2025
N7334#-BC-6	Wereldhave NV Sr Nt		B		2.B PL	30,024,000	104.8740	29,318,422	27,955,800	27,955,800				(2,068,200)	5.040	5.040	FA	481,399		08/28/2024	08/28/2031
N7591#-AA-9	Rotterdam World Gateway BV Sr Sec Nt		B		2.B PL	17,374,839	94.4700	13,838,511	14,648,570	14,648,570				(969,120)	2.470	2.470	JD	1,005	366,348	04/06/2018	03/31/2036
N9062#-AD-9	VTTI BV Sr Nt		D		2.B PL	40,000,000	96.8140	38,725,560	40,000,000	40,000,000					5.510	5.510	MS	642,833		09/16/2024	09/18/2031
P01703-AD-2	Alpek SAB de CV Sr Nt		D	1	2.C FE	3,020,750	84.1470	3,197,601	3,800,000	3,117,143		86,860			3.250	6.884	FA	43,225	123,500	11/20/2023	02/25/2031
P1000#-AA-5	Aela Generacion SA Sr Nt		D		2.C PL	23,866,348	88.8650	21,208,742	23,866,348	23,866,348					6.280	6.281	JD	45,797	1,498,807	03/10/2023	12/20/2036
P2195V-AS-4	Celulosa Arauco Sr Nt		D	1	2.C FE	24,167,395	83.8620	21,426,818	25,550,000	24,112,824		(628)			5.150	5.459	JJ	555,571	1,315,825	11/03/2022	01/29/2050
P3083S-AD-7	Consorcio Transmantaro SA Sr Nt		D	1	2.C FE	11,035,000	92.9010	9,875,419	10,630,000	10,888,941		(34,225)			4.700	4.275	AO	104,085	499,610	01/17/2024	04/16/2034
P3083S-AF-2	Transmantaro Sr Nt		D	1	2.C FE	1,745,000	92.2580	1,845,166	2,000,000	1,772,265		12,883			5.200	6.631	AO	23,111	104,000	10/11/2022	04/11/2038
P3596#-AA-1	EVM Energia del Valle de MX Sr Sec Nt IFM		D		2.C PL	15,197,640	92.8000	14,103,410	15,197,640	15,197,640					6.190	6.191	JD	2,613	940,734	07/31/2018	06/30/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
P4949B-AK-0	Grupo Bimbo SAB DE CV Sr Nt		D	1	2.A FE	159,340	86.2110	172,422	200,000	161,349		948			4.875	6.660	JD	108	9,750	10/25/2022	06/27/2044
P4R52Q-AC-9	Grupo Bimbo SAB DE CV Sr Nt		D	1	2.A FE	13,142,979	82.9110	13,137,248	15,845,000	13,209,137		39,947			4.700	6.050	MN	105,501	542,733	11/20/2024	11/10/2047
P4R53V-AA-1	Grupo Energia Bogota Sr Nt		D	1	2.B FE	10,766,230	95.2870	10,367,204	10,880,000	10,725,503		14,086			4.875	5.098	MN	67,773	530,400	02/13/2023	05/15/2030
P55409-AB-5	Industrias Penoles SAB D Sr Nt		D	1	2.B FE	5,459,875	86.8560	5,580,479	6,425,000	5,482,106		12,173			5.650	6.894	MS	109,912	283,206	06/11/2024	09/12/2049
P57908-AE-8	ORBIA Advance Corp SAB Sr Nt		D	1	2.C FE	6,750,000	95.4960	4,774,815	5,000,000	6,566,877		(58,606)			6.750	4.220	MS	95,625	337,500	09/20/2021	09/19/2042
P57908-AF-5	Oriba Advance Corp SAB Sr Nt		D	1	2.C FE	11,709,175	84.4280	9,582,589	11,350,000	11,616,084		(20,735)			5.875	5.562	MS	192,635	666,813	10/27/2022	09/17/2044
P5R70L-AA-9	Interchile SA Sec Nt		D	1	2.A FE	11,894,500	80.7070	12,388,509	15,350,000	11,966,803		32,918			4.500	6.061	JD	1,919	690,750	10/24/2022	06/30/2056
P60694-AF-6	Kimberly-Clark De Mexico Sr Nt		D	1	1.G FE	9,794,250	84.9930	8,329,304	9,800,000	9,796,311		600			2.431	2.438	JJ	119,119	238,238	09/29/2021	07/01/2031
P87163-AA-2	Sociedad de Transmision Austra Sr Nt		D	1	2.B FE	4,628,644	88.3570	4,917,078	5,565,000	4,795,495		82,927			4.000	6.466	JJ	95,223	222,600	01/17/2024	01/27/2032
000000-00-0	Essar Oil UK Element Funding Sr Nt		D		1.F Z	30,000,000	100.0000	30,000,000	30,000,000	30,000,000					7.916	8.442	MON	98,954	421,889	10/18/2024	10/18/2026
PPGMBL-KC-7	Valley Healthcare Secured Nt Blackrock		B		2.A Z	21,417,753	101.3040	20,551,813	20,287,203	20,287,203				(1,130,550)	4.308	4.330	MJSD	2,427	446,250	08/12/2024	08/13/2034
PPGNBK-HK-3	Valley Healthcare Secured Nt Blackrock		B		2.A Z	7,398,549	101.5660	7,117,778	7,008,012	7,008,012				(390,537)	4.447	4.471	MJSD	866	157,987	08/12/2024	08/13/2036
Q0305#-AB-6	Ambient Bidco Pty Ltd Sec Nt		D		2.B PL	19,000,000	101.8880	19,358,777	19,000,000	19,000,000					6.460	6.460	FA	463,684	1,227,400	02/15/2023	02/15/2038
Q0305#-AE-0	Ambient Bidco Pty Ltd Sec Nt		D		2.B Z	17,434,000	97.5650	17,009,430	17,434,000	17,434,000					5.710	5.710	MS	320,766		09/05/2024	09/05/2034
Q0305#-AF-7	Ambient Bidco Pty Ltd Sec Nt		D		2.B Z	15,566,000	97.8320	15,228,560	15,566,000	15,566,000					5.810	5.810	MS	291,413		09/05/2024	09/05/2036
Q0458*-AF-6	AquaSure Finance Pty Ltd Sr Sec Nt		D		1.G FE	11,034,894	92.9010	10,251,472	11,034,894	11,034,894					4.320	4.320	JJ	223,788	476,707	01/15/2019	01/12/2034
Q0697#-AA-4	Ausgrid Finance Pty Ltd Gtd Sr Nt Ser A		D		2.A FE	40,000,000	95.5240	38,209,480	40,000,000	40,000,000					3.500	3.500	AO	350,000	1,400,000	09/06/2017	10/01/2027
Q0697#-AJ-5	Ausgrid Finance Pty Ltd Sr Nt		D		2.A FE	30,000,000	99.1130	29,733,780	30,000,000	30,000,000					5.560	5.560	JJ	718,167	1,668,000	07/26/2023	07/26/2033
Q0845#-AE-7	Australian Gas Networks Ltd. Series A		D		1.G	35,000,000	100.1980	35,069,265	35,000,000	35,000,000					5.340	5.340	MS	555,508	934,500	03/14/2024	03/14/2034
Q1629#-AN-7	Brisbane Airport Corp Pty Ltd Sr Sec Nt Ser A		D		2.B	13,000,000	96.2700	12,515,048	13,000,000	13,000,000					3.820	3.820	JD	22,071	503,100	06/15/2017	06/15/2027
Q1629#-AT-4	Brisbane Airport Corp Pty Ltd Sr Sec Nt		D		2.B	25,000,000	92.0410	23,010,297	25,000,000	25,000,000					3.620	3.620	FA	377,083	917,500	08/01/2019	08/01/2029
Q2308#-AA-1	Charter Hall Investment MgtLtd Sr Gtd Nt Ser A		C		2.A FE	6,180,060	96.3310	5,779,854	6,000,000	6,060,187		(23,737)			3.940	3.499	MN	24,953	236,400	07/16/2019	05/23/2027
Q2308#-AC-7	Charter Hall Investment MgtLtd Sr Gtd Nt Ser B		C		2.A FE	11,165,400	93.7810	10,315,910	11,000,000	11,081,097		(16,750)			4.040	3.855	MN	46,909	444,400	07/16/2019	05/23/2029
Q2308*-AA-5	Charter Hall Retail Mgmt Ltd Sr Gtd Nt		D		2.A FE	7,500,000	95.2220	7,141,650	7,500,000	7,500,000					3.550	3.550	JJ	117,594	266,250	07/22/2015	07/22/2027
Q2308*-AB-3	Charter Hall Retail Mgmt Ltd Sr Nt Ser A		D	1	2.A YE	16,000,000	97.5860	15,613,792	16,000,000	16,000,000					3.760	3.760	MN	81,884	601,600	05/12/2016	05/12/2026
Q2312*-AA-9	Charter Hall Funds Management Sr Nt Ser A		D		2.A FE	10,000,000	96.7280	9,672,800	10,000,000	10,000,000					4.610	4.610	FA	162,631	461,000	08/24/2018	08/24/2028
Q3080#-AA-3	DWPF Finance Pty Ltd Sr Nt Ser A		D		1.F	3,000,000	94.9960	2,849,877	3,000,000	3,000,000					4.140	4.140	MN	13,455	124,200	05/22/2018	05/22/2030
Q3080#-AB-1	DWPF Finance Pty Ltd Sr Nt		D		1.F	3,000,000	94.1360	2,824,074	3,000,000	3,000,000					4.190	4.190	MN	13,618	125,700	05/22/2018	05/22/2031
Q3080#-AE-5	DWPF Finance Pty Ltd Sr Nt Ser E		D		1.F	30,000,000	86.7690	26,030,700	30,000,000	30,000,000					2.930	2.930	AO	180,683	879,000	10/17/2019	10/17/2031
Q3189*-AK-5	Dexus Funds Mgmt Ltd Sr Nt		D		1.G	25,000,000	93.3760	23,343,975	25,000,000	25,000,000					3.640	3.640	MN	78,361	910,000	11/30/2017	11/30/2029
Q3629#-AH-6	ETSA Utilities Finance Pty Ltd Sec Nt		D		1.G	5,941,500	98.1060	6,131,594	6,250,000	6,025,589		84,089			3.740	6.011	MS	72,073	116,875	04/30/2024	09/10/2026
Q3629#-AL-7	ETSA Utilities Finance Pty Ltd Sr Nt Ser B		D	1	1.G	10,000,000	97.2000	9,719,990	10,000,000	10,000,000					3.060	3.060	FA	119,850	306,000	08/10/2016	08/10/2026
Q3629#-AM-5	ETSA Utilities Finance Pty Ltd Sr Nt Ser C		D		1.G	21,399,940	93.9390	20,666,558	22,000,000	21,484,782		84,842			3.160	3.843	FA	272,287	600,400	04/30/2024	08/10/2028
Q3629#-AP-8	ETSA Utilities Finance Pty Ltd Sec Nt		D		1.G	6,713,100	93.3220	6,999,143	7,500,000	6,860,550		119,070			3.560	5.700	FA	111,250	267,000	10/03/2023	08/01/2029
Q3629#-AQ-6	ETSA Utilities Finance Pty Ltd Sr Nt Ser B		D		1.G	25,000,000	92.0280	23,007,100	25,000,000	25,000,000					3.630	3.630	FA	378,125	907,500	08/01/2019	08/01/2030
Q3629#-AT-0	ETSA Utilities Finance Pty Ltd Sr Gtd Nt		D		1.G	15,000,000	97.5700	14,635,515	15,000,000	15,000,000					5.210	5.210	FA	293,063	781,500	08/16/2023	08/16/2033
Q3647#-AA-9	Evolution Mining Finance Pty L Sr Nt Ser A		D		2.C PL	5,000,000	90.0310	4,501,525	5,000,000	5,000,000					2.830	2.830	MN	20,832	141,500	11/08/2021	11/08/2028
Q3647#-AC-5	Evolution Mining Finance Pty L Sr Nt		D		2.C PL	10,000,000	85.1900	8,518,990	10,000,000	10,000,000					3.060	3.060	FA	116,450	306,000	02/14/2022	02/14/2031
Q3971@-AG-4	GPT RE Limited Sr Nt		D		1.G	28,000,000	93.2930	26,121,900	28,000,000	28,000,000					3.630	3.630	JD	31,057	1,016,400	12/20/2017	12/20/2029
Q3974*-AA-6	GIP Capricorn Finco Pty Ltd Sec Nt		D		2.B PL	22,939,019	88.2100	21,976,874	24,914,392	23,213,412		233,166			3.110	4.412	MJSD	2,152	774,838	10/25/2023	12/31/2034
Q3974@-AA-4	GIP Titanium Finco Pty Ltd. Sr Nt		D	1	2.B PL	11,632,934	90.7540	10,557,298	11,632,934	11,632,934					2.800	2.811	MJSD	905	325,722	02/01/2022	03/31/2036
Q3975*-AA-5	GIP Sharon Finco Pty Ltd Sr Nt		D		2.B PL	45,000,000	105.7990	47,609,399	45,000,000	45,000,000					6.640	6.695	MJSD	8,300	1,303,100	07/23/2024	09/30/2046
Q4822#-AA-4	ISPT Finance Pty Ltd Sr Nt		B		1.F YE	33,670,000	92.4910	28,616,746	30,940,000	30,940,000				(3,120,000)	3.380	3.380	FA	357,305	1,138,710	08/28/2019	08/28/2029
Q5433#-AA-2	Landbridge Port Ops Pty Ltd Nt Blackrock		B		2.C PL	28,785,250	90.5690	23,818,613	26,299,000	26,299,000				(2,652,000)	3.794	3.794	JJ	461,988	1,073,631	09/23/2019	07/16/2029
Q56010-AA-0	LLITST Finance Pty Ltd Sr Nt		D		2.A FE	7,000,000	93.9070	6,573,490	7,000,000	7,000,000					4.300	4.300	AO	68,561	301,000	04/09/2019	04/09/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q5616*-AA-5	Lochard Energy Sr Sec Nt		D		2.B PL	22,000,000	97.7180	21,497,959	22,000,000	22,000,000					5.910	5.911	JD	3,612	216,700	10/31/2024	12/31/2042
Q6235#-AT-9	Mirvac Group Fin Ltd Sr Nt		D		1.G PL	10,000,000	93.5690	9,356,860	10,000,000	10,000,000					4.080	4.080	MS	116,733	408,000	06/18/2019	09/18/2030
Q6291#-AC-7	Monash University Sr Nt		D		1.C FE	15,000,000	91.8660	13,779,840	15,000,000	15,000,000					3.640	3.640	JJ	259,350	546,050	01/10/2017	01/10/2032
Q6518#-AD-2	NSW Ports Fin Co Pty Ltd Sr Sec Nt Ser A		D	1	2.B YE	10,000,000	98.2790	9,827,892	10,000,000	10,000,000					3.710	3.710	JJ	164,889	371,000	01/21/2016	01/21/2026
Q6518#-AE-0	NSW Ports Fin Co Pty Ltd Sr Nt Ser B		D		2.B FE	12,000,000	94.2920	11,315,016	12,000,000	12,000,000					3.860	3.860	MN	73,340	463,200	11/04/2015	11/04/2028
Q6518#-AF-7	NSW Ports Fin Co Pty Ltd Sr Sec Nt Ser A		D		2.B FE	5,000,000	92.2700	4,613,489	5,000,000	5,000,000					4.010	4.010	JJ	94,681	200,500	07/11/2018	07/11/2030
Q6518#-AG-5	NSW Ports Fin Co Pty Ltd Sr Sec Nt Ser B		D		2.B FE	4,000,000	88.9230	3,556,916	4,000,000	4,000,000					4.160	4.160	AO	36,978	166,400	04/11/2018	04/11/2033
Q6518@-AA-0	NSW Elec Networks Fin Pty Ltd Sr Sec Nt Ser A		D	1	2.B	17,000,000	95.8630	16,296,625	17,000,000	17,000,000					3.080	3.080	MS	152,717	523,600	09/16/2016	09/16/2026
Q6518@-AE-2	NSW Elec Networks Fin Pty Ltd Sec Nt Ser E		D		2.B FE	37,000,000	94.6980	35,038,334	37,000,000	37,000,000					3.550	3.550	AO	273,646	1,313,500	10/16/2017	10/16/2027
Q6568@-AA-9	Network Finance Company Pty Lt Sr Sec Nt		D		2.A	25,000,000	94.8460	23,711,425	25,000,000	25,000,000					3.500	3.501	AO	213,889	875,000	02/14/2018	02/14/2028
Q6646*-AB-5	New Term Fing Co Pty Ltd Nt Ser B		D		2.B	4,000,000	95.7930	3,831,705	4,000,000	4,000,000					3.830	3.830	MS	45,534	153,200	09/15/2015	09/14/2027
Q6993#-AA-2	Novion RE Ltd Sr Nt Ser A		D	1	1.F FE	12,000,000	98.7820	11,853,864	12,000,000	12,000,000					3.670	3.670	JD	14,680	440,400	12/19/2014	12/19/2025
Q7160*-AR-0	Orica Finance Ltd Sr Nt		D		2.B	4,282,929	99.2900	4,269,487	4,300,000	4,285,391		1,444			5.820	5.875	AO	52,138	250,260	08/02/2023	10/16/2032
Q7397#-AW-4	Pratt Fin Prop Ltd Ind Aust Sr Nt		B		2.B PL	9,972,000	102.8840	9,549,646	9,282,000	9,282,000				(690,000)	6.990	6.990	JD	46,859	338,299	06/05/2024	06/05/2039
Q7450@-AE-0	Perth Airport Pty Ltd Sr Nt		D	1	2.B FE	11,000,000	99.0000	10,890,041	11,000,000	11,000,000					3.500	3.500	JJ	183,944	385,000	07/09/2015	07/09/2025
Q7450@-AJ-9	Perth Airport Pty Ltd Sr Nt Ser C		D		2.B	25,000,000	91.1930	22,798,176	25,000,000	25,000,000					3.450	3.450	MS	280,313	862,500	09/04/2019	09/04/2029
Q7740#-AC-2	Precinct Properties NZ Ltd Sr Sec Nt Ser C		D		2.B PL	22,000,000	92.0550	20,252,056	22,000,000	22,000,000					4.280	4.280	JJ	431,567	941,600	07/16/2019	07/16/2029
Q7740#-AD-0	Precinct Properties NZ Ltd Sr Sec Nt Ser D		D		2.B PL	8,000,000	89.9990	7,199,920	8,000,000	8,000,000					4.380	4.380	JJ	160,600	350,400	07/16/2019	07/16/2031
Q8562*-AF-2	Sonic Healthcare Services Pty Sr Nt		D		2.B	10,000,000	89.5540	8,955,440	10,000,000	10,000,000					3.010	3.010	JJ	138,794	301,000	01/15/2020	01/15/2030
Q8562*-AG-0	Sonic Healthcare Services Pty Sr Nt		D		2.B	10,000,000	86.0100	8,600,960	10,000,000	10,000,000					3.110	3.110	JJ	143,406	311,000	01/15/2020	01/15/2032
Q8710*-AA-4	Spark Road NEL Finance Pty Ltd Sr Sec Nt IFM		B		2.A PL	23,973,312	100.0000	21,039,200	21,039,200	21,039,200				(2,121,600)	4.930	4.960	FMAN	173,346	1,099,043	02/01/2023	12/23/2053
Q8806@-AA-7	TEC Hedland Pty Sr Sec Nt		B		2.B PL	27,714,612	87.3470	21,045,119	24,093,568	24,093,568				(2,429,604)	4.070	4.091	MJSD	2,724	1,041,619	10/22/2020	06/30/2042
Q9194*-AA-7	Transurban Queensland Fin Pty Sr Sec Nt Ser A		D	1	2.B FE	11,000,000	98.7330	10,860,575	11,000,000	11,000,000					4.160	4.160	MS	125,840	457,600	09/22/2015	09/22/2025
Q9194*-AE-9	Transurban Queensland Fin Pty Sr Sec Nt Ser E		D	1	2.B FE	15,000,000	95.8680	14,380,185	15,000,000	15,000,000					3.450	3.450	JD	15,813	517,500	12/20/2016	12/20/2026
Q9194*-AL-3	Transurban Queensland Fin Pty Sr Sec Nt		D		2.B FE	26,000,000	93.8630	24,404,484	26,000,000	26,000,000					3.960	3.960	MN	131,560	1,029,600	05/15/2019	05/15/2029
Q9389#-AH-3	Vector Limited Sr Nt		D		2.A	20,000,000	82.5220	16,504,480	20,000,000	20,000,000					2.640	2.640	MS	159,867	528,000	03/12/2020	03/12/2032
Q9389#-AJ-9	Vector Limited Sr Nt		D		2.A	5,000,000	76.5160	3,825,805	5,000,000	5,000,000					2.740	2.740	MS	41,481	137,000	03/12/2020	03/12/2035
Q9396#-AK-7	Victoria Pwr Netwk Fin Pty Ltd Sr Nt Ser A		D	1	1.G	9,000,000	96.5120	8,686,107	9,000,000	9,000,000					2.760	2.760	AO	54,510	248,400	10/12/2016	10/12/2026
Q9396#-AQ-4	Victoria Pwr Netwk Fin Pty Ltd Sr Nt Ser 2019-A		D		1.G	15,000,000	92.6950	13,904,175	15,000,000	15,000,000					3.360	3.360	MS	155,400	504,000	09/10/2019	09/10/2029
T0149@-AA-7	ASR Media and Sponsorship S.p. Sr Sec Nt		B		2.C PL	20,162,000	105.3410	21,813,952	20,708,000	20,708,000				(1,370,000)	6.040	6.040	AO	211,935	1,299,929	10/26/2022	10/30/2027
W3569*-AB-8	Nordiqus Sr Sec Nt		B		2.A PL	20,104,068	100.2130	18,465,268	18,426,020	18,426,020				(1,678,048)	4.660	4.687	JAJO	209,893	92,240	08/27/2024	10/03/2039
W3569*-AC-6	Nordiqus Sr Sec Nt		B		2.A PL	19,981,644	97.9520	17,979,213	18,355,070	18,355,070				(1,626,574)	5.520	5.558	JAJO	247,671	108,754	08/27/2024	10/03/2034
W3569*-AD-4	Nordiqus Sr Sec Nt		B		2.A PL	12,619,985	98.5970	11,429,984	11,592,676	11,592,676				(1,027,310)	5.630	5.670	JAJO	159,541	70,055	08/27/2024	10/03/2039
W9792#-AA-2	Vartan Gas AB Sr Sec Nt IFM		B		2.C PL	13,053,527	96.1000	9,927,865	10,330,765	10,330,765				(1,023,395)	2.450	2.450	MS	65,385	274,712	09/30/2021	09/30/2031
W9792#-AB-0	Vartan Gas AB Sr Sec Nt IFM		B		2.C PL	13,053,527	95.7000	9,886,542	10,330,765	10,330,765				(1,023,395)	2.650	2.650	MS	70,723	297,069	09/30/2021	09/30/2033
X4771#-AE-9	Landsnet hf Sr Nt		D		2.B YE	7,684,000	97.9850	7,838,824	8,000,000	7,808,960		88,029			4.610	5.900	JD	3,073	368,800	07/26/2023	12/28/2026
X4771#-AJ-8	Landsnet hf Sr Nt		D		2.B Z	20,000,000	90.5160	18,103,100	20,000,000	20,000,000					3.750	3.750	FA	272,917	750,000	02/20/2020	02/20/2030
Y06072-AF-2	Bangkok Bank PCL/HK Sr Nt Mtn		D	1	2.A FE	8,011,709	100.0590	8,079,797	8,075,000	8,017,783		5,552			5.500	5.604	MS	123,368	444,125	12/05/2023	09/21/2033
Y5008*-AA-2	Knausen Holding LLC Sec Nt		D		2.B FE	13,250,000	99.9810	13,247,416	13,250,000	13,250,000					5.690	5.729	JAJO	159,162	751,831	06/15/2022	07/15/2027
Y52758-AF-9	LG Chem Ltd Sr Nt		D		2.A FE	13,005,907	82.9080	13,410,304	16,175,000	13,465,965		332,538			2.375	5.461	JJ	185,676	340,812	01/23/2024	07/07/2031
Y68856-AV-8	Petronas Capital LTD Sr Nt	LS	D	2	1.G FE	5,186,350	84.7730	4,238,645	5,000,000	5,176,278		(3,916)			4.550	4.317	AO	44,236	227,500	04/26/2022	04/21/2050
Y7138A-AB-6	PT Pertamina Sr Nt		D		2.B FE	2,142,754	103.7520	1,861,307	1,794,000	2,109,394		(12,271)			6.500	4.925	MN	11,013	116,610	02/18/2022	05/27/2041
Y7138A-AF-7	PT Pertamina (Persero) Sr Nt		D		2.B FE	3,058,500	94.1340	2,824,011	3,000,000	3,054,316		(1,683)			5.625	5.468	MN	19,219	168,750	04/13/2022	05/20/2043
Y7141B-AC-7	Freeport Indonesia PT Sr Nt	LS	D	1	2.C FE	4,279,340	98.2670	4,392,517	4,470,000	4,284,218		2,518			6.200	6.524	AO	59,277	155,000	11/22/2024	04/14/2052
Y7563*-AA-5	Seaspan Holdco III Ltd Sr Nt Ser A		D		2.B PL	9,000,000	93.9720	8,457,516	9,000,000	9,000,000					4.410	4.410	MJSD	28,665	365,962	05/21/2021	06/05/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Y7563*-AC-1	Seaspan Holdco III Ltd Sr Nt		D		2.B PL	9,000,000	93.1060	8,379,558	9,000,000	9,000,000					4.585	4.585	MJSD	29,803	379,463	05/21/2021	06/05/2033
Y7563*-AE-7	Seaspan Holdco III Ltd Sr Nt Ser A				2.B PL	20,000,000	100.2860	20,057,260	20,000,000	20,000,000					5.650	5.650	MJSD	81,611	1,061,250	08/03/2022	09/05/2032
Y7563*-AF-4	Seaspan Holdco III Ltd Sr Nt Ser B				2.B PL	20,000,000	99.9510	19,990,260	20,000,000	20,000,000					5.790	5.790	MJSD	83,633	1,089,250	08/03/2022	09/05/2034
Y7S272-AH-5	POSCO Sr Nt		D		2.A FE	3,512,401	102.3510	3,428,769	3,350,000	3,497,625		(14,360)			5.875	5.198	JJ	89,659	196,813	12/15/2023	01/17/2033
YX9828-98-0	National Bank of Uzbekistan Sr Nt		D		3.C FE	1,254,393	102.3020	1,296,165	1,267,000	1,255,403		1,009			8.500	8.750	JJ	52,651		06/27/2024	07/05/2029
ZB6265-73-8	OCP S.A. Sr Nt		D	2	3.A FE	2,919,288	101.3570	3,040,698	3,000,000	2,919,780		492			7.500	7.732	MN	37,500	112,500	04/25/2024	05/02/2054
ZS5181-57-4	Maf Sukuk LTD Sr Nt		D		2.B FE	17,337,539	97.7630	15,910,896	16,275,000	16,863,496		(136,182)			4.638	3.701	MN	98,548	683,525	06/26/2024	05/14/2029
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						31,851,154,957	XXX	29,139,713,681	31,579,897,119	31,586,275,606	(3,804,458)	(3,768,478)	13,116,853	(107,889,291)	XXX	XXX	XXX	331,557,621	1,198,433,190	XXX	XXX
000759-CR-9	American Business Fin Svcs Inc RMBS Ser 2002-2 Cl M1			4	2.A FM	749,044	79.5160	595,750	749,216	747,865		(598)			6.785	6.860	MON	4,236	11,775	06/07/2002	07/15/2033
00178U-AB-5	AMSR Trust RMBS Ser 2020-SFR2 Cl B			4	1.A FE	3,405,179	98.3650	3,755,576	3,818,000	3,726,427		154,136			2.033	6.442	MON	6,468	77,620	11/01/2022	07/17/2037
001807-AE-6	AMSR Trust RMBS 2020-SFR3 E1			4	2.A FE	402,270	97.7110	416,250	426,000	420,518		6,779			2.556	4.271	MON	907	10,889	03/11/2022	09/17/2037
001807-AF-3	AMSR Trust RMBS 2020-SFR3 E2			4	2.C FE	718,542	97.7070	744,530	762,000	751,893		12,416			2.756	4.521	MON	1,750	21,001	03/11/2022	09/17/2037
00253C-HB-6	Aames Mtg Tr RMBS Ser 2001-3 Cl M1			4	1.A FM	378,772	100.0000	379,883	379,883	378,363		(37)			6.950	7.027	MON	2,200	26,402	09/07/2001	11/25/2031
00253C-HK-6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1			4	1.A FM	209,866	100.0000	209,965	209,965	211,576		(347)			7.150	6.867	MON	1,251	15,013	11/30/2001	01/25/2032
00253C-HS-9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1			4	1.A FM	65,061	65.0240	122,109	187,791	65,061					7.472	30.543	MON	1,169	5,302	08/01/2024	06/25/2032
02149H-AW-0	Countrywide Alternative Ln Tr RMBS Ser 2007-2CB Cl 2A6			4	3.B FM	950,856	50.0570	850,824	1,699,708	950,856					5.750	27.980	MON	8,144	98,001	01/26/2007	03/25/2037
02660T-ER-0	American Home Mtg Inv Tr RMBS Ser 2005-2 Cl 5A1			4	3.B FM	23,179	83.2110	19,488	23,420	23,261		4			5.564	5.710	MON	109	619	08/26/2005	09/25/2035
03464R-AA-1	Angel Oak Mortgage Trust RMBS Series 2020-1 Cl A1			4	1.A	140,326	95.2480	131,967	138,551	139,323		(231)			2.466	1.946	MON	285	3,417	06/23/2020	12/25/2059
03464U-AA-4	Angel Oak Mortgage Trust RMBS Ser 2023-6 Cl A1			4	1.A FE	2,886,061	100.7570	2,918,457	2,896,539	2,885,540		(284)			6.500	6.560	MON	15,167	188,275	09/01/2023	12/25/2067
04541G-AS-1	Asset Backed Securities Corp RMBS Ser 2000-LB1 Cl AF6			4	1.A FM	8,786	99.8350	8,442	8,455	8,429		(4)			6.752	6.410	MON	48	575	02/16/2001	03/21/2029
05610W-AA-8	BPR Trust Ser 23-BRK2 Cl A		CF	4	1.A	14,999,241	103.0180	15,452,715	15,000,000	14,996,984		(1,870)			6.899	6.982	MON	86,238	1,053,411	09/29/2023	11/05/2028
06744D-AA-7	Barclays Mortgage Loan Trust RMBS Ser 2022-NQM1 Cl A1			4	1.A	74,640	97.4250	74,750	76,726	74,893		196			4.550	5.079	MON	291	3,516	05/10/2023	07/25/2052
06744D-AB-5	Barclays Mortgage Loan Trust RMBS Ser 2022-NQM1 Cl A2			4	1.D	1,254,871	93.2220	1,215,939	1,304,344	1,263,127		5,451			4.550	5.262	MON	4,946	59,600	08/29/2022	07/25/2052
06744Y-AA-1	Barclays Mortgage Loan Trust RMBS Ser 2022-INV1 Cl A1			4	1.A	11,922,493	99.3310	11,842,845	11,922,655	11,920,504		1,946			4.466	4.484	MON	44,372	532,466	05/16/2022	02/25/2062
10568M-AA-2	BRAVO Residential Funding Tr RMBS Ser 2023-NQM1 Cl A1			4	1.A	6,399,489	99.8880	6,392,299	6,399,492	6,397,955		(693)			5.757	5.787	MON	30,702	368,419	01/20/2023	01/25/2063
10568M-AB-0	BRAVO Residential Funding Tr RMBS Ser 2023-NQM1 Cl A2			4	1.A	1,623,888	100.0590	1,625,322	1,624,362	1,623,505		(172)			6.350	6.392	MON	8,596	103,074	01/20/2023	01/25/2063
10569D-AA-1	BRAVO Residential Funding Tr RMBS Ser 2023-NQM6 Cl A1			4	1.A FE	14,595,397	101.0070	14,742,547	14,595,512	14,575,065		(11,564)			6.602	6.480	MON	80,300	963,596	08/31/2023	09/25/2063
10569H-AA-2	BRAVO Residential Funding Tr RMBS Ser 2023-NQM7 Cl A1			4	1.A	20,004,599	101.5820	20,321,153	20,004,679	19,984,260		(21,358)			7.130	7.013	MON	118,861	1,426,334	10/20/2023	09/25/2063
10569J-AB-6	BRAVO Residential Funding Tr RMBS Ser 2022-NQM3 Cl A2			4	1.A	2,554,064	101.9320	2,613,728	2,564,200	2,554,154		88			5.500	5.569	MON	11,753	141,031	08/29/2022	07/25/2062
10570N-AA-6	BRAVO Residential Fund. Trust RMBS Ser 2024-CES1 Cl A1A				1.A FE	7,718,937	101.3490	7,823,063	7,718,942	7,715,809		(3,128)			6.377	6.334	MON	41,020	328,158	04/30/2024	04/25/2054
12596M-AA-4	Credit Suisse Mortgage Trust RMBS Ser 2019-RPL1 Cl A1			4	1.A	6,850,388	96.1540	6,334,273	6,587,654	6,732,606		(51,005)			3.650	2.576	MON	20,037	240,449	01/09/2020	07/25/2058
12598P-AB-3	COLT Funding LLC RMBS Ser 2021-RPL1 Cl A2			2	1.A FE	1,499,999	86.4290	1,296,432	1,500,000	1,499,342		(417)			2.424	2.419	MON	3,030	36,356	11/09/2021	09/25/2061
12598P-AC-1	COLT Funding LLC RMBS Ser 2021-RPL1 Cl M1			2	1.C FE	1,599,997	84.6760	1,354,816	1,600,000	1,599,316		(441)			2.675	2.672	MON	3,567	42,798	11/09/2021	09/25/2061
12598P-AD-9	COLT Funding LLC RMBS Ser 2021-RPL1 Cl M2			2	1.F FE	2,281,995	84.0000	1,916,869	2,282,000	2,281,030		(663)			3.076	3.077	MON	5,850	70,203	11/09/2021	09/25/2061

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12657G-AE-5	Credit Suisse Mortgage Trust RMBS Ser 2021-RPL6 Cl M2			4	1.C FE	4,007,518	78.0300	2,934,763	3,761,070	3,952,107		(29,377)			3.125	2.554	MON	9,794	117,533	07/28/2021	10/25/2060
12657G-AF-2	Credit Suisse Mortgage Trust RMBS Ser 2021-RPL6 Cl M3			4	1.F FE	3,061,240	76.0800	2,171,729	2,854,519	3,023,824		(20,325)			3.790	3.209	MON	9,015	107,243	07/28/2021	10/25/2060
12667F-4S-1	Countrywide Alternative Ln Tr RMBS Ser 2005-7CB Cl 2A7			4	4.C FM	712,170	79.5940	588,679	739,605	712,170					5.500	6.103	MON	3,390	40,663	02/23/2005	03/25/2038
12667G-FD-0	Countrywide Alternative Ln Tr RMBS Ser 2005-18CB Cl A7			4	1.A FM	238,162	74.2890	204,985	275,929	238,162					5.500	10.033	MON	1,265	15,176	03/07/2005	05/25/2035
12668B-RZ-8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4			4	1.A FM	283,727	80.1770	265,038	330,566	283,727					5.500	9.242	MON	1,515	18,169	04/21/2006	05/25/2036
126694-E9-5	CWHL Inc RMBS Ser 2006-OA4 Cl A1			4	5.B FM	2,327,834	28.6490	1,557,004	5,434,797	2,327,834					5.785	41.387	MON	26,217	186,606	03/01/2024	04/25/2046
152314-DP-2	Centex Home Equity Loan Tr RMBS Ser 2001-B Cl A5			4	4.A FM	510,086	66.8490	384,306	574,884	384,306	(125,780)				7.330	10.121	MON	3,512	30,590	06/06/2001	07/25/2032
16678R-DU-8	Chevy Chase Mtg Funding Corp RMBS Ser 2005-3A Cl A2			4	1.A FM	127,910	92.4480	120,664	130,521	128,707		(14)			4.683	5.172	MON	102	5,394	10/11/2007	07/25/2036
17307G-MC-9	Citigroup Mtg Loan Trust RMBS Ser 2004-HYB4 Cl AA			4	1.A FM	37,977	96.0160	36,424	37,935	37,953		(8)			4.783	4.820	MON	25	2,133	03/30/2006	12/25/2034
17326Q-AA-1	Citigroup Mortage Ln Trust Inc RMBS Ser 2018-RP1 Cl A1			4	1.A	1,377,762	97.6510	1,309,954	1,341,466	1,344,606		(14,020)			3.000	2.024	MON	3,354	40,244	03/04/2020	09/25/2064
17327R-AB-6	Citigroup Mtg Ln Tr RMBS Ser 2019-RP1 Cl M1			4	1.A	13,393,632	94.9290	13,244,153	13,951,700	13,642,600		94,034			3.950	4.498	MON	45,924	551,092	04/06/2020	01/25/2066
225458-XJ-2	CS First Boston Mtg Sec Corp RMBS Ser 2005-6 Cl 1A4			4	1.A FM	5,091	97.9430	5,085	5,191	5,133		1			5.375	5.670	MON	23	277	08/29/2005	07/25/2035
22757A-AA-4	Cross Mortgage Trust Ser 2024-H1 Cl A1				1.A	295,020	100.3960	296,188	295,021	294,792		(228)			6.085	5.944	MON	1,496	16,456	01/24/2024	12/25/2068
22757B-AA-2	Cross Mortgage Trust RMBS Ser 2024-H2 Cl A1				1.A	5,874,082	100.3620	5,895,378	5,874,131	5,873,499		(582)			6.093	6.127	MON	29,826	268,433	03/25/2024	04/25/2069
239918-AA-3	DBSG Mortgage Trust MBS Ser 2024-ALTA Cl A				1.A FE	3,000,000	101.1940	3,035,823	3,000,000	2,999,191		(809)			5.946	5.965	MON	14,864	106,029	05/17/2024	06/10/2037
251510-AW-3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS Cl A6			4	1.A FM	804	100.0000	805	805	803					5.470	5.460	MON	4	44	09/23/2003	09/25/2033
251510-FX-6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 Cl A6			4	5.A FM	348,943	87.3990	325,047	371,913	348,943					5.300	6.216	MON	1,643	16,098	08/17/2005	09/25/2035
251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl A6			4	1.A FM	1,564	97.7120	1,529	1,564	1,570		3			5.240	4.816	MON	7	82	01/16/2004	12/25/2033
26844Q-AA-5	Ellington Financial RMBS Ser 23-1 Cl A1			4	1.A	2,868,343	99.6690	2,858,377	2,867,858	2,865,813		(2,086)			5.732	5.602	MON	13,699	164,385	05/11/2023	02/25/2068
294754-AS-5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1			4	1.A FM	228,142	96.8090	220,861	228,142	227,551		(38)			6.282	6.316	MON	1,194	253	02/15/2002	08/25/2032
30338D-AA-9	FS Trust RMBS Ser 2024-HULA Cl A				1.A	14,962,500	100.2610	15,039,105	15,000,000	14,969,183		6,683			6.168	6.383	MON	44,669	341,394	08/06/2024	08/15/2039
31572Y-AA-6	Ellington Financial RMBS Ser 2022-2 Cl A1			4	1.A	11,415,611	97.3980	11,164,987	11,463,309	11,417,047		726			4.299	4.351	MON	41,067	492,678	04/14/2022	04/25/2067
33767J-AC-6	FirstKey Homes RMBS Ser 2020-SFR2 Cl B			4	1.A FE	3,218,876	97.3120	3,626,815	3,727,000	3,567,641		168,030			1.567	6.599	MON	4,867	58,402	11/03/2022	10/19/2037
33767J-AG-7	Firstkey Homes ABS Ser 2020-SFR2 Cl D			4	1.E FE	4,395,299	97.1470	4,788,395	4,929,000	4,770,789		171,246			1.968	5.805	MON	7,545	97,003	11/28/2022	10/19/2037
33767J-AJ-1	Firstkey Homes RMBS Ser 2020-SFR2 Cl E			4	2.B FE	2,004,708	97.4170	1,963,290	2,015,355	2,010,997		2,179			2.668	2.797	MON	4,481	53,769	02/02/2022	10/19/2037
33767M-AJ-4	FirstKey Homes RMBS Ser 2020-SFR1 Cl E			4	1.F FE	1,061,299	97.8800	1,161,834	1,187,000	1,151,348		45,299			2.791	7.054	MON	2,761	33,129	12/07/2022	08/17/2037
33768N-AC-6	FirstKey Homes RMBS 2022-SFR1 B			4	1.D FE	2,253,617	98.2440	2,256,669	2,297,000	2,272,368		7,706			4.493	4.931	MON	8,600	103,204	06/14/2022	05/17/2027
33768N-AE-2	Firstkey Homes RMBS 2022-SFR1 C			4	1.G FE	1,402,979	97.7760	1,371,802	1,403,000	1,401,530		(555)			4.642	4.641	MON	5,427	65,127	04/05/2022	05/17/2027
33768N-AG-7	Firstkey Homes RMBS 2022-SFR1 D			4	2.B FE	973,286	98.5530	960,887	975,000	973,014		(103)			5.197	5.241	MON	4,223	50,671	04/05/2022	05/17/2027
36169H-AA-1	GCAT 2024-NQM1 A1 Ser 24-NQM1 Cl A1				1.A	9,310,071	100.0370	9,313,532	9,310,134	9,302,397		(7,674)			6.007	5.852	MON	46,605	512,655	01/05/2024	01/25/2059
36169K-AA-4	GCAT RMBS Ser 2022-NQM2 Cl A1			4	1.A	4,824,097	96.3870	4,671,552	4,846,647	4,825,996		1,020			4.210	4.281	MON	17,004	203,997	04/28/2022	02/25/2067
36226M-AE-3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5			4	1.A FM	23,894	99.9150	23,873	23,893	23,810					6.650	6.707	MON	132	1,589	05/10/2001	07/20/2031
36228F-3Q-7	GS Mortgage Securities Corp RMBS Ser 2004-3 Cl AF5			4	1.A FM	582	97.6020	568	582	581					6.199	6.224	MON	3	36	05/25/2004	04/25/2034
36242D-DE-0	GS Mortgage Securities Corp RMBS Ser 2004-7 Cl AF5			4	1.A FM	225,832	98.5480	222,559	225,839	225,141		83			5.687	5.692	MON	1,070	10,894	08/13/2004	06/25/2034
36262P-AD-3	GS Mortgage-Backed Securities RMBS Ser 2021-PJ10 Cl A4			4	1.A	625,635	79.7520	501,308	628,581	625,816		58			2.500	2.536	MON	1,310	15,714	10/20/2021	03/25/2052
36263C-AD-1	GS Mortgage-Backed Securities RMBS Ser 2021-PJ9 Cl A4			4	1.A	5,758,663	78.9210	4,502,605	5,705,177	5,752,422		(1,732)			2.500	2.430	MON	11,886	142,630	09/22/2021	02/26/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36263V-AB-3	GS Mortgage-Backed Securities RMBS Ser 2021-PJ11 Cl A2			4	1.A	2,116,072	81.2980	1,714,433	2,108,823	2,115,049		(339)			2.500	2.474	MON	4,393	52,721	12/03/2021	04/25/2052
36264E-AG-9	GS Mortgage-Backed Securities RMBS Ser 2022-NQM1 Cl A4			4	1.A	3,631,863	90.1670	3,208,685	3,558,590	3,621,751		(5,640)			4.000	3.773	MON	11,862	142,344	03/03/2022	05/25/2062
36264E-BB-9	GS Mortgage-Backed Securities RMBS Ser 2022-NQM1 Cl A16			4	1.A	1,035,522	90.6290	924,566	1,020,162	1,033,323		(1,228)			4.000	3.834	MON	3,401	40,807	03/03/2022	05/25/2062
38218Q-AA-8	Goodgreen Trust LBASS Ser 2017-2A Cl A			4	1.A FE	8,186,126	87.7530	7,184,340	8,186,993	8,186,322		29			3.260	3.283	MON	11,862	266,896	11/08/2017	10/15/2053
44328U-AB-2	HPEFS 2023-2A A2 Ser 23-2A Cl A2			4	1.A FE	1,433,538	100.3860	1,439,177	1,433,648	1,433,624		64			6.040	6.123	MON	2,405	86,592	09/19/2023	01/21/2031
45254N-PV-3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2			4	1.A FM	231,107	93.1490	219,907	236,082	231,107					4.893	5.297	MON	193	13,757	10/11/2007	08/25/2035
45254T-TN-4	IMPAC Secd Assets CMN Owner Tr RMBS Ser 2006-1 Cl 2A1			4	1.A FM	228,706	96.9120	221,644	228,706	228,706					5.153	5.209	MON	196	13,313	03/29/2006	05/25/2036
452763-AA-3	Imperial Fund LLC RMBS Ser 2022-NQM7 Cl A1			4	1.A	6,173,239	100.7760	6,184,526	6,136,928	6,165,569		(5,105)			7.369	7.288	MON	37,686	452,230	02/08/2023	11/25/2067
452763-AB-1	Imperial Fund LLC RMBS Ser 2022-NQM7 Cl A2			4	1.B	1,214,138	100.6060	1,244,530	1,237,038	1,216,086		1,268			7.500	7.866	MON	7,731	92,778	11/23/2022	11/25/2067
45276K-AA-5	Imperial Fund LLC RMBS Ser 2022-NQM3 Cl A1			4	1.A	13,887,479	97.4670	13,535,885	13,887,645	13,880,176		(5,321)			4.380	4.374	MON	50,690	608,279	04/14/2022	05/25/2067
45276N-AA-9	Imperial Fund LLC RMBS Ser 2022-NQM4 Cl A1			4	1.A	3,328,506	99.4240	3,309,355	3,328,527	3,326,874		(846)			4.767	4.768	MON	13,223	158,671	06/01/2022	06/25/2067
45276R-AA-0	Imperial Fund LLC RMBS Ser 2022-NQM6 Cl A1			4	1.A	18,932,821	100.1840	18,967,684	18,932,828	18,920,884		(8,572)			6.819	6.834	MON	107,586	1,291,030	09/27/2022	10/25/2067
45276R-AB-8	Imperial Fund LLC RMBS Ser 2022-NQM6 Cl A2			4	1.A	15,008,951	100.1630	15,052,990	15,028,464	15,001,868		(5,147)			7.100	7.143	MON	88,918	1,067,021	09/27/2022	10/25/2067
45290B-AA-7	Imperial Fund LLC RMBS Ser 2023-NQM1 Cl A1			4	1.A	9,898,658	99.7850	9,877,475	9,898,718	9,895,907		(177)			5.941	5.833	MON	49,007	588,083	01/31/2023	02/25/2068
46592W-BP-0	JP Morgan Mtg Tr RMBS Ser 2021-12 Cl A15			4	1.A	2,340,838	79.2380	1,854,772	2,340,752	2,340,409		(117)			2.500	2.502	MON	4,877	58,519	11/30/2021	02/25/2052
46592X-BP-8	JP Morgan Mtg Tr RMBS Ser 2021-13 Cl A15			4	1.A	3,437,537	79.0580	2,730,032	3,453,184	3,438,588		417			2.500	2.532	MON	7,194	86,330	10/27/2021	04/25/2052
465970-AA-9	JP Morgan Mtg Tr RMBS Ser 2024-VIS1 Cl A1				1.A FE	13,722,604	101.1920	13,886,247	13,722,659	13,718,269		(4,335)			5.990	5.968	MON	66,216	616,490	03/26/2024	07/25/2064
466247-MU-4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3			4	1.A FM	469,048	96.7050	449,869	465,196	465,750		(193)			5.500	5.411	MON	2,132	25,586	01/13/2005	01/25/2035
46653Q-AC-9	JP Morgan Mtg Tr RMBS Ser 2021-14 Cl A3			4	1.A	133,549	80.0940	107,519	134,241	133,597		18			2.500	2.536	MON	280	3,356	11/23/2021	05/25/2052
46654T-BQ-0	JP Morgan Mtg Tr RMBS Ser 2021-15 Cl A15			4	1.A	861,384	79.1370	688,340	869,811	862,067		234			2.500	2.565	MON	1,812	21,745	12/20/2021	06/25/2052
46656A-AB-3	JPM Mortgage Trust RMBS Ser 2022-DSC1 Cl A2			4	1.B	1,259,824	94.7070	1,315,886	1,389,436	1,279,802		14,916			4.750	6.732	MON	5,500	65,998	11/22/2022	01/25/2063
46657B-AA-2	JPM Mortgage Trust Ser 23-DSC2 Cl A1			4	1.A	22,408,910	97.8630	22,763,142	23,260,237	22,481,903		49,562			5.250	5.917	MON	101,764	1,221,163	08/14/2023	11/25/2063
52518R-CD-6	Lehman Structured Sec Corp RMBS Ser 2005-1 Cl A2			4	1.A FM	3,499	1,635.0570	116,980	7,154	3,499					4.843	30.446	MON	5	487	05/22/2006	09/26/2045
55284T-AA-5	MFRA Trust RMBS Ser 2022-INV1 Cl A1			4	1.A	3,398,905	95.8370	3,289,154	3,432,041	3,404,327		2,687			3.907	4.066	MON	11,174	134,090	04/05/2022	04/25/2066
55286M-AA-8	MFRA Trust RMBS Ser 2023-NQM3 Cl A1			4	1.A FE	55,384,224	100.8570	55,859,848	55,384,977	55,308,697		(43,530)			6.617	6.497	MON	305,402	3,664,824	08/30/2023	07/25/2068
576434-A2-0	Master Asset Securitization Tr RMBS Ser 2004-13 Cl 9A3			4	4.C FM	280,605	58.8640	163,539	277,827	163,539	(5,031)	(149)			5.500	5.383	MON	1,273	15,147	01/13/2005	01/25/2035
576434-J5-4	Master Asset Securitization Tr RMBS Ser 2005-2 Cl 4A1			4	3.B FM	739,433	95.9940	697,386	726,492	730,085		(483)			5.500	5.308	MON	3,330	39,957	02/16/2005	03/25/2035
576434-N2-6	Master Asset Securitization Tr RMBS Ser 2005-3 Cl 6A1			4	4.A FM	124,373	64.6830	98,495	152,274	124,373					5.500	11.629	MON	698	8,394	03/31/2005	04/25/2035
57643M-JM-7	Master Asset Securitization Tr RMBS Ser 2004-11 Cl 5A5			4	4.B FM	1,169,104	85.5150	1,018,867	1,191,444	1,178,526		(247)			5.750	6.061	MON	5,709	26,632	10/25/2006	12/25/2034
59166E-AA-3	Metlife Securitization Trust RMBS Ser 2019-1A Cl A			4	1.A	458,767	94.2180	426,176	452,328	456,251		806			3.750	3.419	MON	1,414	16,962	04/26/2019	04/25/2058
59980D-AA-9	Mill City Mortgage Trust RMBS Ser 2023-NQM1 Cl A1			4	1.A	1,876,820	99.7840	1,897,507	1,901,608	1,879,491		1,797			6.050	6.370	MON	9,587	115,047	02/24/2023	10/25/2067
59980Y-AB-1	Mill City Mortgage Trust RMBS Ser 2018-4 Cl A1B			4	1.A	5,579,574	97.0720	5,146,483	5,301,739	5,430,339		3,912			3.500	2.126	MON	15,463	185,561	03/02/2020	04/25/2066
59981B-AC-8	Mill City Mortgage Trust RMBS Ser 2019-GS1 Cl A1			4	1.A	114,987	96.1910	110,085	114,444	114,517		(43)			2.750	2.579	MON	262	3,147	10/15/2019	07/25/2059
59981B-AG-9	Mill City Mortgage Trust RMBS Ser 2019-GS1 Cl M1			4	1.A	8,461,825	91.0030	7,686,139	8,446,000	8,444,645		(1,568)			3.000	2.971	MON	21,115	253,380	10/15/2019	07/25/2059
61776B-AL-3	Morgan Stanley Res Mort Ln Tr RMBS Ser 2024-INV1 Cl A6				1.A	11,192,775	99.8740	11,317,827	11,332,117	11,215,127		22,352			5.500	6.111	MON	51,939	519,389	02/14/2024	01/26/2054
62955V-AB-2	New York Mortgage Trust RMBS Ser 2022-CP1 Cl A2			4	1.A	3,839,999	86.7710	3,332,003	3,840,000	3,837,838		(977)			3.012	3.006	MON	9,638	115,653	01/12/2022	07/25/2061
62955V-AC-0	New York Mortgage Trust RMBS Ser 2022-CP1 Cl M1			4	1.B	271,999	85.4710	232,482	272,000	271,864		(60)			3.215	3.213	MON	729	8,743	01/12/2022	07/25/2061

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64352V-EF-4	New Century Home Equity Ln Tr RMBS Ser 2003-5 Cl A17			4	1.A FM	4,491	98.6240	4,430	4,492	4,481					4.866	4.891	MON	18	218	10/07/2003	11/25/2033
64828G-AD-2	New Residential Mtg Ln Tr RMBS Ser 2019-6A Cl A1B			4	1.A	660,052	93.0190	600,190	645,233	655,084		(1,016)			3.500	3.009	MON	1,882	22,583	11/26/2019	09/25/2059
64828X-AA-1	New Residential Mtg Ln Tr RMBS Ser 2020-RPL1 Cl A1			4	1.A	782,888	94.3480	698,113	739,937	762,451		(6,997)			2.750	1.253	MON	1,696	20,348	01/29/2021	11/25/2059
64828X-AB-9	New Residential Mtg Ln Tr RMBS Ser 2020-RPL1 Cl A2			4	1.A	20,276,884	87.6300	17,464,619	19,930,000	20,104,384		(59,878)			3.000	2.797	MON	49,825	597,900	02/05/2020	11/25/2059
64829G-AA-7	New Residential Mtg Ln Tr RMBS Ser 2016-2A Cl A1			4	1.A FE	307,071	95.3960	280,655	294,200	301,913		(942)			3.750	3.038	MON	919	11,032	10/09/2019	11/25/2035
64830B-AQ-0	New Residential Mtg Ln Tr RMBS Ser 2017-6A Cl B1			4	1.A	1,533,193	96.7150	1,569,136	1,622,426	1,569,176		5,598			3.850	5.319	MON	5,205	62,452	03/27/2020	08/27/2057
64830D-AB-9	New Residential Mtg Ln Tr RMBS Ser 2019-2A Cl A1			4	1.A	2,600,142	96.1690	2,338,645	2,431,815	2,543,870		(11,120)			4.250	2.748	MON	8,613	103,352	02/28/2020	12/25/2057
64830H-AA-2	New Residential Mtg Ln Tr RMBS Ser 2019-RPL2 Cl A1			4	1.A	6,030,582	95.8950	5,702,754	5,946,879	5,984,918		(3,100)			3.250	2.889	MON	16,106	193,274	12/13/2019	02/25/2059
64830M-AG-8	New Residential Mtg Ln Tr RMBS Ser 2019-5A A1B			4	1.A	4,140,099	92.9040	3,745,363	4,031,438	4,104,775		(1,113)			3.500	2.939	MON	11,758	141,100	10/03/2019	08/25/2059
64830W-AD-3	New Residential Mtg Ln Tr RMBS Ser 2019-4A Cl A1B			4	1.A	10,771,387	92.7230	9,702,539	10,463,993	10,684,157		(3,984)			3.500	2.913	MON	30,520	366,240	08/07/2019	12/25/2058
64831V-AA-0	New Residential Mtg Ln Tr Ser 2022-NQM5 Cl A1			4	1.A	19,826,100	99.8220	19,978,922	20,014,608	19,833,012		(2,168)			6.296	6.438	MON	105,010	1,260,120	10/04/2022	11/25/2052
65535V-CN-6	Nomura Asset Sec Corp RMBS Ser 2004-AP1 Cl A6			4	1.A FM	36	97.7890	35	36	36					4.820	4.813	MON		2	02/05/2004	03/25/2034
65535V-DC-9	Nomura Asset Sec Corp RMBS Ser 2004-AP2 Cl A6			4	1.A FM	8,658	95.4320	8,328	8,727	8,678		1			5.603	5.724	MON	41	486	06/10/2004	07/25/2034
670843-AA-9	Onslow Bay Financial RMBS Ser 2023-NQM2 Cl A1			4	1.A FE	11,708,358	100.5310	11,794,485	11,732,140	11,701,419		(3,178)			6.319	6.325	MON	61,780	741,354	02/21/2023	01/25/2062
670855-AA-3	Onslow Bay Financial LLC RMBS Ser 2023-NQM1 CL A1			4	1.A	2,600,966	100.2790	2,597,795	2,590,557	2,598,909		(1,732)			6.120	6.097	MON	13,212	145,464	01/30/2024	11/25/2062
67118L-AA-9	Onslow Bay Financial LLC Ser 22-NQM9 Cl A1A			4	1.A FE	6,817,445	100.2740	6,846,986	6,828,270	6,815,359		(1,837)			6.450	6.476	MON	36,702	440,423	11/30/2023	09/25/2062
67448L-AA-0	Onslow Bay Financial LLC Ser 2024-NQM1 Cl A1				1.A	3,771,864	100.5900	3,794,170	3,771,904	3,770,129		(1,735)			5.928	5.899	MON	18,633	223,598	01/04/2024	11/25/2063
69357Q-AD-8	Preston Ridge Partners Mtg RMBS Ser 21-RPL2 Cl M1			4	1.C FE	599,998	81.3260	487,954	600,000	599,998					2.930	2.948	MON	293	17,580	10/07/2021	10/25/2051
69380T-AA-9	Preston Ridge Partners Mrtg Ser 2023-NQM3 Cl A1				1.A	4,518,576	100.7110	4,550,704	4,518,595	4,516,938		(1,605)			6.221	6.215	MON	23,425	281,102	12/19/2023	11/25/2068
74922P-AC-8	Residential Accredit Loans Inc RMBS Ser 2007-QA2 Cl A3			4	1.A FM	226,909	82.4340	279,544	339,115	226,909					4.753	9.872	MON	269	14,337	10/11/2007	02/25/2037
75525H-AA-8	Reach Financial, LLC ABS Ser 2024-2A CL A				1.C FE	971,308	100.6300	977,480	971,358	971,312		4			5.880	5.958	MON	2,538	21,418	07/22/2024	07/15/2031
76114H-AK-1	Residential Asset Sec Tr RMBS Ser 2007-A5 Cl 2A3			4	5.B FM	67,920	44.5060	43,892	98,619	67,920					6.000	17.940	MON	493	5,395	10/03/2007	05/25/2037
805564-PB-1	Saxon Asset Securities Tr RMBS Ser 2003-3 Cl AF6			4	1.A FM	2,929	96.0410	2,813	2,929	2,929					4.115	4.129	MON	10	121	09/04/2003	12/25/2033
85571R-AA-8	Starwood Mortgage Residential RMBS Ser 2022-3 Cl A1			4	1.A FE	14,675,233	96.1540	14,207,496	14,775,788	14,680,476		3,659			4.161	4.237	MON	51,235	614,821	05/10/2023	03/25/2067
863579-CD-8	Structured Adj Rate Mtg Ln RMBS Ser 2004-14 Cl 3A1			4	1.A FM	96,991	97.0490	93,326	96,164	96,439		(8)			6.280	6.134	MON	503	5,994	10/23/2004	10/25/2034
89173U-AA-5	Towd Point Mortgage Tr RMBS Ser 2017-4 Cl A1			4	1.A	183,757	96.7410	171,182	176,949	179,160		(1,112)			2.750	1.554	MON	406	4,866	10/05/2020	06/25/2057
89175M-AB-9	Towd Point Mortgage Tr RMBS Ser 2018-3 Cl A2			4	1.A	5,761,212	93.1540	4,939,951	5,303,000	5,539,647		(57,128)			3.875	2.827	MON	17,124	205,424	03/11/2020	05/25/2058
89175V-AA-1	Towd Point Mortgage Tr RMBS Ser 2018-2 Cl A1			4	1.A	511,381	97.9310	468,878	478,783	488,256		(4,947)			3.250	1.124	MON	1,297	15,575	07/29/2020	03/25/2058
89175V-AB-9	Towd Point Mortgage Tr RMBS Ser 2018-2 Cl A2			4	1.A	29,406,938	96.2670	26,569,554	27,600,000	29,102,529		(48,392)			3.500	3.098	MON	80,500	966,000	03/09/2020	03/25/2058
89176L-AC-8	Towd Point Mortgage Tr RMBS Ser 2018-6 Cl A2			4	1.A	2,440,182	88.6870	2,004,317	2,260,000	2,382,765		(13,162)			3.750	3.036	MON	7,063	84,750	02/13/2020	03/25/2058
89177L-AD-5	Towd Point Mortgage Tr RMBS Ser 2019-3 Cl A2			4	1.A	1,658,250	90.0640	1,327,542	1,474,000	1,633,372		(5,551)			4.000	3.248	MON	4,913	57,971	08/25/2020	02/25/2059
89178B-AA-2	Towd Point Mortgage Tr RMBS Ser 2019-4 Cl A1			4	1.A	170,956	95.3530	153,333	160,805	166,556		(1,091)			2.900	1.176	MON	389	4,663	09/10/2020	10/25/2059
895978-AB-0	Tricon Residential Ser 23-SFR2 CIB			4	1.D FE	3,742,586	98.0320	3,921,292	4,000,000	3,789,533		43,281			5.000	6.532	MON	16,667	201,111	11/14/2023	12/17/2028
89612L-AA-4	Tricon American Homes RMBS Ser 2019-SFR1 Cl A			4	1.A FE	6,399,819	97.9590	6,269,433	6,400,051	6,393,459		(974)			2.750	2.735	MON	14,667	176,001	09/16/2019	03/17/2038
89612L-AB-2	Tricon American Homes RMBS Ser 2019-SFR1 Cl B			4	1.A FE	3,949,837	97.6080	3,855,528	3,950,000	3,945,761		(822)			2.999	2.996	MON	9,872	118,461	09/16/2019	03/17/2038
89613G-AD-8	Tricon American Homes RMBS Ser 2020-SFR1 Cl D			4	1.D FE	2,781,190	95.8610	3,102,046	3,236,000	3,030,541		119,804			2.548	6.911	MON	6,871	82,453	10/31/2022	07/17/2038
89613J-AE-0	Tricon American Homes RMBS Ser 2020-SFR2 CL C			4	1.E FE	141,728	91.7850	141,350	154,000	147,414		2,090			2.032	3.591	MON	261	3,129	03/08/2022	11/17/2039
89613J-AG-5	Tricon American Homes RMBS Ser 2020-SFR2 CL D			4	1.G FE	1,084,678	91.3620	1,078,075	1,180,000	1,128,511		16,214			2.281	3.879	MON	2,243	26,916	03/10/2022	11/17/2039
89616Q-AB-7	Tricon Residential RMBS Ser 2022-SFR1 Cl B				1.D FE	3,895,697	97.6340	3,963,940	4,060,000	3,938,456		42,760			4.204	5.573	MON	14,224	156,459	01/18/2024	04/17/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91825K-AA-5	VineBrook Homes RMBS Ser 2023 SFR1 Cl A			4	1.A FE	36,139,253	96.5780	37,679,543	39,014,745	36,803,831		632,242			4.750	7.811	MON	154,433	1,832,609	11/22/2023	12/17/2040
92538N-AA-5	Verus Securitization Trust RMBS Ser 2022-4 Cl A1			4	1.A	895,491	98.5770	882,757	895,496	895,062		(281)			4.474	4.471	MON	3,339	40,065	04/22/2022	04/25/2067
92538U-AA-9	Verus Securitization Trust RMBS Ser 22-3 Cl A1			4	1.A	3,728,811	92.0950	3,443,097	3,738,632	3,728,752		(2)			4.061	4.095	MON	12,653	152,792	03/22/2022	02/25/2067
92538U-AB-7	Verus Securitization Trust RMBS Ser 22-3 Cl A2			4	1.A	4,938,482	91.6650	4,555,958	4,970,211	4,941,781		1,302			4.061	4.154	MON	16,820	202,425	03/22/2022	02/25/2067
92538W-AB-3	Verus Securitization Trust RMBS Ser 2022-1 Cl A2			4	1.B	1,178,002	86.2300	1,015,796	1,178,004	1,177,650		(63)			3.032	3.028	MON	2,976	35,717	02/04/2022	01/25/2067
92538W-AC-1	Verus Securitization Trust RMBS Ser 2022-1 Cl A3			4	1.B	1,054,881	88.5970	934,600	1,054,884	1,054,543		(60)			3.288	3.285	MON	2,890	34,685	02/04/2022	01/25/2067
927958-AA-6	Visio RMBS Ser 23-1			4	1.A FE	16,022,390	100.2590	16,063,926	16,022,412	16,010,787		(8,356)			6.314	6.301	MON	84,305	1,011,655	03/17/2023	03/25/2058
92837K-AA-9	Visio RMBS Ser 2020-1 Cl A1			4	1.A	639,300	97.9230	626,028	639,309	638,777		(235)			1.545	1.512	MON	823	9,877	07/24/2020	08/25/2055
92839C-AA-5	Visio Trust RMBS Ser 2023-2 Cl A1			4	1.A FE	15,794,618	100.7290	15,909,909	15,794,703	15,789,506		(4,097)			6.598	6.621	MON	86,845	1,042,135	08/22/2023	10/25/2058
92922F-EB-0	Washington Mutual Mtg RMBS Ser 2003-AR10 Cl A7			4	3.C FM	79,217	97.8180	78,649	80,404	79,707		3			6.550	6.817	MON	439	4,853	03/10/2005	10/25/2033
93934F-CM-2	Washington Mutual MSC Mtg PT RMBS Ser 2005-8 Cl 1A8			4	5.B FM	42,223	91.6990	38,407	41,883	42,075		62			5.500	5.421	MON	38	2,321	10/13/2005	10/25/2035
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						682,953,164	XXX	665,426,005	690,309,835	683,685,885	(130,811)	1,142,040			XXX	XXX	XXX	2,869,226	33,542,841	XXX	XXX
05491L-AA-6	Barclays Commercial Mtg Sec CMBS Ser 2016-ETC Cl A		CF	4	1.A	2,183,107	95.0210	2,114,215	2,225,000	2,215,009		4,950			2.937	3.196	MON	4,720	65,348	11/29/2017	08/14/2036
05491U-BD-9	Barclays Commercial Mtg Sec CMBS Ser 2018-C2 Cl A5		CF	4	1.A	32,352,978	97.4300	30,398,285	31,200,000	31,676,663		(124,604)			4.314	3.872	MON	112,164	1,345,968	04/03/2019	12/15/2051
05492J-AW-2	Barclays Commercial Mtg Sec CMBS Ser 2019-C5 Cl A4		CF	4	1.A	24,719,328	91.4690	21,952,536	24,000,000	24,355,117		(75,456)			3.063	2.716	MON	61,260	735,120	11/05/2019	11/15/2052
05550M-AU-8	Barclays Comm Mtg Sec Tr CMBS Ser 2019-C3 Cl A4		CF	4	1.A	5,877,146	94.0290	5,365,312	5,706,000	5,782,110		(18,376)			3.583	3.230	MON	17,037	204,446	05/17/2019	05/15/2052
05604F-AA-3	Bway Mortgage Trust CMBS Ser 2013-1515 Cl A1		CF	4	1.A	561,779	99.5560	545,075	547,509	547,407		(1,305)			2.809	2.344	MON	1,282	15,381	07/29/2020	03/10/2033
056083-AG-3	BXP Trust CMBS Ser 2017 Cl GM B		CF	4	1.A	147,870	94.9500	132,931	140,000	143,531		(1,447)			3.425	2.328	MON	400	4,875	12/02/2021	06/13/2039
06054A-AV-1	Banc of America Comm Mtg Tr CMBS Ser 2015-UBS7 Cl ASB		CF	4	1.A	566,269	99.4700	546,865	549,782	549,688		(1,288)			3.429	2.976	MON	1,571	18,852	09/14/2015	09/15/2048
065403-BC-0	BANK CMBS Ser 2019-BN17 Cl A4		CF	4	1.A	4,428,648	94.6600	4,070,393	4,300,000	4,356,296		(13,616)			3.714	3.366	MON	13,309	159,702	03/21/2019	04/15/2052
065404-BB-0	BANK CMBS Ser 2018-BN10 Cl A5		CF	4	1.A	19,054,889	95.8670	17,735,414	18,500,000	18,670,303		(61,452)			3.688	3.338	MON	56,857	682,280	01/26/2018	02/15/2061
065405-AE-2	BANK CMBS Ser 2019-BN16 Cl A4		CF	4	1.A	6,488,584	95.6570	6,026,360	6,300,000	6,379,781		(20,234)			4.005	3.653	MON	21,026	252,315	02/01/2019	02/15/2052
06540C-BF-3	BANK CMBS Ser 2021-BN35 Cl A5		CF	4	1.A	7,209,779	83.7640	5,863,487	7,000,000	7,140,672		(20,866)			2.285	1.951	MON	13,329	159,950	07/28/2021	06/15/2064
06540T-AD-2	BANK CMBS Ser 2018-BN11 A3		CF	4	1.A	15,449,505	96.9430	14,541,375	15,000,000	15,150,405		(49,557)			4.046	3.695	MON	50,575	606,900	04/13/2018	03/15/2061
06540V-BB-0	BANK CMBS Ser 2019-BN24 Cl A3			4	1.A	1,338,936	90.3130	1,174,069	1,300,000	1,319,783		(4,007)			2.960	2.619	MON	3,207	38,480	12/11/2019	11/15/2062
06540W-BD-4	BANK CMBS Ser 2019-BN19 Cl A3		CF	4	1.A	9,271,404	89.9240	8,093,115	9,000,000	9,126,425		(28,578)			3.183	2.834	MON	23,873	286,470	12/13/2019	08/15/2061
06541R-BB-8	BANK CMBS Ser 2019-BN23 Cl A3		CF	4	1.A	2,181,003	90.0000	1,845,002	2,050,000	2,120,567		(14,269)			2.920	2.151	MON	4,988	59,860	10/23/2020	12/15/2052
06541R-BE-2	BANK CMBS Ser 2019-BN23 Cl AS			4	1.A	411,998	89.2400	356,962	400,000	406,072		(1,240)			3.203	2.858	MON	1,068	12,812	11/21/2019	12/15/2052
06541T-AY-5	BANK CMBS Ser 2020-BN29 Cl A1		CF	4	1.A	167,827	97.8160	164,162	167,828	167,798		(7)			0.549	0.541	MON	77	921	11/20/2020	11/15/2053
06541W-AX-0	BANK CMBS Ser 2017-BNK5 Cl A5		CF	4	1.A	2,736,344	96.3600	2,698,086	2,800,000	2,778,410		6,962			3.390	3.695	MON	7,910	94,920	04/19/2018	06/15/2060
08160B-AD-6	Benchmark Mortgage Trust CMBS 2018-B5 Cl A4		CF	4	1.A	4,280,678	97.0970	3,874,174	3,990,000	4,107,577		(32,545)			4.208	3.298	MON	13,990	167,883	04/03/2019	07/15/2051
08160B-AH-7	Benchmark Mortgage Trust CMBS 2018-B5 Cl AS			4	1.A	5,355,989	95.6290	4,972,703	5,200,000	5,257,676		(17,169)			4.419	4.064	MON	19,149	229,783	07/27/2018	07/15/2051
08160K-AE-4	Benchmark Mortgage Trust CMBS Ser 2019-B15 Cl A5			4	1.A	1,802,427	88.9810	1,557,173	1,750,000	1,776,372		(5,445)			2.928	2.585	MON	4,270	51,240	11/25/2019	12/15/2072
08161C-AE-1	Benchmark Mortgage Trust CMBS 2018-B2 Cl A5		CF	4	1.A	26,070,294	95.9360	24,434,976	25,470,000	25,648,388		(68,426)			3.882	3.604	MON	82,393	988,720	12/12/2018	02/15/2051
08161H-AF-7	Benchmark Mortgage Trust CMBS 2018-B4 Cl A5		CF	4	1.A	8,857,357	96.7870	8,323,716	8,600,000	8,690,539		(28,497)			4.121	3.767	MON	29,534	354,406	06/28/2018	07/15/2051
08161H-AH-3	Benchmark Mortgage Trust CMBS 2018-B4 Cl AM		CF	4	1.A	8,857,972	96.0150	8,257,307	8,600,000	8,692,653		(28,378)			4.311	3.957	MON	30,896	370,746	06/28/2018	07/15/2051
08162B-BE-1	Benchmark Mtg Tr CMBS Ser 2019-B11 Cl A5		CF	4	1.A	1,141,484	92.5630	925,627	1,000,000	1,073,577		(16,692)			3.542	1.734	MON	2,952	35,421	10/22/2020	05/15/2052
08162B-BJ-0	Benchmark Mtg Tr CMBS Ser 2019-B11 Cl AS			4	1.A	123,599	87.8840	105,461	120,000	121,647		(380)			3.784	3.434	MON	378	4,541	05/22/2019	05/15/2052
08162C-AF-7	Benchmark Mtg Tr CMBS Ser 2018-B6 Cl AS			4	1.A	6,360,123	94.8820	5,858,945	6,175,000	6,248,153		(19,934)			4.441	4.093	MON	22,853	274,232	09/20/2018	10/13/2051
08162C-AG-5	Benchmark Mtg Tr CMBS Ser 2018-B6 Cl B			4	1.E	1,855,663	92.5020	1,665,032	1,800,000	1,822,257		(5,971)			4.589	4.230	MON	6,883	84,006	09/20/2018	10/13/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08162F-AG-8	Benchmark Mtg Tr CMBS Ser 2019-B12 Cl AS			4	1.A	11,516,352	91.0440	10,179,607	11,181,000	11,339,297		(35,037)			3.419	3.072	MON	31,855	382,256	07/19/2019	08/15/2052
08162P-AX-9	Benchmark Mtg Tr CMBS Ser 2018-B1 Cl A5	CF		4	1.A	10,814,228	96.5410	10,136,784	10,500,000	10,590,906		(35,663)			3.666	3.310	MON	32,078	384,930	01/19/2018	01/15/2051
08162T-BB-8	Benchmark Mtg Tr CMBS Ser 2018-B7 Cl A4	CF		4	1.A	1,586,100	97.0470	1,494,527	1,540,000	1,558,384		(5,039)			4.510	4.155	MON	5,788	69,454	11/09/2018	05/16/2053
08162U-AW-0	Benchmark Mtg Tr CMBS Ser 2018-B8 Cl A5	CF		4	1.A	25,455,363	96.1070	23,751,835	24,714,000	25,008,673		(81,632)			4.232	3.873	MON	87,152	1,045,822	12/10/2018	01/15/2052
08162V-AE-8	Benchmark Mtg Tr CMBS Ser 2019-B10 Cl A4	CF		4	1.A	11,157,845	94.6180	10,218,744	10,800,000	10,956,596		(37,958)			3.717	3.329	MON	33,453	401,436	03/29/2019	03/15/2062
08162V-AG-3	Benchmark Mtg Tr CMBS Ser 2019-B10 Cl AM	CF		4	1.A	2,449,288	93.2520	2,217,525	2,378,000	2,409,362		(7,582)			3.979	3.628	MON	7,885	94,621	03/21/2019	03/15/2062
08163L-AG-4	Benchmark Mtg Tr CMBS Ser 2020-B21 Cl A5	CF		4	1.A	514,999	83.4270	417,134	500,000	508,763		(1,565)			1.978	1.637	MON	824	9,888	11/20/2020	12/15/2053
12116L-AA-7	Buford Capital GLBL Fin Sr Nt			2	3.B FE	975,555	99.4180	972,309	978,000	975,646		91			6.250	6.330	AO	12,904		11/21/2024	04/15/2028
12515B-AE-8	CD Comm Mtg Tr CMBS Ser 2019-CD8 Cl A4	CF		4	1.A	3,517,379	89.3930	3,052,771	3,415,000	3,469,638		(11,902)			2.912	2.529	MON	8,287	99,445	08/09/2019	08/15/2057
12529M-AF-5	Cantor Comm Real Estate Trust CMBS Ser 2019-CF1 Cl A5	CF		4	1.A	5,757,674	93.6860	5,237,025	5,590,000	5,663,956		(17,871)			3.786	3.434	MON	17,635	211,621	04/16/2019	05/15/2052
12529T-AX-1	Cantor Comml Real Estate Lend CMBS Ser 2019-CF3 Cl A4			4	1.A	1,441,997	90.2060	1,262,890	1,400,000	1,421,357		(4,324)			3.006	2.663	MON	3,506	42,077	12/09/2019	01/15/2053
12593Y-BD-4	Comm Mortgage Trust CMBS Ser 2016-CR28 Cl A3	CF		4	1.A	6,853,213	98.9960	6,717,563	6,785,712	6,784,329		(5,119)			3.495	3.366	MON	19,763	237,161	01/27/2016	02/10/2049
12652U-AU-3	CSAIL Commercial Mtg Tr CMBS Ser 2018-CX11 Cl A5	CF		4	1.A	8,324,139	97.2240	7,840,103	8,064,000	8,147,621		(30,872)			4.033	3.627	MON	27,102	325,229	04/10/2019	04/15/2051
12654Y-AA-7	CPT Mortgage Trust CMBS Ser 2019-CPT Cl A	CF		4	1.A	799,930	87.8190	834,280	950,000	841,093		18,818			2.865	5.599	MON	2,268	28,889	09/22/2022	11/13/2039
12655T-BM-0	COMM Mortgage Tr CMBS Ser 2019-GC44 Cl A5			4	1.A	2,368,982	89.6230	2,061,318	2,300,000	2,334,818		(7,120)			2.950	2.608	MON	5,654	67,850	11/19/2019	08/15/2057
17326C-AZ-7	Citigroup Comm Mtg Tr CMBS Ser 2017-B1 Cl A4	CF		4	1.A	4,737,853	95.8770	4,410,342	4,600,000	4,635,625		(15,329)			3.458	3.111	MON	13,256	159,068	08/15/2017	08/15/2050
17326D-AD-4	Citigroup Comm Mtg Tr CMBS Ser 2017-P8 Cl A4	CF		4	1.A	26,766,313	95.8800	25,075,366	26,153,000	26,308,807		(69,986)			3.465	3.191	MON	75,517	906,201	01/24/2018	09/15/2050
17327F-AD-8	Citigroup Comm Mtg Tr CMBS Ser 2018-B2 Cl A4	CF		4	1.A	15,449,604	97.0920	14,563,755	15,000,000	15,147,818		(49,308)			4.009	3.662	MON	50,113	601,350	03/08/2018	03/10/2051
17328F-AW-5	Citigroup Comm Mtg Tr CMBS Ser 2019-GC41 Cl A5	CF		4	1.A	9,063,964	90.1610	7,934,194	8,800,000	8,926,380		(27,078)			2.869	2.532	MON	21,037	252,446	08/05/2019	08/10/2056
17328H-BD-2	Citigroup Comm Mtg Tr CMBS Ser 2019-GC43 Cl A4	CF		4	1.A	10,299,634	88.6790	8,867,900	10,000,000	10,148,472		(31,098)			3.038	2.696	MON	25,317	303,800	10/29/2019	11/10/2052
17328R-AZ-2	Citigroup Comm Mtg Tr CMBS Ser 2020-GC46 Cl A5			4	1.A	2,935,352	87.9950	2,507,858	2,850,000	2,894,601		(8,793)			2.717	2.377	MON	6,453	77,435	02/13/2020	02/15/2053
22945D-AG-8	CSAIL Commercial Mtg Tr CMBS Ser 2019-C15 Cl A4	CF		4	1.A	16,446,468	95.9390	15,240,901	15,886,000	16,119,947		(61,281)			4.053	3.628	MON	53,654	643,844	04/04/2019	03/15/2052
36250S-AE-9	GS Mortgage Securities Trust CMBS Ser 2018-GS10 Cl A5	CF		4	1.A	17,823,009	95.9320	16,500,218	17,200,000	17,435,071		(68,669)			4.155	3.722	MON	59,555	714,660	04/04/2019	07/10/2051
36257H-BP-0	GS Mortgage Securities Trust CMBS Ser 2019-GC40 Cl A4	CF		4	1.A	8,776,592	91.8700	7,790,601	8,480,000	8,621,823		(31,476)			3.160	2.751	MON	22,331	267,968	10/22/2020	07/10/2052
46590R-AE-9	JP Morgan Chase Comm Mtg Secs CMBS 2016-JP3 Cl A5	CF		4	1.A	10,802,344	96.2630	10,588,897	11,000,000	10,950,037		22,904			2.870	3.113	MON	26,312	315,744	12/04/2017	08/15/2049
46591A-BA-2	JPMDB Commercial Mtge Securit CMBS Ser 2018-C8 Cl A4	CF		4	1.A	24,925,985	97.4890	23,592,217	24,200,000	24,451,406		(80,405)			4.211	3.856	MON	84,914	1,018,965	05/23/2018	06/15/2051
46868R-AA-2	Jackson Park Trust CMBS Ser 2019-LIC Cl A3	CF		4	1.A	7,936,953	88.6520	7,092,168	8,000,000	7,963,488		5,484			2.766	2.863	MON	18,440	221,280	11/07/2019	10/14/2039
48128Y-AW-1	JP Morgan Chase Comm Mtg Secs CMBS Ser 2019-COR4 Cl A5	CF		4	1.A	13,595,987	95.0480	12,546,389	13,200,000	13,366,944		(42,234)			4.029	3.681	MON	44,320	531,841	02/15/2019	03/10/2052
50245X-AA-5	LV 2024-Show A CMBS Ser 24-SHOW Cl A				1.A	34,999,990	99.1590	34,705,580	35,000,000	34,998,375		(1,614)			5.104	5.129	MON	148,874	302,710	09/27/2024	10/10/2029
52109X-AA-6	LBA Trust CMBS Ser 2024-7IND Cl A				1.A FE	14,364,000	100.0860	14,412,427	14,400,000	14,368,175		4,175			5.813	6.016	MON	39,813	187,879	09/20/2024	10/15/2041
556227-AA-4	Madison Avenue Trust CMBS Ser 2015-11MD Cl A	CF		4	1.A	6,085,251	97.8510	5,871,042	6,000,000	6,001,991		(10,297)			3.555	3.400	MON	17,774	216,843	09/15/2015	09/10/2035
61691N-AE-5	Morgan Stanley Capital I Tr CMBS Ser 2017-HR2 Cl A4	CF		4	1.A	25,748,473	95.7770	23,944,250	25,000,000	25,223,801		(82,110)			3.587	3.241	MON	74,729	896,750	12/12/2017	12/15/2050
61691Q-AE-8	Morgan Stanley Capital I Tr CMBS Ser 2018-L1 Cl A4	CF		4	1.A	20,289,700	97.3750	19,182,875	19,700,000	19,925,364		(65,159)			4.407	4.050	MON	72,348	868,179	10/12/2018	10/23/2051
61691U-BE-8	Morgan Stanley Capital I Tr CMBS Ser 2019-L3 Cl A4			4	1.A	694,219	91.3960	606,871	664,000	679,309		(3,092)			3.127	2.606	MON	1,730	20,763	12/12/2019	11/15/2052
61766L-BS-7	Morgan Stanley BAML Tr CMBS Ser 2016-C28 Cl A4	CF		4	1.A	8,146,875	98.2510	8,105,699	8,250,000	8,224,665		14,081			3.544	3.753	MON	24,365	292,380	12/06/2018	01/15/2049
61771M-AW-0	Morgan Stanley Capital I Tr CMBS Ser 2019-H7 Cl A4	CF		4	1.A	5,151,362	92.0360	4,601,780	5,000,000	5,070,780		(15,829)			3.261	2.912	MON	13,588	163,050	12/12/2019	07/15/2052
63874T-AA-5	Natixis Comm Mtg Sec CMBS Ser 2019-LVL Cl A	CF		4	1.A FE	2,368,991	92.9260	2,137,307	2,300,000	2,327,535		(7,895)			3.885	3.514	MON	7,446	89,355	04/12/2019	08/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78473H-AJ-5	SPGN TFLM Mortgage Trust CMBS Ser 2022-TFLM Cl C			4	1.G FE	1,270,000	97.8840	1,243,123	1,270,000	1,270,000					7.032	7.135	MON	4,217	101,460	02/09/2022	02/15/2039
78473H-AL-0	SPGN TFLM Mortgage Trust CMBS Ser 2022-TFLM Cl D			4	2.C FE	5,730,000	97.8940	5,609,332	5,730,000	5,730,000					7.882	8.012	MON	21,327	507,246	02/09/2022	02/15/2039
90276F-AW-4	UBS Commercial Mtg Tr CMBS Ser 2018-C10 Cl A4	CF		4	1.A	20,493,631	97.1830	19,252,032	19,810,000	20,053,769		(76,555)			4.313	3.896	MON	71,207	854,485	03/20/2019	05/15/2051
90276R-BE-7	UBS Commercial Mtg Tr CMBS Ser 2017-C4 Cl A4	CF		4	1.A	17,146,843	94.8290	15,932,287	16,801,000	16,888,271		(39,185)			3.563	3.327	MON	49,885	598,620	04/19/2018	10/15/2050
90276V-AE-9	UBS Commercial Mtg Tr CMBS Ser 2018-C8 Cl A4	CF		4	1.A	9,990,345	96.5430	9,364,700	9,700,000	9,791,663		(32,168)			3.983	3.632	MON	32,196	386,351	02/12/2018	02/15/2051
90276Y-AE-3	UBS Commercial Mtg Tr CMBS Ser 2019-C16 Cl A4	CF		4	1.A	5,304,461	93.9650	4,839,192	5,150,000	5,216,860		(16,534)			3.605	3.253	MON	15,471	185,647	03/27/2019	04/15/2052
90278K-BA-8	UBS Commercial Mtg Tr CMBS Ser 2018-C14 Cl A4	CF		4	1.A	9,681,953	97.3210	9,148,174	9,400,000	9,513,641		(30,725)			4.448	4.092	MON	34,843	418,045	11/28/2018	12/15/2051
90278P-BA-7	UBS Commercial Mtg Tr CMBS Ser 2019-C18 Cl A4			4	1.A	566,494	90.0840	495,461	550,000	558,391		(1,699)			3.035	2.693	MON	1,391	16,694	12/11/2019	12/15/2052
90291J-AW-7	UBS Commerical Mtg Tr CMBS 2018-C9 Cl A4	CF		4	1.A	15,425,791	96.2910	14,279,955	14,830,000	15,038,198		(68,119)			4.117	3.620	MON	50,879	610,551	04/03/2019	03/15/2051
90353D-AZ-8	UBS Comm Mtg Tr CMBS Ser 2018-C12 Cl A5	CF		4	1.A	13,080,981	96.9420	12,311,659	12,700,000	12,839,696		(42,121)			4.296	3.940	MON	45,468	545,617	08/03/2018	08/15/2051
90353K-AY-5	UBS Comm Mtg Tr CMBS Ser 2018-C13 Cl A4	CF		4	1.A	19,981,924	97.1190	18,841,144	19,400,000	19,623,361		(63,707)			4.334	3.979	MON	70,073	840,666	09/21/2018	10/15/2051
92939G-AA-5	WFLD Mortgage Tr CMBS Ser 2014-MONT Cl A	CF		4	1.A	6,793,067	91.6010	5,978,949	6,527,137	6,552,855		5,162			3.755	3.173	MON	20,423	249,166	10/17/2017	08/10/2031
92939G-AG-2	WFLD Mortgage Tr CMBS Ser 2014-MONT Cl B			4	2.C	6,081,288	80.7910	4,847,478	6,000,000	6,008,331		7,731			3.755	3.633	MON	18,774	229,043	08/07/2014	08/10/2031
94989V-AC-3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NXS3 Cl A3	CF		4	1.A	5,573,544	99.1880	5,473,908	5,518,737	5,514,620		(4,644)			3.354	3.205	MON	15,425	185,098	09/25/2015	09/15/2057
949937-AA-4	Wells Fargo Com. Mort. Trust MBS Ser 2024-SVEN Cl A				1.A FE	5,426,989	102.0530	5,510,867	5,400,000	5,423,710		(3,279)			6.011	5.932	MON	27,049	162,294	05/30/2024	06/10/2037
95001J-AX-5	Wells Fargo Comm Mtg Tr CMBS 2018-C44 A5	CF		4	1.A	16,891,016	96.9840	15,905,409	16,400,000	16,567,122		(54,314)			4.212	3.859	MON	57,564	690,768	04/30/2018	05/15/2051
95001N-AY-4	Wells Fargo Comm Mtg Tr CMBS Ser 2018-C45 Cl A4	CF		4	1.A	13,182,976	97.1320	12,432,896	12,800,000	12,962,394		(49,400)			4.184	3.766	MON	44,629	535,552	06/28/2018	06/15/2051
95001W-BB-3	Wells Fargo Comm Mtg Tr CMBS Ser 2019-C49 Cl A5	CF		4	1.A	15,140,368	95.9990	14,111,882	14,700,000	14,888,286		(47,170)			4.023	3.671	MON	49,282	591,381	02/21/2019	03/15/2052
95002E-BB-2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C55 Cl A5			4	1.A	5,767,966	89.0560	4,987,147	5,600,000	5,687,422		(17,391)			2.725	2.383	MON	12,717	152,600	02/07/2020	02/15/2053
95002X-BA-2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C57 Cl A1	CF		4	1.A	236,096	98.4690	232,488	236,102	236,029		(15)			0.903	0.892	MON	178	2,132	08/19/2020	08/15/2053
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						774,560,676	XXX	721,069,893	755,192,807	762,490,348		(2,069,744)			XXX	XXX	XXX	2,448,989	27,622,184	XXX	XXX
00173U-AA-2	American Money Management CLO Ser 2022-27A Cl A1A			4	1.A FE	22,650,000	100.1890	22,692,809	22,650,000	22,650,000					6.921	6.970	JAJO	324,986	1,786,208	11/08/2022	01/20/2036
00173U-AE-4	American Money Management CLO Ser 2022-27A Cl AJ			4	1.A FE	1,000,000	100.3140	1,003,136	1,000,000	1,000,000					7.367	7.420	JAJO	14,939	82,429	11/08/2022	01/20/2036
00173U-AG-9	American Money Management CLO Ser 2022-27A Cl B1			4	1.C FE	15,650,000	100.4160	15,715,041	15,650,000	15,650,000					7.717	7.780	JAJO	244,910	1,345,859	11/08/2022	01/20/2036
00173U-AL-8	American Money Management CLO Ser 2022-27A Cl C			4	1.F FE	7,300,000	100.5670	7,341,398	7,300,000	7,300,000					8.717	8.797	JAJO	129,042	702,200	11/08/2022	01/20/2036
00175M-BN-9	American Money Mgmt Corp CLO Ser 2014-15A Cl AR3			4	1.A FE	513,959	100.0730	514,336	513,959	513,959					6.038	5.115	JAJO	6,723	34,998	12/09/2021	01/15/2032
00177R-AA-5	American Money Mgmt Corp CLO Ser 2023-26A Cl A1			4	1.A FE	1,000,000	100.3660	1,003,658	1,000,000	1,000,000					6.560	6.604	JAJO	14,212	73,858	02/03/2023	04/15/2036
00177R-AB-3	American Money Mgmt Corp CLO Ser 2023-26A Cl A2			4	1.A FE	2,000,000	100.2460	2,004,922	2,000,000	2,000,000					6.910	6.960	JAJO	29,941	154,812	02/03/2023	04/15/2036
00177R-AC-1	American Money Mgmt Corp CLO Ser 2023-26A Cl B1			4	1.C FE	10,300,000	100.2940	10,330,303	10,300,000	10,300,000					7.060	7.112	JAJO	157,545	812,948	02/03/2023	04/15/2036
00177R-AE-7	American Money Mgmt Corp CLO Ser 2023-26A Cl C			4	1.F FE	6,600,000	100.6090	6,640,181	6,600,000	6,600,000					8.010	8.077	JAJO	114,536	584,489	02/03/2023	04/15/2036
01449W-AB-2	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A Cl A2A PTP			4	1.C FE	5,000,000	83.8850	4,194,225	5,000,000	5,000,000					5.099	5.131	MJSD	6,374	379,038	02/28/2006	09/23/2036
02157J-AA-3	Alterna Funding LLC ABS Ser 2024-1A Cl A				1.A FE	7,280,927	99.7930	7,265,863	7,280,927	7,280,927					6.260	6.342	MON	21,523	268,407	05/08/2024	05/16/2039
02158A-AA-1	Alternative Loan Issuer 2024 A Alternative Loan Issuer 2024 A				1.D PL	12,400,000	100.0000	12,400,000	12,400,000	12,400,000					5.599	5.306	MON	104,141		11/04/2024	11/15/2035
02158A-AB-9	Alternative Loan Issuer 2024 A Alternative Loan Issuer 2024 A				1.G PL	2,600,000	100.0000	2,600,000	2,600,000	2,600,000					6.329	5.997	MON	24,683		11/04/2024	11/15/2035
023765-AA-8	American Airlines Inc LBASS EETC Ser 16-2 Cl AA			1	1.F FE	378,644	94.3330	356,297	377,700	378,241		(124)			3.200	3.149	JD	537	12,086	03/19/2021	06/15/2028
02376L-AA-3	Amer Airline PTC Ser 21-1B PTT			4	2.B FE	3,009,052	93.3910	2,806,689	3,005,300	3,007,941		(272)			3.950	3.926	JJ	56,057	118,709	10/27/2021	01/11/2032
023771-R9-1	American Airlines Inc LBASS EETC Ser 2016-3 Cl AA			1	1.F FE	267,762	92.8000	245,720	264,783	266,529		(370)			3.000	2.784	AO	1,677	7,943	03/19/2021	10/15/2028
023771-S4-1	American Airlines Inc 3rd Lien PTC Ser 16-3 B PTT			4	3.A FE	3,431,841	97.8120	3,356,763	3,431,841	3,431,841					3.750	3.750	AO	27,169	128,694	09/20/2017	10/15/2025
02377D-AA-0	American Airlines Inc LBASS EETC Ser 2017-2B			4	3.A FE	4,241,043	97.3410	4,171,162	4,285,125	4,264,382		19,894			3.700	4.392	AO	33,472	158,550	09/13/2023	04/15/2027
02377L-AA-2	American Airlines Inc Secured Ser AA			1	1.F FE	3,779,274	91.1410	3,444,457	3,779,274	3,779,274					3.150	3.150	FA	44,973	119,047	08/01/2019	08/15/2033
02378M-AA-9	American Airlines Inc Secured Ser A			1	2.B FE	9,315,721	88.3620	8,215,064	9,297,013	9,309,747		(1,025)			3.500	3.474	FA	122,927	325,395	08/02/2019	08/15/2033
02378W-AA-7	American Airlines Inc LBASS EETC Ser 2017-1B			4	3.A FE	487,985	99.7110	500,299	501,750	500,282		8,987			4.950	7.230	FA	9,383	24,837	09/07/2023	08/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02379D-AA-8	American Airlines Inc Secured Ser B			1	3.C FE	10,098,056	93.9660	9,385,048	9,987,664	10,048,780		(9,091)			3.850	3.627	FA	145,265	384,525	02/05/2020	08/15/2029
03165U-AA-6	American Money Management Corp CLO Ser 24-30A Cl A1			4	1.A FE	40,500,000	100.6470	40,761,954	40,500,000	40,500,000					6.201	5.693	JAJO	493,562	1,851,861	01/12/2024	01/25/2036
03165U-AE-8	American Money Management Corp CLO Ser 2024-30A Cl B			4	1.C FE	12,750,000	100.9940	12,876,735	12,750,000	12,750,000					6.976	6.463	JAJO	168,002	638,994	01/12/2024	01/15/2037
03166H-AA-4	American Money Management Corp CLO Ser 2024-28A Cl A1A				1.A FE	32,800,000	100.6010	32,997,095	32,800,000	32,800,000					6.167	5.580	JAJO	410,201	779,557	05/14/2024	07/20/2037
03166H-AG-1	American Money Management Corp CLO Ser 2024-28A Cl B				1.C FE	8,200,000	100.1670	8,213,686	8,200,000	8,200,000					6.567	6.620	JAJO	109,201	206,278	05/14/2024	07/20/2037
03237C-AB-8	AXIS Equipment Finance Ser 2024-1A Cl A2				1.A FE	1,618,849	100.9410	1,634,258	1,619,022	1,618,899		50			5.380	5.446	MON	2,420	77,425	01/23/2024	01/21/2031
033348-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL			1	1.D	28,389	100.0860	28,414	28,389	28,389					6.340	6.424	MON	80	1,800	02/11/2003	02/15/2025
03765X-AG-1	Apidos CLO CLO Ser 2015-22A A1R			4	1.A FE	14,054,380	100.1500	14,075,392	14,054,380	14,054,380					5.939	3.938	JAJO	166,938	953,838	02/24/2020	04/20/2031
03765X-AJ-5	Apidos CLO CLO Ser 2015-22A A2R			4	1.A FE	4,000,000	100.1080	4,004,300	4,000,000	4,000,000					6.379	4.884	JAJO	51,032	289,413	02/24/2020	04/20/2031
03768M-AJ-6	Apidos CLO CLO Ser 2020-33A Cl AR			4	1.A FE	8,450,000	100.1530	8,462,886	8,450,000	8,450,000					6.046	5.398	JAJO	97,926	579,237	09/14/2021	10/24/2034
03768M-AL-1	Apidos CLO CLO Ser 2020-33A Cl BR			4	1.C FE	6,500,000	100.0800	6,505,174	6,500,000	6,500,000					6.496	5.969	JAJO	80,934	475,305	09/14/2021	10/24/2034
03768M-AN-7	Apidos CLO CLO Ser 2020-33A Cl CR			4	1.F FE	2,500,000	100.0570	2,501,415	2,500,000	2,500,000					6.796	6.283	JAJO	32,566	190,434	09/14/2021	10/24/2034
03768U-AA-7	Apidos CLO CLO Ser 2021-35A Cl A			4	1.A FE	8,050,000	100.1450	8,061,632	8,050,000	8,050,000					5.929	4.918	JAJO	95,457	545,514	02/16/2021	04/20/2034
03768U-AB-5	Apidos CLO CLO Ser 2021-35A Cl B			4	1.C FE	3,900,000	100.1410	3,905,495	3,900,000	3,900,000					6.279	5.470	JAJO	48,976	278,202	02/16/2021	04/20/2034
03768U-AC-3	Apidos CLO CLO Ser 2021-35A Cl C			4	1.F FE	1,850,000	100.0350	1,850,644	1,850,000	1,850,000					6.529	5.746	JAJO	24,157	136,682	02/16/2021	04/20/2034
03768W-AL-9	Apidos CLO CLO Ser 2020-34A Cl A1R			4	1.A FE	20,400,000	100.1350	20,427,601	20,400,000	20,400,000					6.029	5.572	JAJO	245,984	1,403,218	12/14/2021	01/20/2035
03768W-AQ-8	Apidos CLO CLO Ser 2020-34A Cl B1R			4	1.C FE	5,000,000	100.1440	5,007,175	5,000,000	5,000,000					6.529	6.150	JAJO	65,290	369,412	12/14/2021	01/20/2035
03768W-AU-9	Apidos CLO CLO Ser 2020-34A Cl CR			4	1.F FE	1,450,000	100.0790	1,451,151	1,450,000	1,450,000					6.929	6.580	JAJO	20,094	113,042	12/14/2021	01/20/2035
037989-AL-4	Apidos CLO Ser 2023-44A Cl A1R				1.A FE	17,500,000	100.7470	17,630,743	17,500,000	17,500,000					5.977	6.021	JAJO	188,863		10/11/2024	10/26/2037
037989-AN-0	Apidos CLO Ser 2023-44A BR			4	1.B FE	3,250,000	101.0020	3,282,568	3,250,000	3,250,000					6.267	6.316	JAJO	36,776		10/11/2024	10/26/2037
04015W-BL-7	Ares CLO Ltd CLO Ser 2016-39A Cl AR3				1.A FE	11,500,000	100.2930	11,533,684	11,500,000	11,500,000					6.052	6.096	JAJO	145,004	256,586	06/07/2024	07/18/2037
04015W-BN-3	Ares CLO Ltd CLO Ser 2016-39A Cl BR3				1.C FE	8,050,000	100.4900	8,089,405	8,050,000	8,050,000					6.367	6.417	JAJO	107,232	188,392	06/07/2024	07/18/2037
04016D-AS-4	Ares CLO Ltd CLO Ser 2016-41A Cl AR2			4	1.A FE	15,300,000	100.1130	15,317,228	15,300,000	15,300,000					5.988	4.958	JAJO	198,486	1,034,092	02/17/2021	04/15/2034
04016D-AW-5	Ares CLO Ltd CLO Ser 2016-41A Cl CR			4	1.F FE	350,000	100.0740	350,259	350,000	350,000					6.718	5.911	JAJO	5,094	26,246	02/17/2021	04/15/2034
04017N-AQ-5	Ares CLO Ltd CLO Ser 2020-57A Cl AR			4	1.A FE	18,575,000	100.1230	18,773,044	18,750,000	18,616,896		13,990			6.037	5.947	JAJO	213,827	1,284,696	04/06/2023	01/25/2035
04017N-AS-1	Ares CLO Ltd CLO Ser 2020-57A Cl BR			4	1.C FE	3,050,000	100.0200	3,050,610	3,050,000	3,050,000					6.537	6.141	JAJO	37,663	224,481	12/07/2021	01/25/2035
04017N-AU-6	Ares CLO Ltd CLO Ser 2020-57A CL CR			4	1.F FE	150,000	100.1940	150,291	150,000	150,000					6.937	6.557	JAJO	1,966	11,650	12/07/2021	01/25/2035
04018N-AN-1	Ares CLO Ser 2020-56A Cl AR			4	1.A FE	2,800,000	100.1040	2,802,904	2,800,000	2,800,000					6.047	5.484	JAJO	31,984	192,133	10/21/2021	10/25/2034
04018N-AQ-4	Ares CLO Ser 2020-56A Cl BR			4	1.C FE	2,700,000	100.0490	2,701,312	2,700,000	2,700,000					6.537	6.085	JAJO	33,341	198,721	10/21/2021	10/25/2034
04018N-AS-0	Ares CLO Ser 2020-56A Cl CR			4	1.F FE	2,100,000	100.1180	2,102,476	2,100,000	2,100,000					6.887	6.453	JAJO	27,320	162,033	10/21/2021	10/25/2034
04020F-AA-2	ARES CLO Ltd Inc CLO Ser 2023-ALF4A Cl A1			4	1.A FE	25,145,000	100.7250	25,327,301	25,145,000	25,145,000					6.397	6.445	JAJO	348,538	1,644,497	10/20/2023	10/15/2036
04020F-AC-8	ARES CLO Ltd CLO Ser 23-ALF4A Cl B			4	1.C FE	2,500,000	101.3100	2,532,750	2,500,000	2,500,000					7.306	7.369	JAJO	39,574	184,314	10/20/2023	10/15/2036
04047J-AA-3	Arivo Accept Auto Ln ABS Ser 2022-2A Cl A			4	1.C FE	4,867,769	101.0910	4,932,862	4,879,644	4,874,914		3,139			6.900	7.140	MON	14,029	336,695	10/28/2022	01/16/2029
046497-AC-7	Atalaya Equipment LBASS Ser 2021-1A Cl B			4	1.A FE	497,091	99.2600	493,510	497,189	497,182		24			2.080	2.096	MON	460	10,392	11/16/2021	02/15/2027
05335J-AB-9	Auxilior Term Funding LLC Ser 23-1A Cl A2				1.A FE	5,557,205	101.1390	5,621,061	5,557,747	5,557,433		255			6.180	6.266	MON	15,265	343,469	12/01/2023	12/15/2028
05532B-AL-2	BCC Middle Market CLO Ser 2018-1A Cl A1R			4	1.A FE	19,850,000	100.9350	20,035,617	19,850,000	19,850,000					6.867	6.923	JAJO	276,422	921,123	01/31/2024	04/20/2036
05555E-AA-5	Blackstonne Credit CLO CLO Ser 2024-1A Cl A			4	1.A FE	15,700,000	100.3880	15,760,979	15,700,000	15,700,000					6.447	5.300	JAJO	205,260	687,883	02/22/2024	04/20/2036
055978-AA-8	Blackstone Credit Fund CLO Ser 2023-1A Cl A			4	1.A FE	6,500,000	100.9260	6,560,164	6,500,000	6,500,000					6.917	5.609	JAJO	91,175	430,974	11/21/2023	01/20/2036
05685Q-AA-1	Bain Capital Credit CLO CLO Ser 2024-3A Cl A1				1.A FE	30,000,000	100.1740	30,052,140	30,000,000	30,000,000					6.136	6.176	JAJO	1,020,243		05/16/2024	07/16/2037
05685Q-AE-3	Bain Capital Credit CLO CLO Ser 2024-3A Cl B				1.C FE	7,500,000	100.5400	7,540,515	7,500,000	7,500,000					6.136	6.177	JAJO	255,061		05/16/2024	07/16/2037
05685X-AA-6	Bain Capital Credit CLO CLO Ser 2024-6A Cl A1				1.A FE	26,200,000	100.0170	26,204,428	26,200,000	26,200,000					5.947	5.986	JAJO	21,642		11/20/2024	01/21/2038
05685X-AC-2	Bain Capital Credit CLO CLO Ser 2024-6A Cl A2				1.A FE	5,000,000	100.0170	5,000,845	5,000,000	5,000,000					6.167	6.209	JAJO	4,283		11/20/2024	01/21/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05685X-AE-8	Bain Capital Credit CLO CLO Ser 2024-6A CL B				1.C FE	10,500,000	100.0170	10,501,775	10,500,000	10,500,000					6.317	6.361	JAJO	9,213		11/20/2024	01/21/2038
056921-AA-7	Bain Capital Credit CLO Ltd CLO Ser 2024-2A CI A1				1.A FE	14,000,000	100.1670	14,023,394	14,000,000	14,000,000					6.176	6.220	JAJO	187,336	417,458	03/28/2024	07/15/2037
056921-AE-9	Bain Capital Credit CLO Ltd CLO Ser 2024-2A CI B				1.C FE	5,500,000	100.8280	5,545,535	5,500,000	5,500,000					6.647	6.699	JAJO	79,214	175,588	03/28/2024	07/15/2037
066940-AA-5	Barclays Mortge Loan Trust Ser 23-NQM1 CI A1A			4	1.A FE	21,621,960	100.6260	21,757,459	21,622,061	21,614,984		(3,473)			6.031	6.053	MON	108,669	1,304,026	04/27/2023	01/25/2063
06742L-AX-1	Barclays Dryrock Issuance Tr Ser 23-1 CI A			4	1.A FE	16,117,523	100.2920	16,397,758	16,350,000	16,232,382		85,866			4.720	5.357	MON	34,299	771,720	08/23/2023	02/15/2029
06762T-AA-9	Babson CLO Ltd CLO Ser 2021-3A CI A			4	1.A FE	8,550,000	100.1240	8,560,576	8,550,000	8,550,000					6.044	5.540	JAJO	107,658	585,567	11/17/2021	01/18/2035
06762T-AC-5	Babson CLO Ltd CLO Ser 2021-3A CI B1			4	1.C FE	3,700,000	100.1290	3,704,766	3,700,000	3,700,000					6.494	6.089	JAJO	50,058	270,331	11/17/2021	01/18/2035
06762T-AE-1	Babson CLO Ltd CLO Ser 2021-3A CI C			4	1.F FE	1,350,000	100.0130	1,350,170	1,350,000	1,350,000					6.894	6.515	JAJO	19,389	104,124	11/17/2021	01/18/2035
06763H-AL-0	Babson CLO Ltd CLO Ser 2022-4A CI A1R				1.A FE	2,050,000	100.3490	2,057,146	2,050,000	2,050,000					5.977	6.021	JAJO	24,507		09/27/2024	10/20/2037
06763H-AQ-9	Babson CLO Ltd CLO Ser 2022-4A CI BR				1.C FE	1,000,000	101.0340	1,010,339	1,000,000	1,000,000					6.317	6.367	JAJO	12,635		09/27/2024	10/20/2037
06763M-AA-3	Babson CLO Ltd CLO Ser 2023-4A CI A			4	1.A FE	21,000,000	100.6270	21,131,712	21,000,000	21,000,000					6.376	6.421	JAJO	267,803	1,144,264	12/06/2023	01/20/2037
06763M-AC-9	Babson CLO Ltd CLO Ser 2023-4A CI B			4	1.C FE	7,250,000	101.3200	7,345,715	7,250,000	7,250,000					7.026	7.082	JAJO	101,881	431,434	12/06/2023	01/20/2037
072929-AA-0	Bayswater CLO Ltd Inc CLO Ser 23-1A CI A1			4	1.A FE	8,750,000	100.5640	8,799,324	8,750,000	8,750,000					6.040	5.195	JAJO	112,037	523,911	11/02/2023	01/20/2037
072929-AE-2	Bayswater CLO Ltd Inc CLO Ser 2023-1A CI B			4	1.C FE	4,550,000	101.4510	4,616,021	4,550,000	4,550,000					7.082	6.228	JAJO	65,338	300,280	11/02/2023	01/20/2037
08862G-AA-2	Bankers Healthcare Group ABS Ser 2023-B CI A			4	1.A FE	303,710	103.1610	313,352	303,750	303,718		5			6.920	7.025	MON	817	21,019	10/31/2023	12/17/2036
08862H-AA-0	Bankers Healthcare Group ABS Ser 2024-1A CI A				1.A FE	1,544,701	101.2530	1,564,184	1,544,833	1,544,711		10			5.810	5.884	MON	3,490	65,321	03/06/2024	04/17/2035
09261W-AA-2	Blackrock DLF IX CLO Ser 2020-IX CI A-1			4	1.A FE	5,507,378	99.8400	5,498,567	5,507,378	5,507,378					6.129	5.390	JAJO	65,634	362,567	07/19/2024	07/21/2030
09261W-AC-8	Blackrock DLF IX CLO Ser 2020-1 CI A-2			4	1.A FE	2,247,803	101.0200	2,270,731	2,247,803	2,247,803					6.129	5.284	JAJO	26,788	173,503	11/29/2021	07/21/2030
09261W-AE-4	Blackrock DLF IX CLO Ser 2020-1 CI B			4	1.C FE	899,269	101.2700	910,690	899,269	899,269					7.379	5.631	JAJO	12,903	73,984	08/04/2021	07/21/2030
09261W-AG-9	Blackrock DLF IX CLO Ser 2021-1 CL C			4	1.D FE	749,265	101.9300	763,726	749,265	749,265					8.612	7.773	JAJO	13,304	69,260	06/03/2021	07/21/2030
09261W-AJ-3	Blackrock DLF IX CLO Ser 2020-1 CI D			4	1.G FE	823,902	98.2500	809,484	823,902	823,902					9.379	7.995	JAJO	15,025	80,348	04/28/2021	07/21/2030
09261W-AL-8	Blackrock DLF IX CLO Ser 2020-1 CI E			4	2.C FE	706,031	93.7200	661,693	706,031	706,031					10.117	10.241	JAJO	14,286	72,442	02/17/2021	07/21/2030
09261W-AN-4	Blackrock DLF IX CLO Ser 2020-1 CI W			4	3.C FE	1,264,840	87.3100	1,104,332	1,264,840	1,264,840					2.500	2.508	JAJO	6,324	27,752	12/21/2020	07/21/2030
09609Q-AA-6	Blueberry Park CLO CLO Ser 2024-1A CI A				1.A FE	11,500,000	100.7110	11,581,777	11,500,000	11,500,000					5.967	6.010	JAJO	232,373		07/26/2024	10/20/2037
09609Q-AC-2	Blueberry Park CLO CLO Ser 24-1A CI B				1.C FE	5,750,000	100.9060	5,802,107	5,750,000	5,750,000					1.650	1.653	JAJO	30,834		07/26/2024	10/20/2037
11766C-AA-2	Bryant Park Funding Ltd CLO Ser 2024-22A CI A1			4	1.A FE	19,150,000	100.7780	19,298,891	19,150,000	19,150,000					6.267	6.309	JAJO	260,041	749,407	02/13/2024	04/15/2037
11766C-AE-4	Bryant Park Funding Ltd CLO Ser 2024-22A CI B			4	1.C FE	8,100,000	100.6330	8,151,233	8,100,000	8,100,000					6.747	6.797	JAJO	118,415	338,905	02/13/2024	04/15/2037
117913-AA-1	Bryant Park Funding Ltd CLO Ser 24-25A CI A1				1.A FE	16,450,000	100.0170	16,452,747	16,450,000	16,450,000					5.972	6.010	JAJO	5,458		11/18/2024	01/18/2038
117913-AE-3	Bryant Park Funding Ltd CLO Ser 2024-25A CI B				1.C FE	3,550,000	100.0170	3,550,593	3,550,000	3,550,000					6.332	6.377	JAJO	1,249		11/18/2024	01/18/2038
12511Q-AB-5	CCG Receivables Trust LBASS Ser 2023-2 CI A2			4	1.A FE	5,303,152	101.5700	5,386,504	5,303,259	5,303,178		37			6.280	6.364	MON	15,727	333,045	11/07/2023	04/14/2032
12598W-AA-0	COLT Funding LLC Ser 23-4 CI A1			4	1.A FE	27,467,336	101.5430	27,891,169	27,467,402	27,450,400		(15,822)			7.163	7.148	MON	163,958	1,967,490	11/02/2023	10/25/2068
12665*-AA-9	CVS Caremark CTL Wells Fargo Bk NW			4	2.B	1,287,596	106.1410	1,366,665	1,287,596	1,287,596					7.870	8.000	MON	5,911	131,228	09/30/2009	10/10/2031
126650-BS-8	CVS Health Corp LBASS PTC Nt			1	2.B FE	1,877,751	104.5460	1,544,354	1,477,206	1,643,507		(23,374)			7.507	4.220	MON	6,469	110,894	07/15/2014	01/10/2032
12665U-AA-2	CVS Health Corp ABS PTC Nt			1	2.C FE	3,149,648	92.3820	2,909,708	3,149,648	3,149,648					4.704	4.750	MON	8,643	148,159	12/11/2013	01/10/2036
12714#-AC-2	CTL Tr CTL Ser A 2019-3 Boston U LDN			4	1.D	21,433,290	90.6160	19,421,947	21,433,290	21,433,290					3.789	3.819	MON	36,094	812,106	04/24/2019	06/15/2035
12796*-AA-1	CTM Outlander ABS (PIMCO)			2	1.G PL	4,000,000	99.8680	3,994,719	4,000,000	4,000,000					6.987	7.049	JAJO	28,724		11/15/2024	11/25/2029
14077A-AB-2	Capteris Equipment Finance ABS Ser 24-1A CI A2				1.A FE	1,749,636	100.9270	1,766,214	1,750,000	1,749,709		73			5.580	5.653	MON	2,984	39,331	07/19/2024	07/20/2032
14315G-AN-5	Carlyle Global Market Strat CLO Ser 2020-2A CI A1R			4	1.A FE	37,250,000	100.1420	37,302,895	37,250,000	37,250,000					6.027	5.522	JAJO	424,100	2,548,476	11/05/2021	01/25/2035
14315G-AQ-8	Carlyle Global Market Strat CLO Ser 2020-2A CI A2R			4	1.C FE	14,250,000	100.1480	14,271,019	14,250,000	14,250,000					6.487	6.059	JAJO	174,621	1,041,563	11/05/2021	01/25/2035
14315G-AS-4	Carlyle Global Market Strat CLO Ser 2020-2A CI BR			4	1.F FE	3,000,000	100.3030	3,009,084	3,000,000	3,000,000					6.887	6.467	JAJO	39,029	231,476	11/05/2021	01/25/2035
14316M-AJ-0	Carlyle Global Mrkt Strategies CLO Ser 2021 CI A1AR				1.A FE	12,300,000	100.6010	12,373,935	12,300,000	12,300,000					6.017	6.062	JAJO	115,131		10/18/2024	01/15/2040
14316M-AN-1	Carlyle Global Mrkt Strategies CLO Ser 2021-1A CI A2R				1.C FE	8,000,000	100.0370	8,002,992	8,000,000	8,000,000					6.397	6.448	JAJO	79,611		10/18/2024	01/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14317G-AL-7	Carlyle Global Market Strat CLO Ser 2022-6A Cl AR			4	1.A FE	15,600,000	100.6320	15,698,545	15,600,000	15,600,000					6.223	6.270	JAJO	186,268	1,114,606	10/10/2023	10/25/2036
14317G-AN-3	Carlyle Global Market Strat CLO Ser 22-6A Cl BR			4	1.C FE	4,100,000	101.0460	4,142,902	4,100,000	4,100,000					6.923	6.981	JAJO	54,376	322,120	10/10/2023	10/25/2036
14317V-AQ-3	Carlyle Global Mrkt Strat CLO Ser 2019-4A Cl A11R			4	1.A FE	13,000,000	100.1320	13,017,212	13,000,000	13,000,000					5.976	5.087	JAJO	168,321	877,110	01/31/2022	04/15/2035
14317V-AW-0	Carlyle Global Mrkt Strat CLO Ser 2019-4A Cl BR			4	1.F FE	2,750,000	100.0760	2,752,101	2,750,000	2,750,000					6.806	6.525	JAJO	40,552	208,685	01/31/2022	04/15/2035
14317X-AQ-9	Caryle US CLO Ltd CLO Ser 2020-1A Cl A1AR			4	1.A FE	4,900,000	100.1440	4,907,071	4,900,000	4,900,000					6.049	5.401	JAJO	59,280	338,046	07/14/2021	07/20/2034
14317X-AU-0	Caryle US CLO Ltd CLO Ser 2020-1A Cl A2R			4	1.C FE	6,750,000	100.1440	6,759,686	6,750,000	6,750,000					6.529	5.890	JAJO	88,142	498,706	07/14/2021	07/20/2034
14688G-AB-0	Carvana Auto Receivables Trust Ser 23-P3 Cl A2			4	1.A FE	62,984	100.1760	63,100	62,989	62,988		3			6.090	6.176	MON	224	3,836	08/07/2023	11/10/2026
149791-AP-0	Cayuga Park CLO CLO Ser 2020-1A Cl AR			4	1.A FE	43,500,000	100.1670	43,572,819	43,500,000	43,500,000					6.029	5.231	JAJO	553,669	2,968,486	06/28/2021	07/17/2034
149791-AS-4	Cayuga Park CLO CLO Ser 2020-1A Cl B1R			4	1.C FE	5,900,000	100.1370	5,908,089	5,900,000	5,900,000					6.559	5.919	JAJO	81,697	434,413	06/28/2021	07/17/2034
149837-AA-4	CBA Small Balance Comm Mtg Tr LBASS Frnch Ln Ser 2006-1A CIA			4	5.A FE	110,669	77.1800	214,934	278,486	110,669					4.953	16.546	MON	230	15,338	04/24/2006	06/25/2038
15032E-AS-8	Cedar Funding Ltd CLO Ser 2017-8A Cl CR			4	1.F FE	13,000,000	100.1720	13,022,308	13,000,000	13,000,000					7.009	6.437	JAJO	192,360	1,016,657	08/18/2021	10/17/2034
15033B-AA-2	Cedar Funding Ltd CLO Ser 2024-18A Cl A			4	1.A FE	14,250,000	100.6590	14,343,908	14,250,000	14,250,000					6.176	6.222	JAJO	171,134	565,473	02/16/2024	04/23/2037
15033B-AE-4	Cedar Funding Ltd CLO 2024-18A Cl B			4	1.C FE	3,600,000	100.1440	3,605,195	3,600,000	3,600,000					6.676	6.730	JAJO	46,734	153,306	02/16/2024	04/23/2037
15033T-AN-5	Cedar Funding Ltd CLO Ser 2020-12A Cl A1R			4	1.A FE	12,144,072	100.1360	12,160,552	12,144,072	12,144,072					6.017	5.437	JAJO	138,034	829,608	10/29/2021	10/25/2034
15033T-AS-4	Cedar Funding Ltd CLO Ser 2020-12A Cl BR			4	1.C FE	5,350,000	100.1600	5,358,571	5,350,000	5,350,000					6.487	6.021	JAJO	65,560	391,043	10/29/2021	10/25/2034
15033T-AU-9	Cedar Funding Ltd CLO Ser 2020-12A Cl CR			4	1.F FE	600,000	100.0230	600,136	600,000	600,000					6.837	6.400	JAJO	7,749	45,990	10/29/2021	10/25/2034
15033X-AU-0	Cedar Funding Ltd CLO Ser 19-10A Cl AR2				1.A FE	54,000,000	100.1740	54,093,852	54,000,000	54,000,000					5.977	6.022	JAJO	385,542		10/29/2024	10/20/2037
15033X-AW-6	Cedar Funding Ltd CLO Ser 2019-10A Cl BR2				1.C FE	14,000,000	101.0160	14,142,240	14,000,000	14,000,000					6.317	6.367	JAJO	105,641		10/29/2024	10/20/2037
16144Q-AC-9	Chase Auto Owner Trust ABS Ser 24-5A Cl A3				1.A FE	1,299,863	98.9360	1,286,171	1,300,000	1,299,878		15			4.180	4.222	MON	906	13,736	09/13/2024	08/27/2029
165183-CZ-5	Chesapeake Funding II ABS Ser 23-2A Cl A1			4	1.A FE	1,849,369	101.6550	1,880,143	1,849,542	1,849,412		36			6.160	6.244	MON	4,747	113,932	09/12/2023	10/15/2035
20166R-AA-6	Commercial Equipment Finance ABS Ser 2024-1A Cl A				1.A FE	831,700	100.9250	839,478	831,784	831,716		17			5.970	6.051	MON	2,207	33,657	04/04/2024	07/16/2029
22767D-AA-6	Crossroads Asset Trust ABS Ser 2022-A Cl A			4	1.A FE	509,233	100.5530	512,057	509,240	509,236		2			6.350	6.436	MON	988	32,337	12/16/2022	04/21/2031
227927-AB-6	Crossroads Asset Trust ABS Ser 2024-A Cl A2				1.A FE	3,473,812	101.1810	3,515,037	3,474,016	3,473,851		39			5.900	5.977	MON	6,263	99,637	06/18/2024	08/20/2030
236057-AN-5	Danby Park CLO, Ltd CLO Ser 2022-1A Cl AR				1.A FE	8,150,000	100.5660	8,196,145	8,150,000	8,150,000					5.977	6.021	JAJO	97,432		10/09/2024	10/21/2037
236057-AQ-8	Danby Park CLO, Ltd CLO Ser 2022-1A Cl B1R				1.C FE	2,800,000	100.3080	2,808,635	2,800,000	2,800,000					6.317	6.367	JAJO	35,377		10/09/2024	10/21/2037
247361-ZV-3	Delta Airlines Inc PTC Ser 2020-AA			1	1.D FE	12,352,672	92.3590	11,408,829	12,352,672	12,352,672					2.000	2.000	JD		247,053	03/04/2020	12/10/2029
247361-ZW-1	Delta Airlines Inc PTC Ser 2020-A			1	1.G FE	6,883,265	92.3200	6,354,623	6,883,265	6,883,265					2.500	2.500	JD		172,082	03/04/2020	12/10/2029
25216B-AB-8	Dext ABS Ser 23-1 Cl A2			4	1.A FE	5,416,139	100.7110	5,455,121	5,416,625	5,416,460		147			5.990	6.070	MON	14,420	324,456	03/31/2023	03/15/2032
254683-CZ-6	Discover Card Mstr Tr Ser 23-A2 Cl A			4	1.A FE	14,615,914	100.6890	14,832,423	14,731,000	14,669,175		39,813			4.930	5.287	MON	32,277	726,238	08/23/2023	06/15/2028
26252V-AU-5	Dryden Senior Loan Fund CLO Ser 2020-77A Cl BR			4	1.C FE	10,500,000	100.0900	10,509,429	10,500,000	10,500,000					6.433	5.557	FMAN	78,799	768,227	05/14/2021	05/20/2034
26252V-AW-1	Dryden Senior Loan Fund CLO Ser 2020-77A Cl CR			4	1.F FE	7,500,000	99.9500	7,496,228	7,500,000	7,500,000					6.633	5.776	FMAN	58,035	563,984	05/14/2021	05/20/2034
26252W-BE-8	Dryden Senior Loan Fund CLO Ser 2019-76A Cl A1R2				1.A FE	21,375,000	100.4010	21,460,628	21,375,000	21,375,000					6.017	6.062	JAJO	278,676	187,359	08/15/2024	10/15/2037
26252W-BG-3	Dryden Senior Loan Fund CLO Ser 2019-76A Cl A2R2				1.A FE	2,325,000	100.0150	2,325,346	2,325,000	2,325,000					6.147	6.194	JAJO	30,967	20,782	08/15/2024	10/15/2037
26252W-BJ-7	Dryden Senior Loan Fund CLO Ser 2019-76A Cl BR2				1.C FE	4,500,000	100.9320	4,541,922	4,500,000	4,500,000					6.397	6.447	JAJO	62,374	41,724	08/15/2024	10/15/2037
26252W-BL-2	Dryden Senior Loan Fund CLO Ser 2019-76A Cl CR2				1.F FE	1,700,000	100.1240	1,702,100	1,700,000	1,700,000					6.647	6.702	JAJO	24,485	16,329	08/15/2024	10/15/2037
26253L-AJ-1	Dryden Senior Loan Fund CLO Ser 2020-78A Cl A1R				1.A FE	32,000,000	100.4740	32,151,552	32,000,000	32,000,000					6.177	6.224	JAJO	417,321	1,111,230	04/04/2024	04/17/2037
26253L-AN-2	Dryden Senior Loan Fund CLO Ser 2020-78A Cl B1R				1.B FE	8,000,000	100.6200	8,049,632	8,000,000	8,000,000					6.597	6.651	JAJO	111,424	294,888	04/04/2024	04/17/2037
29001Y-AA-1	Elmwood CLO 22 Ltd CLO Ser 2023-1A Cl A			4	1.A FE	51,300,000	100.3760	51,493,042	51,300,000	51,300,000					6.447	6.492	JAJO	698,259	3,718,978	02/08/2023	04/17/2036
29001Y-AC-7	Elmwood CLO 22 Ltd CLO Ser 2023-1A Cl B			4	1.C FE	1,950,000	100.3410	1,956,642	1,950,000	1,950,000					6.847	6.899	JAJO	28,189	149,295	02/08/2023	04/17/2036
29003Y-AA-9	Elmwood CLO 23 Ltd CLO Ser 23-2A CL A			4	1.A FE	21,350,000	100.3720	21,429,358	21,350,000	21,350,000					6.456	6.503	JAJO	294,810	1,547,726	03/13/2023	04/16/2036
29004C-AA-6	Elmwood CLO Ser 2024-1A Cl A1			4	1.A FE	37,400,000	100.1390	37,452,023	37,400,000	37,400,000					6.132	6.172	JAJO	477,812	1,438,172	02/15/2024	04/18/2037
29004C-AE-8	Elmwood CLO Ser 2024-1A Cl B			4	1.C FE	1,750,000	100.8280	1,764,483	1,750,000	1,750,000					6.632	6.680	JAJO	24,180	72,252	02/15/2024	04/18/2037
293601-AC-4	Ent Auto Receivables Trust Ser 23-1A Cl A2			4	1.A FE	1,410,896	100.3680	1,416,203	1,411,007	1,410,976		39			6.220	6.308	MON	3,657	87,765	09/26/2023	08/16/2027
29375Q-AB-4	Enterprise Fleet Financing ABS Ser 24-3 Cl A2				1.A FE	399,945	100.6400	402,558	400,000	399,965		20			5.310	5.382	MON	649	8,614	07/16/2024	04/20/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29375R-AB-2	Enterprise Fleet Financing LLC Ser 2024-2 Cl A2				1.A FE	699,955	100.8390	705,875	700,000	699,974		19			5.740	5.814	MON	1,228	25,671	04/23/2024	12/20/2026
29375R-AC-0	Enterprise Fleet Financing LLC Ser 2024-2 Cl A3				1.A FE	2,849,797	101.7190	2,899,000	2,850,000	2,849,835		39			5.610	5.679	MON	4,885	102,149	04/23/2024	04/20/2028
30165B-AE-3	Exeter Automobile Rec Tr ABS Ser 2024-5A Cl B				1.C FE	999,967	99.1930	991,933	1,000,000	999,967					4.480	4.524	MON	1,991	9,333	09/24/2024	04/16/2029
30166T-AC-7	Exeter Automobile Rec Trust Ser 23-4A CL A3			4	1.A FE	416,483	100.0490	416,710	416,507	416,504		18			6.060	6.142	MON	1,122	25,240	08/22/2023	09/15/2026
30166T-AD-5	Exeter Automobile Rec Trust Ser 23-4A CL B			4	1.C FE	12,249,217	100.4960	12,310,785	12,250,000	12,249,785		515			6.310	6.398	MON	34,354	772,975	08/22/2023	10/15/2027
302704-AA-9	FW Energy Asset Issuer LLC Class A				1.F PL	19,485,353	100.9870	19,677,706	19,485,353	19,485,353					7.151	7.257	MON	23,223	700,569	06/24/2024	06/26/2044
302704-AB-7	FW Energy Asset Issuer LLC Class B				2.B PL	5,908,476	101.1450	5,976,150	5,908,476	5,908,476					8.106	8.242	MON	7,982	240,801	06/24/2024	06/26/2044
30336C-AE-5	FCCU Auto Rec Trust ABS Ser 2024-1A Cl A3				1.A FE	4,799,361	101.2050	4,857,845	4,800,000	4,799,545		184			5.540	5.611	MON	11,819	144,779	05/22/2024	04/16/2029
30336N-AC-5	First Help Financial ABS Ser 2024-2A Cl A2				1.C FE	5,010,173	101.2910	5,075,110	5,010,426	5,010,206		33			5.890	5.966	MON	13,116	143,458	06/11/2024	06/15/2030
31425B-AA-5	FIC Funding LLC ABS Ser 2024-1A Cl A				1.A FE	21,701,506	99.8620	21,672,266	21,702,281	21,701,360		(146)			5.440	5.500	MON	52,471	396,814	08/07/2024	08/15/2036
31568A-AB-2	First Help Financial LLC Ser 2024-1A Cl A2				1.C FE	3,476,788	100.9500	3,510,081	3,477,046	3,476,864		75			5.690	5.762	MON	8,793	161,023	02/12/2024	02/15/2030
35105A-AB-3	Foursight Capital Auto Rec Tr Ser 2024-1 Cl A2				1.A FE	1,142,379	100.4850	1,147,952	1,142,415	1,142,395		16			5.490	5.555	MON	2,788	54,704	01/24/2024	01/16/2029
35105A-AC-1	Foursight Capital Auto Rec Tr Ser 2024-1 Cl B				1.C FE	385,940	100.6710	388,591	386,000	385,959		18			5.550	5.620	MON	952	18,686	01/24/2024	05/15/2029
36269H-AC-6	GLS Auto Receivables Trust Ser 2024-1A Cl A3				1.A FE	1,349,964	100.4360	1,355,891	1,350,000	1,349,984		20			5.400	5.463	MON	3,240	60,953	02/09/2024	09/15/2027
36271B-AC-5	GLS Auto Rec Trust ABS Ser 2024-4A Cl A2				1.A FE	2,399,921	99.5940	2,390,249	2,400,000	2,399,931		9			4.430	4.473	MON	4,725	19,787	10/01/2024	12/17/2029
37988X-AB-1	GLS Auto Select Receivables Tr Ser 2024-1A Cl A2				1.A FE	1,348,131	100.5550	1,355,637	1,348,159	1,348,136		5			5.240	5.299	MON	3,140	63,383	01/12/2024	03/15/2030
37989E-AC-0	GLS Auto Rec Trust ABS Ser 2024-3A Cl A2				1.A FE	491,526	101.1860	497,363	491,531	491,527		1			5.590	5.656	MON	1,221	11,983	06/27/2024	10/15/2029
38138J-AN-3	GoldenTree Loan Management CLO Ser 21-9A Cl AR				1.A FE	2,400,000	100.1750	2,404,202	2,400,000	2,400,000					6.117	6.161	JAJO	29,771	82,547	03/27/2024	04/20/2037
38138J-AS-2	GoldenTree Loan Management CLO Ser 21-9A Cl BR				1.C FE	3,700,000	100.4420	3,716,369	3,700,000	3,700,000					6.567	6.620	JAJO	49,274	135,677	03/27/2024	04/20/2037
38218D-AA-7	Goodgreen Trust LBASS Ser 2019-1A Cl A			4	1.C FE	1,047,111	88.7260	881,959	994,021	1,037,140		(1,497)			3.860	3.452	MON	1,705	38,369	08/01/2019	10/15/2054
38218G-AA-0	Goodgreen Trust LBASS Ser 2018-1A Cl A			4	1.A FE	435,425	88.4880	367,057	414,809	431,457		(1,306)			3.930	3.493	MON	725	16,302	08/01/2019	10/15/2053
38218J-AA-4	Goodgreen Trust ABS Ser 2022-1A Cl A				1.A FE	12,456,402	85.4450	10,651,786	12,466,322	12,458,519		764			3.840	3.884	MON	21,276	478,707	03/15/2022	10/15/2056
387422-AB-4	SCFGP 2023-1A B ABS Se 23-1A Cl A2			4	1.A FE	9,674,090	101.4140	9,812,169	9,675,350	9,674,592		394			6.510	6.606	MON	19,246	629,865	10/11/2023	05/20/2030
387422-AD-0	SCFGP 2023-1A B ABS Se 23-1A Cl B			4	1.C FE	9,997,346	105.0330	10,503,250	10,000,000	9,997,772		370			6.620	6.717	MON	20,228	662,000	10/11/2023	04/20/2033
40171B-AA-2	Guggenheim Corp Funding CLO Ser 23-6A Cl A			4	1.A FE	2,500,000	101.0850	2,527,120	2,500,000	2,500,000					7.126	7.177	JAJO	33,650	168,078	11/21/2023	01/25/2036
40171C-AA-0	Guggenheim Corp Funding CLO Ser 2024-7A Cl A			4	1.A FE	13,200,000	100.9400	13,324,133	13,200,000	13,200,000					7.017	7.071	JAJO	167,244	768,136	01/10/2024	01/28/2036
40443Q-AA-1	HPS Private Credit CLO CLO Ser 2024-2A Cl A			4	1.A FE	24,650,000	100.2320	24,707,139	24,650,000	24,650,000					6.503	6.543	FMAN	209,294	1,188,874	02/14/2024	05/15/2036
43133M-AA-9	Hildene CLO CLO Ser 6A Cl A1				1.A FE	13,230,000	98.0030	13,230,365	13,500,000	13,232,750		2,750			6.376	6.775	JAJO	98,029		11/04/2024	10/25/2039
44148J-AA-7	Hotwire Funding LLC Ser 2021-1 Cl A2				1.F FE	1,300,000	94.5640	1,229,336	1,300,000	1,300,000					2.311	2.322	MON	918	30,043	11/09/2021	11/20/2051
44328J-AA-9	HPS Private Credit CLO CLO Ser 23-1A Cl A1			4	1.A FE	30,100,000	100.6080	30,283,128	30,100,000	30,100,000					7.247	5.998	JAJO	472,645	3,236,624	05/15/2023	07/15/2035
46148J-AA-2	Invesco CLO LTD CLO Ser 2024-1RA Cl AR				1.A FE	1,600,000	100.7830	1,612,534	1,600,000	1,600,000					6.206	6.253	JAJO	21,514	63,430	03/13/2024	04/15/2037
46148J-AC-8	Invesco CLO LTD CLO Ser 2024-1RA Cl BR				1.C FE	1,750,000	100.5220	1,759,135	1,750,000	1,750,000					6.747	6.803	JAJO	25,584	74,938	03/13/2024	04/15/2037
46604C-AA-4	Ivy Hill Middle Market Credit CLO Ser 20A Cl A			4	1.A FE	6,300,000	100.5470	6,334,442	6,300,000	6,300,000					7.047	3.773	JAJO	96,196	496,826	02/13/2023	04/15/2035
46604K-AA-6	Ivy Hill Middle Market Cr Fund CLO Ser 2024-22A Cl A				1.A FE	16,250,000	100.2030	16,282,939	16,250,000	16,250,000					6.517	5.337	JAJO	214,757	730,869	02/07/2024	04/20/2036
46657W-AU-2	JPM Mortgage Trust ABS Ser 2024-4 Cl A9				1.A	20,086,891	100.7150	20,290,670	20,146,702	20,084,407		(2,484)			6.500	6.545	MON	109,128	873,024	04/17/2024	10/25/2054
46657X-AA-4	JW Com Mort trust CMBS Ser 2024-MRCO Cl A			6	1.A	4,987,500	100.0740	5,003,680	5,000,000	4,990,675		3,175			6.065	6.278	MON	14,319	164,662	06/11/2024	06/15/2039
50117B-AB-6	Kubota Credit Owner Trust Ser 2024-1A Cl A2				1.A FE	1,721,145	100.4200	1,728,397	1,721,168	1,721,152		7			5.390	5.452	MON	4,123	75,763	02/14/2024	01/15/2027
50190K-AN-0	LCM Ltd Partnership CLO Ser 40A Cl A1R				1.A FE	22,300,000	100.2510	22,356,062	22,300,000	22,300,000					6.017	6.057	JAJO	55,912		12/04/2024	01/15/2038
50190K-AS-9	LCM Ltd Partnership CLO Ser 40A Cl BR				1.C FE	11,100,000	100.0170	11,101,920	11,100,000	11,100,000					6.447	6.499	JAJO	29,819		12/04/2024	01/15/2038
50202C-AA-2	LCM Ltd Partnership CLO Ser 33A Cl A			4	1.A FE	15,362,450	100.0860	15,713,518	15,700,000	15,455,045		35,517			6.019	6.595	JAJO	188,997	1,078,327	04/20/2023	07/20/2034
50202C-AC-8	LCM Ltd Partnership CLO Ser 33A Cl B			4	1.C FE	3,468,600	100.0710	3,602,556	3,600,000	3,490,823		6,609			6.529	7.252	JAJO	47,009	265,977	04/20/2023	07/20/2034
50203C-AA-1	LCM Ltd Partnership CLO Ser 34A Cl A1			4	1.A FE	3,392,235	100.1200	3,504,204	3,500,000	3,446,608		(7,095)			6.049	6.629	JAJO	42,343	241,462	07/25/2022	10/20/2034
50203C-AC-7	LCM Ltd Partnership CLO Ser 34A A2			4	1.A FE	7,692,000	99.9630	7,997,000	8,000,000	7,754,913		29,471			6.229	7.053	JAJO	99,664	566,592	05/17/2023	10/20/2034
50203C-AG-8	LCM Ltd Partnership CLO Ser 34A Cl C			4	1.F FE	4,450,000	100.1160	4,455,149	4,450,000	4,450,000					6.879	6.360	JAJO	61,223	344,655	08/19/2021	10/20/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50204H-AQ-4	LCM Ltd Partnership CLO Ser 38A A1AR			4	1.A FE	15,000,000	100.3370	15,050,520	15,000,000	15,000,000					6.406	6.457	JAJO	208,192	1,077,446	08/24/2023	10/15/2036
50204H-AW-1	LCM Ltd Partnership CLO Ser 38A B1R			4	1.C FE	4,975,000	100.6380	5,006,716	4,975,000	4,975,000					7.256	7.321	JAJO	78,213	400,228	08/24/2023	10/15/2036
50204H-BA-8	LCM Ltd Partnership CLO Ser 38A CR			4	1.F FE	2,300,000	100.7820	2,317,988	2,300,000	2,300,000					7.756	7.831	JAJO	38,650	196,690	08/24/2023	10/15/2036
525935-AB-8	Lendbuzz Securitization Trust Ser 2024-1A CI A2				1.D FE	1,163,157	101.0670	1,175,671	1,163,260	1,163,193		36			6.190	6.276	MON	3,200	63,005	01/19/2024	08/15/2029
52609Y-AB-7	Lendbuzz Securitization Trust ABS Ser 2024-3A CI A2				1.C FE	5,012,715	100.0080	5,000,410	5,000,000	5,010,695		(2,020)			4.970	4.848	MON	11,044	60,744	09/25/2024	10/15/2030
551925-AA-8	M&T Equipment Notes Ser 23-1A CI A2			4	1.A FE	4,304,330	100.2790	4,316,484	4,304,484	4,304,437		76			6.090	6.171	MON	11,651	262,143	08/08/2023	07/15/2030
55286G-AA-1	MFRA Trust Ser 23-INV1 CI A1			4	1.A	240,901	99.6140	239,560	240,488	240,747		(104)			5.920	5.896	MON	1,186	14,237	05/04/2023	02/25/2058
557910-AN-6	Acciona SA CLO Ser 2022-60A CI A1R				1.A FE	36,000,000	100.5870	36,211,140	36,000,000	36,000,000					5.996	6.036	JAJO	407,719		10/04/2024	10/25/2037
557910-AS-5	Madison Park Funding Ltd CLO Ser 2022-60A CI BR				1.B FE	13,450,000	100.7410	13,549,678	13,450,000	13,450,000					6.376	6.421	JAJO	161,983		10/04/2024	10/25/2037
55820J-BC-3	Madison Park Funding Ltd CLO Ser 2016-21A CI AARR			4	1.A FE	28,000,000	100.1610	28,045,136	28,000,000	28,000,000					5.998	5.263	JAJO	363,849	1,895,295	10/26/2021	10/15/2032
55820J-BG-4	Madison Park Funding Ltd CLO Ser 2016-21A CI A2RR			4	1.C FE	28,000,000	100.0800	28,022,428	28,000,000	28,000,000					6.568	6.062	JAJO	398,429	2,057,112	10/26/2021	10/15/2032
55820J-BJ-8	Madison Park Funding Ltd CLO Ser 2016-21A CI BRR			4	1.F FE	1,750,000	100.1770	1,753,101	1,750,000	1,750,000					7.118	6.631	JAJO	26,987	138,328	10/26/2021	10/15/2032
55822N-AA-7	Madison Park Funding Ltd CLO Ser 2023-61A CI A			4	1.A FE	7,555,000	100.5770	7,598,607	7,555,000	7,555,000					6.347	6.391	JAJO	95,909	420,746	11/22/2023	01/20/2037
55822N-AE-9	Madison Park Funding Ltd CLO Ser 2023-61A CI B			4	1.C FE	1,500,000	101.2440	1,518,653	1,500,000	1,500,000					7.017	7.072	JAJO	21,052	91,493	11/22/2023	01/20/2037
55952M-AA-1	Magnetite CLO Ltd CLO Ser 2023-34A CI A			4	1.A FE	44,650,000	100.3110	44,788,906	44,650,000	44,650,000					6.297	6.336	JAJO	601,218	3,279,909	01/18/2023	04/20/2036
55952M-AC-7	Magnetite CLO Ltd CLO Ser 2023-34A CI B			4	1.C FE	3,450,000	100.3860	3,463,307	3,450,000	3,450,000					7.117	7.169	JAJO	49,792	275,588	01/18/2023	04/20/2036
55955E-AL-2	Magnetite CLO Ltd CLO Ser 2020-27A CI AR			4	1.A FE	25,200,000	100.0900	25,222,680	25,200,000	25,200,000					6.019	5.302	JAJO	303,358	1,730,818	08/25/2021	10/20/2034
55955E-AN-8	Magnetite CLO Ltd CLO Ser 2020-27A CI BR			4	1.C FE	4,550,000	100.1130	4,555,160	4,550,000	4,550,000					6.429	5.831	JAJO	58,504	331,526	08/25/2021	10/20/2034
55955E-AQ-1	Magnetite CLO Ltd CLO Ser 2020-27A CI CR			4	1.F FE	2,300,000	100.2280	2,305,237	2,300,000	2,300,000					6.729	6.166	JAJO	30,953	174,619	08/25/2021	10/20/2034
55955L-AJ-1	Magnetite CLO Ltd CLO Ser 2020-28A CI AR			4	1.A FE	10,850,000	100.0900	10,859,765	10,850,000	10,850,000					6.009	5.493	JAJO	130,396	744,107	10/27/2021	01/20/2035
55955L-AL-6	Magnetite CLO Ltd CLO Ser 2020-28A CI BR			4	1.C FE	3,350,000	100.1470	3,354,911	3,350,000	3,350,000					6.479	6.060	JAJO	43,409	245,799	10/27/2021	01/20/2035
55955L-AN-2	Magnetite CLO Ltd CLO Ser 2020-28A CI CR			4	1.F FE	600,000	100.1680	601,006	600,000	600,000					6.779	6.377	JAJO	8,135	45,859	10/27/2021	01/20/2035
56579U-BA-3	Marathon CLO LTD CLO Ser 2020-15A CI A1R3				1.A FE	3,000,000	100.3370	3,010,098	3,000,000	3,000,000					5.973	6.017	FMAN	23,396	67,301	06/27/2024	08/15/2037
56579U-BG-0	Marathon CLO LTD CLO Ser 2020-15A CI A2R3				1.C FE	1,400,000	100.1300	1,401,817	1,400,000	1,400,000					6.273	6.322	FMAN	11,466	32,830	06/27/2024	08/15/2037
59549W-AB-9	Mid State Tr LBASS Ser 11 CI M1			4	2.B FE	115,562	99.3050	114,761	115,564	115,564					5.598	5.664	MON	288	6,469	06/18/2003	07/15/2038
62890Q-AB-1	NMEF Funding LLC ABS Ser 23-1 CI A2			4	1.A FE	8,956,921	101.0170	9,048,077	8,956,958	8,956,900		17			6.570	6.661	MON	26,154	588,472	09/12/2023	06/17/2030
62919U-AB-9	NMEF Funding LLC ABS Ser 2024-A CI A2				1.A FE	2,499,729	100.1910	2,504,770	2,500,000	2,499,768		39			5.150	5.212	MON	5,722	38,983	08/20/2024	12/15/2031
62934#-AC-1	NLC Loan Funding LLC (PIMCO BRAVO) Sr Nt				1.B PL	61,900,000	101.4220	62,780,156	61,900,000	61,900,000					5.500	5.500	FMAN	576,874		10/28/2024	11/06/2026
62988#-AA-0	CTL NOAA Lease Finance Trust Sr Sec Nt			4	1.A Z	6,812,754	95.1890	6,485,021	6,812,754	6,812,754					5.096	5.150	MON	15,430	347,178	04/05/2023	03/15/2038
63080#-AA-5	NARA Caves Lease Tr CTL			4	1.A	1,931,309	99.2110	1,916,080	1,931,309	1,931,309					5.300	5.300	MON	4,549	102,359	06/03/2010	09/15/2028
640970-AA-7	Neuberger Berman CLO CLO Ser 2024-58A CI A				1.A FE	9,000,000	100.3350	9,030,132	9,000,000	9,000,000					5.972	6.014	JAJO	55,244		10/18/2024	10/18/2038
640970-AC-3	Neuberger Berman CLO CLO Ser 2024-58A CI B				1.C FE	5,000,000	100.2350	5,011,735	5,000,000	5,000,000					6.282	6.329	JAJO	32,284		10/18/2024	10/18/2038
64129U-CC-7	Neuberger Berman CLO CLO Ser 2014-17A CI AR3				1.A FE	6,800,000	100.5050	6,834,347	6,800,000	6,800,000					6.032	6.075	JAJO	80,891	165,716	06/04/2024	07/22/2038
64129U-CG-8	Neuberger Berman CLO CLO Ser 2014-17A CI BR3				1.C FE	3,000,000	100.4870	3,014,604	3,000,000	3,000,000					6.332	6.380	JAJO	37,462	76,385	06/04/2024	07/22/2038
64133K-AW-1	Neuberger Berman CLO Ltd CLO Ser 20-36A CI A1R2			4	1.A FE	20,250,000	100.1420	20,278,674	20,250,000	20,250,000					5.917	5.963	JAJO	239,655	832,438	02/26/2024	04/20/2033
64133K-AY-7	Neuberger Berman CLO Ltd CLO Ser 20-36A CI BR2			4	1.C FE	5,250,000	100.0650	5,253,397	5,250,000	5,250,000					6.417	6.469	JAJO	67,383	232,150	02/26/2024	04/20/2033
64133R-AJ-5	Neuberger Berman CLO Ltd CLO Ser 2020-38A CI A1R			4	1.A FE	11,050,000	100.2660	11,079,338	11,050,000	11,050,000					6.019	5.308	JAJO	133,020	758,950	09/27/2021	10/20/2035
64133R-AL-0	Neuberger Berman CLO Ltd Ser 2020-38A CI BR			4	1.C FE	7,700,000	100.2000	7,715,400	7,700,000	7,700,000					6.529	6.023	JAJO	100,547	568,895	09/27/2021	10/20/2035
64133R-AN-6	Neuberger Berman CLO Ltd CLO Ser 2020-38A CI CR			4	1.F FE	4,650,000	100.2970	4,663,811	4,650,000	4,650,000					6.879	6.398	JAJO	63,975	360,145	09/27/2021	10/20/2035
64134G-AQ-2	Neuberger Berman CLO Ltd CLO Ser 20-39A CI BR			4	1.C FE	500,000	100.7350	503,674	500,000	500,000					6.617	6.670	JAJO	6,617	22,628	03/05/2024	04/20/2038
64135F-AN-0	Neuberger Berman CLO Ltd CLO Ser 2022-52A CI AR				1.A FE	13,150,000	100.2130	13,177,944	13,150,000	13,150,000					5.985	6.028	JAJO	150,841		10/11/2024	10/24/2038
64135F-AQ-3	Neuberger Berman CLO Ltd CLO Ser 2022-52A CI BR				1.C FE	5,100,000	100.9220	5,147,002	5,100,000	5,100,000					6.266	6.314	JAJO	62,498		10/11/2024	10/24/2038
66981F-AC-4	AMSR Trust Ser 20-SFR4 CI C			4	1.E FE	5,447,578	97.2130	5,832,798	6,000,000	5,746,336		266,041			1.856	6.828	MON	9,280	111,360	11/13/2023	11/17/2037
67109F-AU-9	OHA Credit Partners Ltd CLO Ser 2015-11A CI A1R2				1.A FE	2,500,000	100.6900	2,517,258	2,500,000	2,500,000					6.077	6.123	JAJO	30,809	72,282	05/06/2024	04/20/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67117A-AA-4	OHA Credit Partners Ltd CLO Ser 2023-14A Cl A			4	1.A FE	27,200,000	100.3090	27,283,912	27,200,000	27,200,000					6.334	6.376	JAJO	349,354	1,964,789	01/31/2023	04/20/2036
67117A-AE-6	OHA Credit Partners Ltd CLO Ser 2023-14A Cl B			4	1.C FE	4,200,000	100.3300	4,213,843	4,200,000	4,200,000					7.575	7.634	JAJO	64,510	324,795	01/31/2023	04/20/2036
67118H-AA-8	Onslow Bay Financial LLC LBASS Ser 2024-NQM2 Cl A1				1.A	27,105,125	100.4270	27,221,152	27,105,358	27,093,332		(11,793)			5.878	5.807	MON	132,771	1,460,482	01/25/2024	12/25/2063
674921-AB-7	OCCU 2023-1A A2 Ser 23-1A Cl A2			4	1.A FE	2,600,655	100.3840	2,610,899	2,600,914	2,600,825		133			6.230	6.321	MON	7,202	162,037	09/22/2023	04/15/2027
68267E-AA-2	OneMain Direct Auto Rec Tr LBASS Ser 2019-1A Cl A			4	1.A FE	1,983,752	99.5380	1,974,918	1,984,092	1,984,058		38			3.630	3.661	MON	3,401	72,023	03/12/2019	09/14/2027
69120Y-AA-3	Owl Rock CLO Ltd CLO Ser 2024-16A Cl A			4	1.A FE	9,300,000	101.2050	9,412,084	9,300,000	9,300,000					6.617	6.668	JAJO	124,793	430,389	02/07/2024	04/20/2036
69121C-AA-0	Owl Rock CLO VIII, LLC CLO Ser 22-8A Cl AT			4	1.A FE	7,800,000	100.2140	7,816,708	7,800,000	7,800,000					7.021	7.080	FMAN	63,891	617,343	09/21/2022	11/20/2034
69121M-AA-8	Owl Rock CLO CLO Ser 23-14A Cl A			4	1.A FE	1,500,000	100.7030	1,510,550	1,500,000	1,500,000					7.017	7.074	JAJO	21,345	107,696	11/07/2023	10/20/2035
69121X-AA-4	Owl Rock CLO VIII, LLC CLO Ser 2019-1A Cl ANR			4	1.A FE	11,750,000	100.8490	11,849,722	11,750,000	11,750,000					6.921	6.978	FMAN	94,875	803,577	12/08/2023	02/20/2036
69392B-AB-2	PEAC Solutions Receivables LLC ABS Ser 2024-2A Cl A2				1.A FE	1,999,791	99.7920	1,995,832	2,000,000	1,999,823		33			4.740	4.796	MON	2,897	21,067	09/24/2024	04/20/2027
69392B-AC-0	PEAC Solutions Receivables LLC ABS Ser 2024-2A Cl A3				1.A FE	999,781	99.0540	990,541	1,000,000	999,798		17			4.650	4.705	MON	1,421	10,333	09/24/2024	10/20/2031
693977-AA-8	PRP Advisors LLC RMBS Ser 2024-NQM1 Cl A1				1.A	37,582,880	101.0580	37,980,624	37,582,921	37,572,047		(10,833)			6.265	6.253	MON	196,214	1,962,142	03/12/2024	10/25/2068
73019#-AD-4	PNC Equip Finc LLC LBASS Priv Pl Nt Ser D			4	1.D YE	800,034	96.4470	771,610	800,034	800,034					3.050	3.050	MN	3,118	24,344	11/15/2012	11/15/2027
737473-AB-4	Post Road Equipment Finance Ser 2024-1A Cl A2				1.A FE	644,838	100.6710	649,219	644,889	644,858		20			5.590	5.660	MON	1,602	30,141	02/06/2024	11/15/2029
74041E-AC-9	Preferred Term Sec Ltd VI LBASS Mezz Nt PTP			4	1.G FE	211,362	78.9010	3,003,356	3,806,501	211,362					5.657	68.541	MJSD	5,383	249,914	06/25/2012	03/23/2035
74042C-AA-6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-1 PTP			4	1.A FE	911,950	96.0730	1,290,809	1,343,573	1,055,285		24,031			5.454	9.803	MJSD	1,832	87,828	10/02/2012	03/22/2038
74042H-AC-1	Preferred Term Sec Ltd LBASS XIX Nt Cl B PTP			4	1.D FE	2,559,508	74.8380	1,915,210	2,559,127	2,559,275		(8)			5.220	5.252	MJSD	3,340	159,460	03/23/2006	12/22/2035
74042J-AA-1	Preferred Term Sec Ltd LBASS XXI Nt Ser A-1 PTP			4	1.A FE	1,212,338	92.2380	1,118,241	1,212,338	1,212,338					4.709	4.736	MJSD	1,427	72,482	02/17/2006	03/22/2038
74113Q-AC-5	Prestige Auto Receivables Tr ABS Ser 2024-1A Cl A2				1.A FE	1,586,348	100.2660	1,590,663	1,586,442	1,586,401		53			5.690	5.765	MON	3,510	64,442	03/19/2024	05/17/2027
74113Q-AE-1	Prestige Auto Receivables Tr ABS Ser 2024-1A Cl B				1.C FE	499,946	100.7220	503,610	500,000	499,966		20			5.710	5.785	MON	1,269	20,381	03/19/2024	05/15/2028
74113S-AC-1	Prestige Auto Receivables Trus ABS Ser 2024-2A Cl B				1.C FE	1,249,782	99.1220	1,239,019	1,250,000	1,249,794		13			4.560	4.609	MON	2,533	13,775	09/10/2024	02/15/2029
74980E-AQ-1	RRAM CLO Ser 2019-7A Cl A1AB			4	1.A FE	20,500,000	100.2130	20,543,706	20,500,000	20,500,000					5.996	5.607	JAJO	266,318	1,387,292	02/02/2022	01/15/2037
74980E-AS-7	RR LTD CLO Ser 2019-7A Cl A2B			4	1.C FE	24,350,000	100.0480	24,361,688	24,350,000	24,350,000					6.506	6.208	JAJO	343,240	1,773,742	02/02/2022	01/15/2037
74989M-AA-9	RR LTD CLO Ser 2023-26A Cl A1			4	1.A FE	23,900,000	100.1660	23,939,650	23,900,000	23,900,000					6.427	5.507	JAJO	332,827	1,724,000	02/17/2023	04/15/2038
75000H-BA-1	RR Ltd CLO Ser 22-24A Cl A1A2				1.A FE	1,300,000	100.0170	1,300,222	1,300,000	1,300,000					5.966	6.009	JAJO	1,939		11/26/2024	01/15/2037
75000H-BE-3	RR Ltd CLO Ser 22-24A Cl A2R2				1.B FE	800,000	100.0170	800,137	800,000	800,000					6.347	6.396	JAJO	1,269		11/26/2024	01/15/2037
75000K-AN-7	RR Ltd CLO Ser 2023-25A Cl A1R				1.A FE	26,350,000	100.2750	26,422,410	26,350,000	26,350,000					6.206	6.252	JAJO	354,305	1,110,615	01/26/2024	10/15/2037
75000K-AQ-0	RR Ltd CLO Ser 2023-25A Cl A2R			4	1.C FE	5,500,000	100.7330	5,540,288	5,500,000	5,500,000					6.206	6.251	JAJO	73,954	247,011	01/26/2024	10/15/2037
75526P-AA-9	Reach Financial LLC Ser 2024-1A Cl A				1.C FE	96,320	100.7780	97,073	96,323	96,322		1			6.300	6.385	MON	219	5,225	01/23/2024	02/18/2031
75620T-AW-8	Recette CLO LLC CLO Ser 2015-1A Cl ARR			4	1.A FE	4,450,000	100.0890	4,453,952	4,450,000	4,450,000					5.959	4.939	JAJO	53,035	302,918	02/16/2021	04/20/2034
75620T-AX-6	Recette CLO LLC CLO Ser 2015-1A Cl BRR			4	1.C FE	300,000	100.0110	300,033	300,000	300,000					6.279	5.460	JAJO	3,767	21,400	02/16/2021	04/20/2034
75620T-AY-4	Recette CLO LLC CLO Ser 2015-1A Cl CRR			4	1.F FE	1,200,000	100.0800	1,200,954	1,200,000	1,200,000					6.629	5.835	JAJO	15,910	89,882	02/16/2021	04/20/2034
758465-BL-1	Reese Park CLO Ltd RESPK 2020-1A ARR				1.A FE	16,000,000	100.6240	16,099,760	16,000,000	16,000,000					5.967	6.012	JAJO	68,955		11/20/2024	01/15/2038
758465-BN-7	Reese Park CLO Ltd RESPK 2020-1A BRR				1.C FE	10,700,000	100.6000	10,764,211	10,700,000	10,700,000					6.297	6.347	JAJO	48,664		11/20/2024	01/15/2038
76761R-AY-5	Riserva CLO Ltd CLO Ser 2016-3A Cl ARR			4	1.A FE	2,149,245	100.0500	2,150,311	2,149,245	2,149,245					5.954	4.918	JAJO	26,659	145,229	03/01/2021	01/18/2034
76761R-BC-2	Riserva CLO Ltd CLO Ser 2016-3A Cl CRR			4	1.F FE	2,149,247	100.2230	2,154,040	2,149,247	2,149,247					6.694	5.896	JAJO	29,973	161,399	03/01/2021	01/18/2034
78108Y-AL-6	RR LTD CLO Ser 2017-1A Cl A1AB			4	1.A FE	1,346,100	100.0920	1,401,292	1,400,000	1,367,395		2,703			6.068	6.969	JAJO	18,405	95,758	10/21/2022	07/15/2035
783896-AC-7	SCF Equipment Trust LLC ABS Ser 2024-1A Cl A3				1.A FE	3,299,626	101.5880	3,352,388	3,300,000	3,299,668		42			5.520	5.587	MON	5,566	91,586	06/03/2024	01/20/2032
78397W-AC-0	SCF Equipment Trust LLC ABS Ser 2022-2A Cl A3			4	1.A FE	3,033,551	101.2580	3,081,544	3,043,263	3,039,395		(650)			6.500	6.706	MON	5,495	197,812	11/08/2022	10/21/2030
78402C-AA-1	SC Commercial Mtg Pass Through CTL Ser 2003-1			4	4.A	221,246	99.0180	209,507	211,585	211,994		(543)			7.058	6.463	MON	1,245	14,648	11/20/2003	11/10/2028
80287F-AD-4	Santander Drive Auto Rec ABS Ser 2022-7 Cl-B			4	1.A FE	499,892	100.6250	503,126	500,000	499,941		31			5.950	6.030	MON	1,322	29,750	11/16/2022	01/17/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
802927-AC-7	Santander Drive Auto Receivabl Ser 23-4 Cl A2			4	1.A FE	2,106,320	100.1420	2,109,336	2,106,345	2,106,334		17			6.180	6.262	MON	5,785	130,172	08/15/2023	02/16/2027
802927-AD-5	Santander Drive Auto Receivabl Ser 23-4 Cl A3			4	1.A FE	23,495,450	100.6480	23,652,304	23,500,000	23,498,485		2,475			5.730	5.810	MON	59,847	1,346,550	08/15/2023	04/17/2028
805922-AE-1	Space Coast Credit Union Ser 23-1A Cl A3				1.A FE	8,198,207	101.1190	8,291,783	8,200,000	8,198,986		770			5.700	5.779	MON	20,773	467,400	12/06/2023	10/16/2028
81785A-AJ-7	720 East CLO 2022-I, Ltd. CLO Ser 2022-1A Cl A1R				1.A FE	38,650,000	100.0170	38,656,648	38,650,000	38,650,000					5.962	6.006	JAJO	76,806		12/04/2024	01/20/2038
81785A-AN-8	720 East CLO 2022-I, Ltd. CLO Ser 2022-1A Cl BR				1.C FE	16,000,000	100.0170	16,002,752	16,000,000	16,000,000					6.332	6.381	JAJO	33,769		12/04/2024	01/20/2038
81785B-AA-4	720 East CLO Ltd CLO Ser 2024-1A Cl A1			4	1.A FE	14,950,000	100.5460	15,031,687	14,950,000	14,950,000					6.247	6.288	JAJO	202,360	615,854	01/31/2024	04/15/2037
81785B-AE-6	720 East CLO 2022-I, Ltd. CLO Ser 2024-1A Cl B			4	1.C FE	2,000,000	100.4250	2,008,506	2,000,000	2,000,000					6.647	6.695	JAJO	28,805	87,166	01/31/2024	04/15/2037
81785E-AA-8	720 East CLO Ltd CLO Ser 23-1A Cl A1			4	1.A FE	52,450,000	100.3300	52,623,137	52,450,000	52,450,000					6.572	6.618	JAJO	785,361	3,953,594	02/15/2023	04/15/2036
81785E-AE-0	720 East CLO Ltd CLO Ser 2023-1A Cl B			4	1.C FE	12,650,000	100.5130	12,714,932	12,650,000	12,650,000					6.972	6.186	JAJO	200,378	1,004,839	02/15/2023	04/15/2036
81785E-AG-5	720 East CLO Ltd CLO Ser 2023-1A C			4	1.F FE	1,850,000	100.6290	1,861,644	1,850,000	1,850,000					7.772	6.900	JAJO	32,511	161,958	02/15/2023	04/15/2036
81789M-AA-6	Northwestern Mutual Inv. Co. CLO Ser 2024-2A Cl A1				1.A FE	7,200,000	100.0650	7,204,651	7,200,000	7,200,000					6.162	5.281	JAJO	266,056		05/02/2024	07/20/2037
817941-AA-5	720 East Clo Ltd CLO Ser 23-2A Cl A1			4	1.A FE	79,250,000	100.7220	79,822,423	79,250,000	79,250,000					6.497	6.544	JAJO	1,115,641	5,964,509	08/15/2023	10/15/2036
817941-AE-7	720 East Clo Ltd CLO Ser 23-2A Cl B			4	1.C FE	11,150,000	101.0970	11,272,360	11,150,000	11,150,000					7.197	7.255	JAJO	173,875	920,906	08/15/2023	10/15/2036
81800U-AA-3	Northwestern Mutual CLO CLO Ser 2024-3A Cl A1				1.A FE	8,600,000	99.9910	8,599,252	8,600,000	8,600,000					5.977	6.019	JAJO	51,406		10/18/2024	01/20/2038
81800U-AE-5	Northwestern Mutual CLO CLO Ser 2024-3A Cl B				1.C FE	1,500,000	99.9910	1,499,861	1,500,000	1,500,000					6.267	6.314	JAJO	9,401		10/18/2024	01/20/2038
846031-AN-2	Southwick Park CLO Ltd CLO Ser 2019-4A Cl A1R			4	1.A FE	23,500,000	100.1110	23,526,038	23,500,000	23,500,000					5.939	5.269	JAJO	279,133	1,594,891	11/16/2021	07/20/2032
846031-AQ-5	Southwick Park CLO Ltd CLO Ser 2019-4A Cl B1R			4	1.C FE	8,500,000	100.1440	8,512,223	8,500,000	8,500,000					6.379	5.908	JAJO	108,443	615,003	11/16/2021	07/20/2032
84859M-AA-5	Spirit Air LBASS PTC Ser 2017-1 PTT B			4	5.A FE	8,515,248	87.7650	7,327,077	8,348,528	8,391,252		(34,290)			3.800	3.304	FA	119,848	317,364	02/10/2020	02/15/2026
88166V-AD-8	Tesla ABS Ser 2024-A Cl A3				1.A FE	459,941	100.7220	463,321	460,000	459,963		21			5.300	5.366	MON	745	18,896	03/05/2024	06/21/2027
88429R-AA-6	37 Capital CLO Ltd CLO Ser 2023-1A			4	1.A FE	45,450,000	100.3470	45,607,802	45,450,000	45,450,000					6.697	6.749	JAJO	659,517	3,402,905	03/31/2023	04/15/2036
88429R-AC-2	37 Capital CLO Ltd CLO Ser 2023-1A Cl B			4	1.B FE	7,300,000	100.7520	7,354,911	7,300,000	7,300,000					7.347	7.410	JAJO	116,210	594,670	03/31/2023	04/15/2036
88430T-AQ-4	Putnam Advisory CLO Ser 2021-1A Cl AR				1.A FE	14,890,000	99.9970	14,889,538	14,890,000	14,890,000					5.927	5.971	JAJO	191,225	65,350	08/30/2024	10/15/2034
88430T-AS-0	Putnam Advisory CLO Ser 2021-1A Cl B1R				1.C FE	4,750,000	100.0880	4,754,175	4,750,000	4,750,000					6.397	6.448	JAJO	65,839	22,397	08/30/2024	10/15/2034
88430T-AU-5	Putnam Advisory CLO Ser 2021-1A Cl CR				1.F FE	3,000,000	100.0870	3,002,622	3,000,000	3,000,000					7.090	7.153	JAJO	46,085	14,771	08/30/2024	10/15/2034
89616P-AA-1	Tricolor Auto Sec Trust ABS Ser 2024-2A Cl A				1.E FE	1,307,603	100.6650	1,316,385	1,307,694	1,307,636		33			6.360	6.455	MON	3,696	46,898	05/14/2024	12/15/2027
89616Q-AC-5	Tricon Residential Ser 2022-SFR1 Cl C				1.F FE	3,886,968	97.1670	3,944,009	4,059,000	3,931,700		44,732			4.303	5.742	MON	14,555	160,104	01/18/2024	04/17/2039
90783T-AA-8	Union Pacific RR PTC Ser 2004-1			4	1.C FE	1,690	99.7980	1,687	1,690	1,690					5.404	5.403	JJ	45	91	07/22/2004	07/02/2025
90783X-AA-9	Union Pacific RR PTC Ser 2007-3			1	1.C FE	90,731	101.0100	91,647	90,731	90,731					6.176	6.173	JJ	2,786	5,604	07/19/2007	01/02/2031
90931C-AA-6	United Air Lines LBASS EETC Ser 2019-1 Cl AA			4	1.E FE	17,602,880	95.4120	16,353,899	17,140,242	17,455,744		(34,494)			4.150	3.743	FA	248,962	711,320	05/22/2019	08/25/2031
90931E-AA-2	United Air Lines LBASS EETC Ser 2019-1 Cl A PTT			1	2.B FE	5,722,526	92.7360	5,256,963	5,668,734	5,706,865		(4,177)			4.550	4.396	FA	90,275	257,927	03/23/2021	08/25/2031
90931G-AA-7	United Airlines Inc 1st Lien			4	1.E FE	9,126,405	101.6780	8,326,230	8,188,814	8,737,832		(62,895)			5.875	2.362	JAJO	101,564	481,093	12/02/2021	10/15/2027
90931V-AA-4	United Air Lines PTC Ser 2018-1 A			1	2.B FE	14,199,663	91.2680	12,959,805	14,199,663	14,199,663					3.700	3.700	MS	175,129	525,388	01/31/2018	09/01/2031
90932J-AA-0	United Airlines LBASS Ser 2019-2 AA PTT			1	1.E FE	5,476,916	88.1020	4,825,256	5,476,916	5,476,916					2.700	2.699	MN	24,646	147,877	09/03/2019	11/01/2033
90932K-AA-7	United Airlines 3rd Lien			1	3.A FE	7,251,041	93.9970	6,883,919	7,323,576	7,277,561		7,847			3.500	3.782	MN	42,721	256,325	01/20/2022	11/01/2029
90932M-AA-3	United Airlines LBASS Ser 2019-2 A PTT			1	2.B FE	11,647,251	91.1070	10,611,414	11,647,251	11,647,251					2.900	2.899	MN	56,295	337,770	09/03/2019	11/01/2029
90932N-AA-1	United Airlines LBASS PTC Ser 2018-1 Cl B			1	3.A FE	5,746,686	97.6540	5,611,846	5,746,686	5,746,686					4.600	4.601	MS	88,116	264,348	05/09/2018	09/01/2027
90932V-AA-3	United Air PTC Ser 2020-1 Cl B PTT			4	2.A FE	1,478,356	99.3660	1,391,123	1,400,000	1,423,851		(15,103)			4.875	2.734	JAJO	14,408	68,250	10/27/2021	01/15/2026
90932W-AA-1	United Airlines Sec Nt			1	1.D FE	14,583,000	99.3690	14,491,025	14,583,000	14,583,000					5.450	5.450	FA	322,325		07/22/2024	08/15/2038
90933J-AA-9	United Airlines LBASS Ser 2016-2 B PTT			4	3.B FE	5,606,482	97.9970	5,494,184	5,606,482	5,606,482					3.650	3.650	AO	47,749	204,637	10/23/2017	04/07/2027
91741@-AA-9	US Govt Ft Collins Tr GSA CTL APHIS Ls			1	1.A	1,207,182	99.9100	1,206,095	1,207,182	1,207,182					5.400	5.461	MON	2,897	65,188	10/18/2005	12/15/2026
91838*-AA-5	VA Springfield CTL Ls Fin Tr			4	1.A	5,474,501	88.6760	4,854,576	5,474,501	5,474,501					3.880	3.911	MON	5,900	212,411	06/14/2018	06/21/2038
928870-AC-1	Volvo Financial Equipment LLC ABS Ser 24-1A Cl A3				1.A FE	1,549,747	99.2580	1,538,501	1,550,000	1,549,770		23			4.290	4.335	MON	2,771	16,070	09/10/2024	10/16/2028
92891P-AC-7	VStrong Auto Receivables Trust ABS Ser 2024-A Cl A2				1.A FE	367,083	100.3810	368,506	367,106	367,095		11			5.790	5.867	MON	886	15,292	03/19/2024	08/16/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92891P-AE-3	VStrong Auto Receivables Trust ABS Ser 2024-A Cl A3				1.A FE	909,876	100.9300	918,464	910,000	909,917		41			5.620	5.694	MON	2,273	36,794	03/19/2024	12/15/2028
949575-AA-2	Wellington Managment CLO CLO Ser 24-3A Cl A1				1.A FE	9,750,000	100.0430	9,754,173	9,750,000	9,750,000					5.992	6.034	JAJO	222,415		07/15/2024	07/18/2037
949575-AC-8	Wellington Managment CLO CLO Ser 23-3A Cl B				1.C FE	3,300,000	100.2480	3,308,184	3,300,000	3,300,000					6.170	6.188	FMAN	79,092		07/15/2024	07/18/2037
94957J-AA-2	Wellington Managment CLO Ser 23-1A Cl A			4	1.A FE	60,935,000	100.4900	61,233,399	60,935,000	60,935,000					6.417	6.463	JAJO	782,089	4,380,270	09/15/2023	10/20/2036
94957J-AC-8	Wellington Managment CLO 2023-1A B			4	1.C FE	16,750,000	101.0240	16,921,436	16,750,000	16,750,000					7.067	7.124	JAJO	236,758	1,313,844	09/15/2023	10/20/2036
94958L-AA-6	Wellington Management CLO 1 Lt CLO Ser 2024-2A Cl A			4	1.A FE	48,900,000	100.0850	48,941,663	48,900,000	48,900,000					6.167	5.265	JAJO	611,549	2,000,500	02/09/2024	04/20/2037
94958L-AC-2	Wellington Management CLO 1 Lt CLO Ser 2024-2A Cl B			4	1.C FE	3,350,000	100.4270	3,364,311	3,350,000	3,350,000					6.617	5.768	JAJO	44,952	146,052	02/09/2024	04/20/2037
94978#-AU-1	Wells Fargo Bank Northwest NA CTL MWRA Ls Bkd Ln			4	1.B	705,012	108.0700	727,712	673,369	683,914		(1,281)			7.380	7.019	MON	2,209	49,695	07/30/2002	05/15/2032
96043R-AD-9	Westlake Automobile Rec Tr ABS Ser 2024-1A Cl A3				1.A FE	999,950	100.6810	1,006,811	1,000,000	999,972		22			5.440	5.505	MON	2,116	40,951	03/05/2024	05/17/2027
96328G-BG-1	Wheels Fleet Lease Funding LLC ABS Ser 23-2A Cl A				1.A FE	12,345,791	101.8010	12,569,780	12,347,391	12,346,465		622			6.460	6.555	MON	28,804	797,641	10/19/2023	08/18/2038
96328G-BM-8	Wheels Fleet Lease Funding LLC ABS Ser 2024-1A Cl A1				1.A FE	2,799,798	101.1000	2,830,811	2,800,000	2,799,857		60			5.490	5.557	MON	5,551	104,188	04/09/2024	02/18/2039
96329Y-AC-1	Whetstone Park CLO CLO Ser 2021-1A Cl B1			4	1.C FE	2,800,000	100.1250	2,803,511	2,800,000	2,800,000					6.479	6.058	JAJO	36,282	205,444	10/22/2021	01/20/2035
96329Y-AG-2	Whetstone Park CLO CLO Ser 2021-1A CL C			4	1.F FE	1,200,000	100.1610	1,201,934	1,200,000	1,200,000					6.729	6.321	JAJO	16,150	91,106	10/22/2021	01/20/2035
97415A-AB-8	Wingspire Equip. Finance LLC ABS Ser 2024-1A Cl A2				1.A FE	1,999,776	99.9540	1,999,082	2,000,000	1,999,809		33			4.990	5.049	MON	3,049	31,049	08/20/2024	09/20/2032
97719V-AA-7	Wise CLO Ltd CLO Ser 2024-1A Cl A				1.A FE	27,950,000	100.4840	28,085,138	27,950,000	27,950,000					6.297	6.338	JAJO	381,354	1,197,635	01/25/2024	04/15/2037
97719V-AC-3	Wise CLO Ltd CLO Ser 2024-1A Cl B1				1.C FE	7,000,000	100.6190	7,043,330	7,000,000	7,000,000					6.947	6.998	JAJO	105,370	328,003	01/25/2024	04/15/2037
988462-AA-5	Yukon IV Sr Nt			4	2.A PL	8,023,744	100.0000	8,023,744	8,023,744	8,023,744					6.000	6.000	MJSD	1,337	480,622	07/10/2024	12/31/2031
98850#-AA-9	Yukon V Sr Nt			4	1.G PL	1,740,388	100.0000	1,740,388	1,740,388	1,740,388					8.000	8.079	MJSD	6,575	35,195	12/09/2024	12/22/2032
WHLN28-9L-1	Petershill II Offshore Petershill II Offshore (PIMCO)				1.C FE	21,366,702	99.8500	21,366,702	21,398,800	21,366,761		59			6.876	7.012	JAJO	36,786		12/23/2024	12/19/2028
WHLN28-9M-9	Petershill II Onshore Petershill II Onshore (PIMCO)				1.C FE	28,558,298	99.8500	28,558,298	28,601,200	28,558,375		77			6.876	7.014	JAJO	43,704		12/23/2024	12/19/2028
00908P-AA-5	Air Canada LBASS EETC Ser 2017-1AA		A	1	1.C FE	5,888,800	92.2850	5,434,450	5,888,800	5,888,800					3.300	3.300	JJ	89,608	194,330	12/07/2017	07/15/2031
00908P-AB-3	Air Canada LBASS PTT Ser 2017-1A		A	1	1.F FE	5,982,951	91.5230	5,503,739	6,013,504	5,992,545		3,113			3.550	3.644	JJ	98,438	213,479	10/22/2021	07/15/2031
00909U-AA-3	Air Canada LBASS EETC Ser 2020-2B		A		2.A FE	506,744	101.7160	462,798	454,989	469,110		(13,796)			9.000	3.936	AO	10,237	40,949	08/12/2021	10/01/2025
11042C-AA-8	British Airways PTC Ser 2021-1 A PPT		C	4	1.D FE	12,083,308	88.0070	10,634,131	12,083,308	12,083,308					2.900	2.911	MJSD	15,574	350,416	07/20/2021	09/15/2036
11042T-AA-1	British Airways Plc EETC		C	4	1.D FE	4,471,528	95.1400	4,254,221	4,471,528	4,471,528					3.800	3.818	MJSD	5,192	169,918	03/14/2018	09/20/2031
11043X-AA-1	British Airways Plc EETC		C	4	1.D FE	3,505,736	92.0740	3,227,822	3,505,736	3,505,736					3.300	3.314	MJSD	5,142	115,689	07/15/2019	06/15/2034
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,211,302,955	XXX	3,207,917,325	3,215,898,071	3,211,199,107		347,704			XXX	XXX	XXX	33,917,302	148,246,029	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						36,519,971,752	XXX	33,734,126,904	36,241,297,832	36,243,650,946	(3,935,269)	(4,348,478)	13,116,853	(107,889,291)	XXX	XXX	XXX	370,793,138	1,407,844,244	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
000000-00-0	Oil Changer Inc 4th Amendment DDTL Nt 1				5.B Gl	815,227	99.1770	825,217	832,066	815,975		749			11.420	12.677	FMAN	10,558	621	11/21/2024	02/08/2027
000000-00-0	Oil Changer Inc 4th Amendment DDTL Nt 2				5.B Gl	44,625	99.1770	44,593	44,963	44,633		8			11.296	11.869	MJSD	282		12/11/2024	02/08/2027
000000-00-0	Oil Changer Inc New Term Ln Nt 1				5.B Gl	213,572	99.1770	213,989	215,765	213,614		41			11.508	12.225	JAJO	5,802		12/19/2024	02/08/2027
000000-00-0	Rayus Radiology Term Ln Nt 1				4.A Z	761,421	99.2700	761,575	767,175	761,553		132			9.427	9.915	MJSD	4,420		12/10/2024	03/15/2027
000000-00-0	Sonny's Enterprises LLC Restated Revolver Term Ln Nt 3				4.B Z	70,606	100.0000	70,606	70,606	70,606					11.188	11.437	MON	110	599	11/27/2024	08/05/2028
000000-00-0	Sonny's Enterprises LLC Restated Revolver Term Ln Nt 4				4.B Z	105,909	100.0000	105,909	105,909	105,909					11.294	11.547	MON	699		12/11/2024	08/05/2028
000000-00-0	Sonny's Enterprises LLC Restated DD Term Ln Nt 3				4.C Z	119,984	100.4400	120,512	119,984	119,984					10.239	10.357	JAJO	2,150	3,267	07/30/2024	08/05/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	Sonny's Enterprises LLC Restated DD Term Ln Nt 2				4.C Z	63,955	100.4400	64,236	63,955	63,955					10.235	10.355	JAJO	1,127	5,543	01/31/2024	08/05/2028
000000-00-0	Sonny's Enterprises LLC Restated DD Term Ln Nt 1				4.C Z	136,093	100.4400	136,692	136,093	136,093					10.172	10.290	FMAN	1,923	17,929	11/10/2023	08/05/2028
000000-00-0	Altus (Drogon Bidco) Delayed Draw Term Loan Nt 1				4.A Z	511,714	100.0000	514,286	514,286	511,724		10			9.329	9.602	MJSD	133	4,446	12/10/2024	08/30/2028
000000-00-0	Unison (Prism Parent) Delayed Draw TL Nt 2				4.A Z	96,480	100.0000	96,480	96,480	96,480					10.120	10.334	MON	54	611	12/30/2024	09/19/2028
000000-00-0	IG Investments Holdings LLC 2024 Refinanced Term Ln Nt 1				4.A Z	1,290,091	99.6200	1,301,667	1,306,632	1,290,562		472			9.585	10.105	JAJO	17,743		11/11/2024	09/22/2028
000000-00-0	Galway Insurance Hold Inc New Term Ln Nt 1				3.B Z	4,053,111	100.0000	4,053,111	4,053,111	4,053,111					9.679	9.679	MJSD	1,090	94,295	10/24/2024	09/29/2028
000000-00-0	Sabrosura Revolver Nt 2				4.B Z	117,463	99.2400	116,570	117,463	117,463					9.326	9.434	MJSD	183		12/26/2024	08/22/2029
000000-00-0	Sabrosura Term Ln Nt 1				4.B Z	7,132,437	99.2200	7,184,573	7,241,053	7,137,154		4,717			9.514	10.021	MJSD	3,827	217,155	09/20/2024	08/22/2029
000000-00-0	Sabrosura Revolver Nt 1				4.B Z	289,742	99.2400	287,540	289,742	289,742					9.521	9.632	FMAN	3,218		11/20/2024	08/22/2029
000000-00-0	Sabrosura Delayed Draw Term Ln Nt 1				4.B Z	54,405	99.9300	54,778	54,816	54,412		8			9.514	9.826	FMAN	610	5,268	11/20/2024	08/22/2029
000000-00-0	Connect America Term Ln B Nt 1				4.B Z	24,594,219	99.3000	24,793,969	24,968,750	24,606,383		12,164			10.158	10.683	MJSD	7,046	570,689	10/11/2024	10/11/2029
000000-00-0	Ellucian Holdings Inc New Term Ln B Nt 1				4.B FE	241,966	100.6250	243,754	242,240	241,977		11			7.329	7.423	MJSD	100	1,993	12/06/2024	10/29/2029
000000-00-0	Lightning US Holdings US Term Ln Nt 1				4.A Z	941,167	98.3750	950,958	966,667	941,548		381			10.329	11.168	MJSD	277	12,107	11/18/2024	11/18/2029
000000-00-0	Lightning US Holdings Revolving Term Ln Nt 2				4.A Z	6,667	92.2100	6,147	6,667	6,667					10.339	10.559	MON	11	61	11/25/2024	11/18/2029
000000-00-0	Lightning US Holdings Canada Term Ln Nt 1				4.A Z	114,042	98.3750	114,771	116,667	114,080		38			10.329	11.063	MJSD	33	1,461	11/18/2024	11/18/2029
000000-00-0	Lightning US Holdings Revolving Term Ln Nt 1				4.A Z	3,000	92.2100	7,377	8,000	3,039		39			10.329	41.024	MJSD	2	100	11/18/2024	11/18/2029
000000-00-0	Lightning US Holdings Revolving Term Ln Nt 3				4.A Z	50,000	92.2100	46,105	50,000	50,000					10.477	10.703	MON	320		12/10/2024	11/18/2029
000000-00-0	MB2 Dental Solutions LLC Delayed Draw Term Ln B Nt 1				4.A Z	275,558	98.2520	273,476	278,342	275,606		48			10.022	10.369	FMAN	4,184	4,866	11/08/2024	01/29/2031
000000-00-0	MB2 Dental Solutions LLC Delayed Draw Term Ln A Nt 2				4.A Z	133,628	99.1260	133,767	134,947	133,628		1			10.357	10.808	MON	39	32	12/31/2024	01/29/2031
000000-00-0	USIC Holdings Inc Delayed Draw Term Ln Nt 2				4.A Z	6,709	100.0000	6,709	6,709	6,709					10.085	10.211	JAJO	117		10/31/2024	08/21/2031
000000-00-0	USIC Holdings Inc Term Ln Nt 1				4.A Z	2,832,948	100.0000	2,832,948	2,832,948	2,832,948					11.085	11.239	JAJO	55,010	41,936	09/30/2024	08/21/2031
000000-00-0	USIC Holdings Inc Delayed Draw Term Ln Nt 1				4.A Z	4,328	100.0000	4,328	4,328	4,328					10.085	10.213	JAJO	75	39	09/30/2024	08/21/2031
000000-00-0	HAH Group Holding Term Ln B Nt 1				4.A Z	2,870,294	100.1520	2,969,586	2,965,079	2,871,407		1,113			9.357	10.209	MON	771	48,363	11/21/2024	09/17/2031
000000-00-0	RJW Logistics Holdings Term Loan B Nt 1				4.A Z	4,044,783	98.2450	4,057,950	4,130,435	4,044,874		92			9.607	10.276	MON	1,102	39,508	11/26/2024	11/25/2031
00435U-AF-5	Worldwide Express Inc Term Ln B Nt 1				4.C FE	10,934,426	100.5000	11,045,051	10,990,100	10,935,862		1,436			8.329	8.579	MJSD	2,543	137,889	12/06/2024	07/26/2028
029227-A*-6	American Renal Holdings Inc Term Ln Nt 1				5.C PL	4,692,188	98.3700	4,734,056	4,812,500	4,761,729		21,783			10.679	11.411	MJSD	8,566	588,587	01/25/2021	01/25/2027
040094-AA-2	Ares PCS II Rated Note Class A Senior Note				2.B PL	6,744,903	99.1000	6,684,199	6,744,903	6,744,903					3.834	3.338		286,640	601,462	10/19/2023	11/10/2033
040094-AB-0	Ares PCS II Rated Note Class B Senior Note				3.B PL	2,452,692	100.0000	2,452,692	2,452,692	2,452,692					4.947	4.206		134,492	379,941	10/19/2023	04/09/2033
056138-AA-4	TVG-BHG Incremental Term Ln Nt 1				4.B PL	91,262	100.0000	91,262	91,262	91,262					9.721	9.920	MON	50	11,699	05/10/2021	06/19/2025
056138-AB-2	TVG-BHG 3rd Amendment Term Ln Nt 1				4.B PL	1,010,395	100.0000	1,010,395	1,010,395	1,010,395					9.721	9.920	MON	552	129,527	12/30/2021	06/19/2025
05641#-AA-8	BLY US Holdings Term Ln Nt 1				3.B PL	392,341	98.3100	395,601	402,401	393,478		1,137			10.325	11.124	MJSD	231	32,790	04/09/2024	04/10/2029
05642#-AA-9	BDO USA PC Term Ln Nt 1				4.A Z	2,860,595	100.0000	2,918,934	2,918,934	2,873,187		9,724			10.345	11.107	MON	23,966	305,220	09/18/2023	08/31/2028
10139#-AA-7	Bottomline Technologies Inc Term Ln Nt 2				3.C PL	2,932,500	99.2990	2,911,934	2,932,500	2,932,500					9.694	9.694	MON	15,003	314,060	05/13/2022	05/14/2029
12745#-AA-9	Spectrum Auto (CC SAG Acq) New Term Ln Nt 1				4.A PL	2,019,988	100.0000	2,050,749	2,050,749	2,032,647		6,129			10.193	10.636	MJSD	581	223,193	06/29/2021	06/29/2028
12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 13				4.A PL	570,968	100.0000	571,730	571,730	571,035		67			9.579	10.146	MJSD	324	56,474	11/06/2024	06/29/2028
12749#-AA-5	CPI Buyer LLC Term Ln Nt 1				5.B PL	2,220,662	99.4600	2,208,671	2,220,662	2,220,662					10.276	10.408	FMAN	20,917	248,897	11/01/2021	11/01/2028
12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 1				5.B PL	221,980	99.4600	220,782	221,980	221,980					10.276	10.436	FMAN	2,163	25,666	03/03/2023	11/01/2028
14078@-AC-0	Capstone Logistics Acq 4th Amendment Term Ln Nt 1				4.A IF	5,073,749	100.0000	5,097,255	5,097,255	5,074,403		654			9.195	9.474	MON	2,604	121,145	10/15/2024	11/12/2030
14845H-AE-2	Castle Management Term Ln Nt 2				4.B PL	2,949,581	99.4520	2,953,726	2,970,000	2,952,495		2,529			10.098	10.384	MJSD	1,666	345,512	11/02/2023	10/30/2029
26210#-AA-5	Altus (Drogon Bidco) Term Loan Nt 1				4.A Z	1,628,571	100.0000	1,628,571	1,628,571	1,628,571					4.514	4.557	MON	817	55,331	08/30/2024	08/30/2028
26980#-AA-3	Eagle Point 1st Lien Term Ln Nt 1				2.C PL	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					9.257	9.257	MJSD	771	304,276	03/31/2023	03/31/2028
28414B-AF-3	Elanco Animal Health Inc Term Ln Nt 1				3.B FE	3,960,807	99.8750	3,936,928	3,941,856	3,949,927		(2,923)			6.403	6.318	MON	21,032	285,191	09/04/2020	08/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30068*-AB-2	Excelitas Term Ln Nt 1				4.C PL	2,837,774	99.7500	2,859,854	2,867,021	2,845,978		3,982			10.372	10.711	MJSD	1,652	369,171	05/07/2024	08/13/2029
31570@-AA-1	Fiberlight New Term Ln Nt 1				4.A Z	6,000,000	98.2120	5,892,742	6,000,000	6,000,000					11.226	11.384	MJSD	22,785	810,284	04/20/2023	04/03/2029
34068G-AH-5	Florida Food Products New Term Ln Nt 1				5.B FE	2,763,600	85.3750	2,510,025	2,940,000	2,818,688		25,447			9.357	10.908	MON	764	305,728	08/02/2022	10/18/2028
35833@-AA-5	Dechra Pharmaceuticals Term Ln Nt 1				4.A IF	2,941,620	100.6980	3,020,935	3,000,000	2,947,479		5,859			10.882	11.296	JJ	152,795	173,310	01/22/2024	10/31/2030
39059#-AA-2	Great Kitchens Food Co Term Ln				4.B PL	3,282,170	98.5000	3,298,915	3,349,153	3,287,831		5,662			4.417	4.873	MON	411	171,505	07/17/2024	05/31/2029
40178@-AA-8	Guidehouse Inc Term Ln Nt 1				4.B PL	2,988,650	101.0000	3,018,536	2,988,650	2,988,641		(9)			10.095	10.309	MON	1,676	329,942	12/30/2024	10/16/2028
41781@-AE-7	Harvey Tool Co LLC New Term Ln Nt 1				3.A Z	1,603,641	99.8350	1,600,988	1,603,641	1,603,641					9.857	10.061	MON	888	175,429	10/26/2021	10/26/2027
41781@-AF-4	Harvey Tool Co LLC 2021 Delayed Draw Term Ln Nt 2				3.A Z	252,194	99.8350	251,776	252,194	252,194					9.979	10.232	MON	1,070	17,014	10/24/2024	10/26/2027
42327@-AD-8	Orion Buyer LLC Term Ln Nt 1				4.A Z	1,202,410	99.8950	1,202,563	1,203,823	1,202,444		34			9.585	9.727	MJSD	641	57,250	07/18/2024	07/18/2030
42958#-AG-5	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 1				3.B PL	2,370,801	99.2600	2,357,163	2,374,733	2,371,197		396			9.970	10.219	MON	1,315	220,410	04/30/2024	10/31/2029
45002@-AA-9	IP Construction II LLC Delayed Draw Term Ln Nt 3				4.C PL	168,331	99.0400	175,284	176,983	168,859		528			9.829	10.966	MJSD	226	8,276	11/11/2024	06/25/2030
45002@-AB-7	IP Construction II LLC Tax Bridge DD Term Ln Nt 5				4.C PL	95,866	99.0400	94,946	95,866	95,866					9.845	10.212	MON	295	4,372	12/02/2024	06/25/2030
45173J-AR-5	Coherent Co Term Ln B-1 Nt 1				3.A FE	5,051,704	100.2500	5,085,788	5,073,105	5,053,450		1,746			7.417	7.666	MON	1,045	292,754	04/12/2024	07/02/2029
50246*-AH-2	20 Gates - LVNV Funding LLC (R Nt				1.F PL	28,349,467	101.5400	28,786,048	28,349,467	28,349,467					7.056	7.056	MON	153,415	563,287	12/31/2024	12/05/2028
50249@-AA-2	Ardurra Group Inc Delayed Draw Term Ln Nt 1				3.B PL	2,538,977	98.5100	2,529,047	2,567,300	2,540,185		1,208			10.729	11.254	FMAN	34,416	110,582	11/01/2024	02/01/2030
50249@-AC-8	Ardurra Group Inc Term Ln Nt 1				3.B PL	6,142,319	98.5100	6,174,284	6,267,672	6,167,403		14,201			10.971	11.386	FMAN	116,515	758,899	02/01/2023	02/01/2030
53229@-AA-0	Lightspeed Solutions LLC Sr Secured Term Ln Nt 1				4.A Z	1,311,949	97.4410	1,278,373	1,311,949	1,311,949					10.829	10.976	MJSD	395	152,820	12/31/2024	03/01/2028
53229@-AB-8	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 2				4.A Z	86,357	97.4410	84,297	86,511	86,381		24			10.897	11.057	MON	148	9,775	12/31/2024	03/01/2028
55340#-AQ-2	MB2 Dental Solutions LLC Term Ln Nt 1				3.A PL	1,892,237	99.8220	1,892,723	1,896,098	1,892,643		406			9.882	10.128	MON	520	194,246	02/12/2024	01/29/2031
55392*-AA-8	MBS Services 1st Lien Term Ln Nt 1				4.C PL	773,416	99.4400	784,003	788,418	784,807		2,734			11.489	12.098	MJSD	252	97,245	12/31/2024	02/26/2026
56658@-AH-8	Margaritaville Holdings LLC Term Ln Nt 1				3.C PL	661,121	100.0000	661,121	661,121	661,121					9.079	9.079	MJSD	2,572	66,922	06/17/2022	06/17/2027
56658@-AJ-4	Margaritaville Holdings LLC Dalayed Draw Term Ln Nt 1				3.C PL	390,286	100.0000	391,780	391,780	390,516		230			9.179	9.434	MJSD	200	29,857	06/28/2024	06/17/2027
58474*-AA-3	Medical Device Inc Term Ln Nt 1				4.B IF	2,688,340	100.0000	2,750,220	2,750,220	2,699,738		8,276			11.258	11.954	MJSD	1,720	331,586	07/11/2023	07/11/2029
62995*-AA-5	Nth Degree Purchaser Inc Term Ln Nt 1				3.A PL	549,777	98.5600	556,432	564,562	550,333		556			9.677	10.261	MJSD	3,339	15,210	09/10/2024	09/10/2030
66255U-AC-0	Northstar Acquisition LLC 1st Lien Delayed Draw TL Nt 1				4.A Z	246,263	99.2600	246,909	248,750	246,611		348			10.339	10.726	MJSD	143	10,323	04/30/2024	05/03/2029
66255U-AD-8	Project North Star Term Ln Nt 1				4.C Z	2,692,521	99.2600	2,695,630	2,715,728	2,698,370		2,947			10.559	10.887	MJSD	1,593	295,543	05/03/2023	05/03/2029
67098@-AG-5	OIS Management Services Term Ln Nt 1				4.B PL	9,628,500	99.8200	9,807,315	9,825,000	9,684,012		29,104			10.175	10.767	MJSD	5,554	1,089,793	11/16/2022	11/16/2028
67098@-AH-3	OIS Management Services Delayed Draw Term Ln Nt 1				4.B PL	3,791,077	99.8200	3,784,253	3,791,077	3,791,077					10.179	10.308	MJSD	1,072	283,913	09/30/2024	11/10/2028
67778@-AA-5	Oil Changer Inc Term Ln Nt 1				5.B GI	2,031,473	99.1770	2,053,442	2,070,484	2,050,102		7,706			11.508	12.220	JAJO	55,672	192,000	11/12/2024	02/08/2027
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 11				5.B GI	985,653	99.1770	984,053	992,220	987,298		1,478			11.344	11.868	MJSD	18,484	80,894	05/21/2024	02/08/2027
69946@-AA-8	Parfums Holding Company Term Ln Nt 1				4.B PL	371,012	100.7100	377,420	374,759	371,252		241			9.577	9.797	MJSD	498	19,909	06/27/2024	06/27/2030
70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 1				4.A PL	907,018	100.0000	907,018	907,018	907,018					10.135	10.263	MJSD	511	61,181	12/31/2024	10/16/2028
72584D-AF-1	Yum Brands New Term Ln B Nt 1				2.C FE	2,202,594	100.0000	2,192,955	2,192,955	2,197,888		(1,426)			6.246	6.249	MON	5,327	157,548	03/15/2021	03/15/2028
73181@-AA-4	Peach State Labs Inc Sr Sec Term Ln Nt 1			1	4.C Z	3,073,662	87.8500	3,087,722	3,514,766	3,073,662		6,705	439,696		11.471	30.029	APR	292,806	126,917	04/30/2024	10/02/2025
74276U-AC-9	Unison (Prism Parent) 1st Lien Term Ln Nt 1				4.A Z	2,293,215	98.8010	2,317,869	2,346,000	2,309,477		7,944			10.132	10.872	MON	9,244	255,123	09/16/2022	09/19/2028
74743*-AA-5	Quail Buyer Inc Term Ln Nt 1				3.C PL	2,349,123	100.0000	2,349,123	2,349,123	2,349,123					9.774	9.894	MJSD	19,134	259,454	10/01/2021	10/01/2027
75008*-AA-2	Datix Bidco Limited Term Ln Nt 1				3.B IF	1,587,048	99.2680	1,588,282	1,600,000	1,587,995		948			8.933	9.111	MN	13,102	102,041	04/30/2024	04/30/2030
76168J-AS-5	Zurn Water Solutions Inc 1st Lien Term Ln Nt 1				3.B FE	3,165,693	100.5000	3,177,550	3,161,741	3,164,102		(559)			6.471	6.536	MON	1,156	235,398	10/21/2021	10/04/2028
76760X-AB-3	Risepoint LLC Term Ln Nt 1				4.A Z	4,850,000	97.2510	4,862,569	5,000,000	4,857,468		7,468			11.085	11.783	JAJO	95,457	141,676	07/31/2024	07/31/2030
76762*-AA-6	Recochem Inc Amendment Term Ln Nt 1				4.A Z	1,470,000	98.1690	1,472,539	1,500,000	1,471,851		1,851			10.849	11.469	FMAN	28,709	62,950	06/17/2024	06/17/2030
78065L-AD-3	Lincoln Property Company Term Ln B Nt 1				4.A Z	4,826,500	98.6530	4,858,682	4,925,000	4,851,505		14,160			9.595	10.247	MON	2,625	515,944	02/07/2023	02/02/2029
78431@-AD-5	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1				3.C PL	987,327	100.1900	1,001,394	999,495	997,207		2,128			11.175	11.594	MJSD	621	121,409	12/29/2023	12/15/2025
78448*-AA-4	Eyesouth LLC 1st Lien Term Ln B Nt 1				3.B PL	2,429,574	99.1430	2,439,566	2,460,652	2,437,186		3,771			10.077	10.329	MON	18,647	280,907	10/05/2022	10/05/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78448*-AB-2	Eyesouth LLC 1st Lien Dalayed Draw Nt 4				3.B PL	306,590	99.1430	305,134	307,772	306,816		150			10.225	10.521	MON	417	35,708	12/18/2023	10/05/2029
78458*-AA-1	SHD Finance Term Ln Nt 1				4.A Z	2,607,530	98.3910	2,617,920	2,660,745	2,615,361		6,794			10.585	11.041	JAJO	49,338	311,491	10/30/2023	10/30/2029
82890*-AA-9	SimpliSafe Inc Term Ln Nt 1				5.A PL	866,667	100.0000	866,667	866,667	866,667					10.803	10.803	MON	7,802	104,237	05/02/2022	05/02/2028
82890*-AB-7	SimpliSafe Inc Delayed Draw Term Ln Nt 1				5.A PL	109,449	100.0000	110,259	110,259	109,563		115			10.647	11.073	MON	329	10,183	04/24/2024	05/02/2028
82981#-AA-5	Sitecore 1st Lien Term Ln Nt 1				4.A Z	2,433,626	99.2150	2,448,742	2,468,126	2,437,309		3,285			12.485	12.871	MN	37,663	318,350	11/18/2024	03/01/2029
82988#-AA-8	SitusAMC Holdings Corp Term Ln Nt 1				4.A Z	2,760,423	99.5040	2,774,486	2,788,306	2,772,406		4,596			9.925	10.274	MJSD	7,070	306,322	12/21/2021	12/22/2027
83549#-AC-4	Sonny's Enterprises LLC Restated Term Ln Nt 1				4.C Z	5,766,492	100.4400	5,862,666	5,836,983	5,783,970		11,258			10.173	10.597	FMAN	95,961	688,260	05/18/2023	08/05/2028
83616M-AA-1	Sound Point Direct Loan Fund Senior Notes				1.G PL	5,139,196	100.0000	5,139,196	5,139,196	5,139,190					8.093	8.181	JAJO	106,294	76,817	11/27/2024	03/31/2030
83616M-AB-9	Sound Point Direct Loan Fund Jr Notes				2.C PL	2,826,558	100.0000	2,826,558	2,826,558	2,826,558					9.343	9.459	JAJO	67,491	50,080	11/27/2024	03/31/2030
843038-AA-4	Southern Graphics SPV SPV				2.A PL	13,347,000	98.0300	13,234,050	13,500,000	13,397,442		49,154			10.375	11.083	MON	58,449	1,435,012	12/16/2024	10/20/2026
84466B-AC-0	Hersha Hospitality Delayed Draw 2A Term Ln Nt 2				4.A Z	2,646,302	99.5870	2,658,176	2,669,189	2,648,058		1,756			10.859	10.177	MJSD	41,114	129,752	12/16/2024	04/30/2030
84466B-AD-8	Hersha Hospitality Delayed Draw 2A Term Ln Nt 1				4.A Z	115,717	99.5870	116,046	116,527	115,758		41			11.017	11.336	FMAN	1,712	5,898	08/14/2024	04/30/2030
88638*-AA-3	Tidekeeper LLC Initial Term Ln Nt 1				4.A Z	2,031,069	99.1670	2,035,526	2,052,632	2,032,522		1,453			10.397	10.870	MON	9,485	131,011	06/14/2024	06/14/2030
89364M-CA-0	Transdigm Inc Term Ln J Nt 1				3.C FE	1,601,995	100.1250	1,600,822	1,598,823	1,601,863		(131)			6.829	6.848	MJSD	303	70,126	06/04/2024	02/28/2031
89841E-AB-1	Ultimate Software Group Inc New Term Ln B 1st Lien Nt 1				4.C FE	5,707,593	100.6250	5,739,517	5,703,868	5,707,586		(8)			8.156	8.223	JAJO	83,995		12/06/2024	02/10/2031
89862*-AA-8	TryStar LLC Term Ln Nt 1				4.A Z	1,376,395	100.0000	1,395,349	1,395,349	1,377,167		771			9.059	9.425	FMAN	19,663	34,688	08/06/2024	08/02/2031
89862*-AB-6	Trystar (Salient Technologies) Term Ln Nt 1				4.A Z	550,581	100.0000	558,140	558,140	550,857		276			10.927	11.237	MJSD	3,727	16,629	09/10/2024	09/10/2030
90230#-AA-7	Playon Sports Inc Term Ln Nt 1				4.B PL	1,541,107	100.0000	1,541,107	1,541,107	1,541,107					10.329	10.460	MJSD	9,521	168,003	03/11/2022	03/14/2029
90230#-AC-3	Playon Sports Inc Delayed Draw Term Ln Nt 1				4.C Z	357,757	100.0000	357,757	357,757	357,757					10.329	10.462	MJSD	208	42,694	05/25/2022	03/14/2029
90347B-AP-3	Axalta Coating Systems Term Ln B-7 Nt 1				3.A FE	499,686	100.2500	502,090	500,838	499,711		25			6.101	6.200	MJSD	170	3,053	12/06/2024	12/20/2029
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 15				4.C Z	525,789	99.7600	524,528	525,789	525,789					10.333	10.557	MON	3,471	39,387	12/20/2024	12/22/2025
91823C-AC-1	V Global Hlds aka Vertellus Initial Term Ln Nt 1				2.C PL	6,418,500	99.6900	6,398,603	6,418,490	6,418,490					10.422	10.557	FMAN	100,441	732,454	08/09/2022	12/22/2027
C6983#-AA-9	Opta Inc 1st Lien Term Ln Nt 1				4.B PL	2,143,969	98.5000	2,194,088	2,227,500	2,155,354		10,012			11.668	12.756	JAJO	61,444	255,962	11/08/2023	11/08/2029
C6983#-AB-7	Opta Inc 1st Lien DD Term Ln Nt 1				4.B PL	738,588	98.5000	733,948	745,125	738,975		388			11.350	11.859	FMAN	12,578	59,429	07/30/2024	11/08/2029
G0563H-AB-0	A-Gas Finco Inc Term Ln Nt 1				4.B FE	2,701,453	88.7000	2,549,137	2,873,887	2,718,877		17,423			9.834	11.239	MJSD	1,570	301,205	01/08/2024	11/08/2030
G0674@-AA-4	Auxey Bidco Ltd Term Ln B Nt 1				4.A FE	1,125,750	97.6250	1,156,856	1,185,000	1,143,622		13,485			10.531	12.454	MON	10,053	129,882	08/21/2023	06/29/2027
L7574*-AA-6	Surgical Specialists LLC Delayed Draw Term Ln Nt 1				4.C Z	309,960	100.0000	317,907	317,907	313,691		1,245			9.985	10.624	JAJO	5,749	40,203	01/28/2021	01/31/2028
L7574*-AB-4	Surgical Specialists LLC Term Ln Nt 1				4.C Z	199,778	100.0000	204,901	204,901	202,183		802			9.985	10.624	JAJO	3,706	23,425	01/28/2021	01/31/2028
L7574*-AG-3	Surgical Specialists LLC 4th Amendment DD TL Nt 1				4.A PL	37,222	100.0000	37,410	37,410	37,232		10			9.985	10.234	JAJO	654	668	10/29/2024	07/10/2030
000000-00-0	Gateway Casinos Initial Loan Nt 1		A		4.A Z	1,576,080	101.7040	1,619,120	1,592,000	1,576,084		4			10.601	10.974	MJSD	938		12/30/2024	12/30/2030
000000-00-0	Air Canada New Term Loan B Nt 1		A		3.A FE	6,558,291	100.3750	6,597,977	6,573,328	6,558,687		396			6.356	6.399	MJSD	10,445	39,459	12/06/2024	03/21/2031
C2001*-AA-0	Braya Renewable Fuels 2nd Amendment Term Ln Nt 1				4.A Z	43,502	93.3100	41,421	44,390	43,572		70			11.785	12.456	MJSD	29	3,673	04/30/2024	02/20/2030
C2001*-AD-4	Braya Renewable Fuels 1st Amendment Term Ln Nt 1				4.A Z	120,318	93.3100	114,560	122,773	120,568		250			10.970	11.595	MJSD	75	13,167	02/20/2024	02/20/2030
31771U-AB-1	MISYS (Finastra) Revolving Loan Nt 5		C		4.A PL	365,361	100.4900	367,151	365,361	365,361					11.645	11.645	MJSD	2,240	5,266	12/13/2024	09/13/2029
31772@-AA-7	MISYS (Finastra) Term Ln Nt 1		C		4.A PL	8,458,104	100.4100	8,632,875	8,597,625	8,480,025		17,734			11.399	11.949	MJSD	57,038	1,090,387	10/20/2023	09/13/2029
N7331#-AA-4	Ardonagh Midco 3 PLC New Term Ln Nt 1		D		4.A IF	694,472	98.6800	696,228	705,542	695,529		1,057			9.901	10.258	JJ	32,562	28,578	02/29/2024	02/28/2030
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						317,193,882	XXX	318,645,767	320,871,273	317,749,614		359,065	439,696		XXX	XXX	XXX	2,619,049	21,498,005	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						317,193,882	XXX	318,645,767	320,871,273	317,749,614		359,065	439,696		XXX	XXX	XXX	2,619,049	21,498,005	XXX	XXX
2419999999. Total - Issuer Obligations						34,477,308,100	XXX	31,510,897,786	34,190,365,790	34,211,673,484	(3,804,458)	(3,715,867)	13,116,853	(107,889,291)	XXX	XXX	XXX	359,328,818	1,301,476,917	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						882,831,177	XXX	858,769,740	889,545,698	881,737,223	(130,811)	1,005,109			XXX	XXX	XXX	3,719,467	39,673,744	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						774,560,676	XXX	721,069,893	755,192,807	762,490,348		(2,069,744)			XXX	XXX	XXX	2,448,989	27,622,184	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						3,222,034,642	XXX	3,217,596,113	3,226,678,071	3,221,935,674		348,714			XXX	XXX	XXX	34,080,669	148,736,129	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						317,193,882	XXX	318,645,767	320,871,273	317,749,614		359,065	439,696		XXX	XXX	XXX	2,619,049	21,498,005	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						39,673,928,477	XXX	36,626,979,299	39,382,653,639	39,395,586,343	(3,935,269)	(4,072,723)	13,556,549	(107,889,291)	XXX	XXX	XXX	402,196,992	1,539,006,979	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 4,178,859,286	1B ..$ 442,078,358	1C ..$ 1,339,062,234	1D ..$ 1,644,211,375	1E ..$ 1,727,028,095	1F ..$ 3,293,305,371	1G ..$ 4,916,459,499		
1B	2A ...$ 6,875,520,398	2B ..$ 9,581,286,984	2C ..$ 3,775,274,588						
1C	3A ...$ 347,565,910	3B ..$ 345,311,950	3C ..$ 340,250,177						
1D	4A ...$ 224,820,294	4B ..$ 136,566,345	4C ..$ 109,388,239						
1E	5A ...$ 42,580,241	5B ..$ 13,808,561	5C ..$ 57,720,709						
1F	6 .....$ 4,487,729								

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
23281#-12-4	Cyprium Parallel Invs V LP Pfrd Units			22,895.000	1.00		3,350,011	146.318	3,350,011	2,289,542				(163,285)			(163,285)		1.G PL	05/07/2024
86358X-20-3	SFA ABS CDO III LTD Pfd			1,266.000	1,000.00	0.000		0.000											6. FE	03/07/2012
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							3,350,011	XXX	3,350,011	2,289,542				(163,285)			(163,285)		XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							3,350,011	XXX	3,350,011	2,289,542				(163,285)			(163,285)		XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX											XXX	XXX
4509999999 - Total Preferred Stocks							3,350,011	XXX	3,350,011	2,289,542				(163,285)			(163,285)		XXX	XXX

1.

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

1G ..$ 3,350,011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31340#-00-1 ...	Federal Home Loan Bank Cincinnati Com Cl B	RF		447,950.000	44,795,000	100.000	44,795,000	44,795,000		4,032,855						12/19/2024	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					44,795,000	XXX	44,795,000	44,795,000		4,032,855						XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					44,795,000	XXX	44,795,000	44,795,000		4,032,855						XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						XXX										XXX	XXX
5989999999 - Total Common Stocks					44,795,000	XXX	44,795,000	44,795,000		4,032,855						XXX	XXX
5999999999 - Total Preferred and Common Stocks					48,145,011	XXX	48,145,011	47,084,542		4,032,855		(163,285)		(163,285)		XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-KC-4	US Treasury Bond 4.250% 02/28/31		03/18/2024	Citigroup		99,364	100,000	219
91282C-LZ-2	US Treasury Bonds 4.125% 11/30/31		12/17/2024	BMO Chicago Branch		148,337	150,000	306
0109999999. Subtotal - Bonds - U.S. Governments						247,701	250,000	525
000000-00-0	State Bank of India of London Sr Nt 4.875% 05/05/28	D	01/23/2024	Direct		2,977,500	3,000,000	32,500
000000-00-0	Bank Gospodarstwa Krajowego Sr Nt 6.250% 10/31/28	D	06/21/2024	Various		15,564,140	15,000,000	100,009
000000-00-0	Romania Sr Nt 5.875% 01/30/29	D	05/16/2024	Deutsche Bank Capital		2,996,250	3,000,000	53,854
000000-00-0	Dev Bank of Kazakhstan Sr Nt 5.250% 10/23/29	D	10/16/2024	JP Morgan Securities LLC		4,989,150	5,000,000	
000000-00-0	Dominican Republic Sr Nt 4.875% 09/23/32	D	05/15/2024	Goldman Sachs & Company		2,703,000	3,000,000	21,938
000000-00-0	Abu Dhabi Natl Energy Sr Nt 3.400% 04/29/51	D	11/15/2024	Direct		2,994,600	4,200,000	7,933
000000-00-0	Saudi Arabian Oil Company Sr Nt 5.875% 07/17/64	D	11/15/2024	Direct		2,937,250	3,100,000	61,720
16882L-AA-0	Chile Electrcity Lux Sr Nt 5.580% 10/20/35	D	10/08/2024	Direct		7,018,741	7,010,000	
195325-EP-6	Republic of Colombia Sr Nt 7.750% 11/07/36	D	10/28/2024	Citigroup		1,195,380	1,200,000	
21987B-BH-0	Codelco Inc Sr Nt 6.300% 09/08/53	D	01/23/2024	Citigroup		4,715,300	5,000,000	120,750
25714P-EZ-7	Dominican Republic Sr Nt 6.600% 06/01/36	D	06/25/2024	Citigroup		330,319	333,000	
45434M-2B-7	Indian Railway Finance Corpora Euro MTN 3.950% 02/13/50	D	03/01/2024	Direct		7,888,220	10,100,000	84,420
45434M-2C-5	Indian Railway Finance Corpora Sr Nt 2.800% 02/10/31	D	01/17/2024	Direct		2,890,762	3,400,000	42,047
718286-CG-0	Republic of Philippines Sr Nt 3.750% 01/14/29	D	05/15/2024	Various		1,892,500	2,000,000	25,625
731011-AZ-5	Republic Of Poland Sr Nt 5.500% 03/18/54	D	06/06/2024	Various		17,902,225	18,250,000	88,153
77586T-AE-6	Romania Sr Nt MTN 6.125% 01/22/44	D	05/16/2024	Morgan Stanley & Co LLC		1,948,000	2,000,000	40,153
91087B-BA-7	United Mexican States Sr Nt 6.400% 05/07/54	D	05/16/2024	Bank of America BISD Dealer		2,634,008	2,666,000	6,161
P3143N-BF-0	Codelco Inc Sr Nt 3.700% 01/30/50	D	06/06/2024	Various		5,737,956	8,334,000	102,957
Y7141B-AB-9	Freeport Indonesia PT Sr Nt MTN 5.315% 04/14/32	D	02/05/2024	Direct		2,959,000	3,050,000	49,985
YX5291-29-0	Republic of Serbia Sr Nt 6.000% 06/12/34	D	06/06/2024	Various		2,949,612	3,000,000	
ZB1488-59-0	Dev Bank of Kazakhstan Sr Nt 5.500% 04/15/27	D	04/09/2024	JP Morgan Securities LLC		2,993,104	3,000,000	
ZF4868-28-6	Gaci First Investment Sr Nt 5.375% 01/29/54	D	05/10/2024	Goldman Sachs & Company		1,526,875	1,750,000	27,435
ZI7610-27-5	Codelco Inc Sr Nt 6.300% 09/08/53	D	05/23/2024	Barclays Capital Inc		1,987,000	2,000,000	28,000
ZK5969-54-6	Bank Gospodarstwa Krajowego Sr Nt 5.375% 05/22/33	D	06/21/2024	Goldman Sachs & Company		4,968,750	5,000,000	24,635
0309999999. Subtotal - Bonds - All Other Governments						106,699,642	114,393,000	918,275
452151-LF-8	Illinois St GO Txbl Pension 5.100% 06/01/33		05/20/2024	JP Morgan Securities LLC		18,572,424	18,823,529	456,000
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						18,572,424	18,823,529	456,000
007944-AK-7	Adventist Health System of Wes Sr Nt 5.757% 12/01/34		06/26/2024	Various		24,410,516	24,400,000	23,924
20268J-AG-8	Commonspirit Health Sec Nt 3.910% 10/01/50		05/22/2024	JP Morgan Securities LLC		8,415,550	11,000,000	63,320
3132DU-R6-6	Fr SD6809 Pool# SD6809 6.500% 03/25/54		11/05/2024	Citigroup		4,167,407	4,052,789	3,659
3132DW-J4-6	FHLMC Pool# SD8383 5.500% 12/25/53		11/05/2024	Bank of America BISD Dealer		2,960,961	2,981,928	2,278
3132DW-KN-2	FHLMC Pool# SD8401 5.500% 02/25/54		11/05/2024	Citigroup		9,208,941	9,279,991	7,089
3140XN-SW-5	Fannie Mae Super Pool# FS6832 5.000% 11/25/53		11/05/2024	BNP Paribas Securities Corp		4,913,853	5,046,116	3,504
3140XQ-XZ-5	FN FS8795 Pool# FS8795 6.000% 08/25/54		11/05/2024	Goldman Sachs & Company		23,511,410	23,177,348	53,541
3140XR-PN-9	Fn FS9143 Pool# FS9428 3.000% 06/25/52		11/05/2024	Morgan Stanley & Co LLC		10,064,424	11,679,476	4,866
3140XR-S3-0	Fn FS9143 Pool# FS9537 5.000% 10/25/54		11/05/2024	JP Morgan Securities LLC		7,366,598	7,547,925	5,242
31418E-W5-5	Fn MA5192 Pool #MA5167 6.500% 10/01/53		10/17/2024	Citigroup		15,954,482	15,513,322	47,617
3142GR-VV-9	FR RJ1527 Pool# RJ1527 6.000% 05/25/54		06/26/2024	Citigroup		9,334,803	9,266,751	40,156
574205-HW-3	Maryland Eco Dev Corp Muni Bond 5.942% 05/31/57		10/01/2024	Wells Fargo Securities LLC		26,470,300	26,000,000	161,754
574205-JE-1	Maryland Eco Dev Corp Rev Bond 5.268% 11/30/36		08/16/2024	Wells Fargo Securities LLC		1,470,000	1,470,000	
574205-JF-8	Maryland Eco Dev Corp Rev Bond 5.318% 11/30/37		08/16/2024	Wells Fargo Securities LLC		1,630,000	1,630,000	
574205-JG-6	Maryland Eco Dev Corp Rev Bond 5.368% 11/30/38		08/16/2024	Wells Fargo Securities LLC		1,585,000	1,585,000	
574205-JJ-0	Maryland Eco Dev Corp Rev Bond 5.433% 05/31/56		08/16/2024	Wells Fargo Securities LLC		5,000,000	5,000,000	
57563R-TM-1	Massachusetts Educ Fin Rev Txbl Ser A 5.950% 07/01/44		10/15/2024	Wells Fargo Securities LLC		15,335,700	15,035,000	260,920
57563R-TX-7	Massachusetts Educ Fin Rev Rev Bond 6.352% 07/01/49		10/15/2024	Various		16,593,871	16,440,000	70,408
650036-JW-7	New York St Urban Dev Corp Rev Txbl-St PERS Inc Tax Gen Ser B 3.900% 03/15/33		09/26/2024	Tax Free Exchange		1,063,505	1,065,000	1,269
650036-JX-5	New York St Urban Dev Corp Rev Txbl-St PERS Inc Tax Gen Ser B 3.900% 03/15/33		09/26/2024	Tax Free Exchange		4,483,696	4,490,000	5,351
650116-HT-6	NY Transportation Dev Crp A AMT-Ref-Sust Bond 5.250% 12/31/54		10/23/2024	Goldman Sachs & Company		3,671,080	3,500,000	
650116-HU-3	NY Transportation Dev Crp A AMT-Ref-Sust Bond 4.500% 12/31/54		10/31/2024	Goldman Sachs & Company		27,674,125	28,500,000	
0909999999. Subtotal - Bonds - U.S. Special Revenues						225,286,222	228,660,646	754,898
000000-00-0	Fundamental Solar Finance LP Subordinated Note 10.500% 12/31/28		10/04/2024	Direct		1,030,000	1,030,000	
001055-A#-9	Aflac Inc Sr Nt 1.920% 03/19/39		03/19/2024	Mizuho Securities USA Inc		36,457,643	36,457,643	
001055-A*-3	Aflac Inc Sr Nt 1.600% 03/19/34		03/19/2024	Mizuho Securities USA Inc		36,457,643	36,457,643	
001055-A@-1	Aflac Inc Sr Nt 1.740% 03/19/36		03/19/2024	Mizuho Securities USA Inc		42,423,439	42,423,439	
001084-AR-3	AGCO Corp Sr Nt 5.450% 03/21/27		12/19/2024	Various		8,519,804	8,450,000	112,651

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
001084-AS-1	AGCO Corp Sr Nt 5.800% 03/21/34		06/11/2024	Various		25,953,417	26,067,000	212,570
00138C-AX-6	AIG Global Funding Sec Nt 5.200% 01/12/29		01/09/2024	Bank of America BISD Dealer		14,992,200	15,000,000	
00175P-AB-9	Amn Healthcare Sr Nt 4.625% 10/01/27		11/08/2024	Various		2,497,275	2,615,000	27,264
00175P-AC-7	Amn Healthcare Sr Nt 4.000% 04/15/29		06/27/2024	Various		385,888	436,000	1,091
00253C-HS-9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 7.472% 06/25/32		08/01/2024	Interest Capitalization		712	712	
00253P-AA-6	AAR Escrow Issuer LLC Sr Nt 6.750% 03/15/29		04/04/2024	Various		9,357,190	9,248,000	6,274
00287Y-DT-3	Abbvie Inc Sr Nt 4.950% 03/15/31		02/22/2024	Various		50,046,538	50,000,000	
015271-BC-2	Alexandria Real Estate Equity Sr Nt 5.250% 05/15/36		02/01/2024	Various		11,731,815	11,749,000	
015271-BD-0	Alexandria Real Estate Equity Sr Nt 5.625% 05/15/54		02/01/2024	Goldman Sachs & Company		15,790,994	15,800,000	
01748N-AF-1	Allegion US Holding Co. Inc. Sr Nt 5.600% 05/29/34		05/21/2024	Various		9,972,363	10,000,000	
018522-K*-2	Allete Inc 1st Mtg Bond 3.860% 09/16/30		03/19/2024	Stonecastle Securities LLC		9,187,200	10,000,000	4,289
018522-N#-5	Allete Inc Sr Nt 5.720% 04/30/39		04/23/2024	Us Bancorp Investments Inc		18,000,000	18,000,000	
018522-N*-9	Allete Inc 1st Mtg Bond 4.540% 08/09/32		03/19/2024	Stonecastle Securities LLC		9,422,200	10,000,000	50,444
02157J-AA-3	Alterna Funding LLC ABS Ser 2024-1A Cl A 6.260% 05/16/39		05/08/2024	Cantor Fitzgerald & Co		7,280,927	7,280,927	
02158A-AA-1	Alternative Loan Issuer 2024 A Alternative Loan Issuer 2024 A 5.599% 11/15/35		11/04/2024	Direct		12,400,000	12,400,000	
02158A-AB-9	Alternative Loan Issuer 2024 A Alternative Loan Issuer 2024 A 6.329% 11/15/35		11/04/2024	Direct		2,600,000	2,600,000	
02343U-AJ-4	Amcor Finance USA Sr Nt 5.625% 05/26/33		02/14/2024	Various		8,951,707	8,723,000	73,186
023618-AD-9	Ameren Transmission Company of Sr Nt 5.170% 09/01/39		08/30/2024	PNC Capital Markets LLC		4,500,000	4,500,000	
023618-AE-7	Ameren Transmission Company of Sr Nt 5.420% 09/01/53		08/30/2024	PNC Capital Markets LLC		6,000,000	6,000,000	
02361D-BB-5	Ameren Illinois Co 1st Lien 5.550% 07/01/54		06/17/2024	Wells Fargo Securities LLC		22,457,250	22,500,000	
024747-AF-4	ABC Supply Co 1st lien 4.000% 01/15/28		06/04/2024	Toronto Dominion		303,875	325,000	5,056
024747-AG-2	ABC Supply Co Sr Nt 3.875% 11/15/29		06/27/2024	Various		363,077	407,000	1,079
02507*-AF-1	American Century Companies Inc Sr Nt 6.480% 04/30/34		04/30/2024	Direct		25,000,000	25,000,000	
025816-DP-1	American Express Co Sr Nt 5.098% 02/16/28		02/12/2024	RBC Capital Markets LLC		3,500,000	3,500,000	
02665W-FD-8	American Honda Fin Sr Nt 4.900% 03/12/27		03/11/2024	Toronto Dominion		4,997,250	5,000,000	
03027X-CM-0	American Tower Corp Sr Nt 5.400% 01/31/35		11/18/2024	Toronto Dominion		2,784,740	2,800,000	
03040W-BC-8	American Water Cap Corp American Water Cap Corp 5.450% 03/01/54		02/20/2024	Us Bancorp Investments Inc		575,730	581,000	
03040W-BD-6	American Water Cap Corp Sr Nt 5.150% 03/01/34		02/20/2024	Us Bancorp Investments Inc		38,217,695	38,340,000	
03073E-AY-1	Amerisource Bergen Corp Sr Nt 5.150% 02/15/35		12/02/2024	Various		1,999,464	2,000,000	
031162-BZ-2	Amgen Inc Sr Nt 4.400% 05/01/45		11/25/2024	Wells Fargo Securities LLC		4,324,350	5,000,000	15,278
031162-DS-6	Amgen Inc Sr Nt 5.600% 03/02/43		11/26/2024	Goldman Sachs & Company		10,059,600	10,000,000	132,222
03165U-AA-6	American Money Management Corp CLO Ser 24-30A Cl A1 6.201% 01/25/36		01/12/2024	Morgan Stanley & Co LLC		40,500,000	40,500,000	
03165U-AE-8	American Money Management Corp CLO Ser 2024-30A Cl B 6.976% 01/15/37		01/12/2024	Morgan Stanley & Co LLC		12,750,000	12,750,000	
03166H-AA-4	American Money Management Corp CLO Ser 2024-28A Cl A1A 6.167% 07/20/37		05/14/2024	Jefferies & Company Inc		32,800,000	32,800,000	
03166H-AG-1	American Money Management Corp CLO Ser 2024-28A Cl B 6.567% 07/20/37		05/14/2024	Jefferies & Company Inc		8,200,000	8,200,000	
032177-AJ-6	Amsted Industries Sr Nt 4.625% 05/15/30		06/26/2024	Various		920,119	1,011,000	10,924
03237C-AB-8	AXIS Equipment Finance Ser 2024-1A Cl A2 5.380% 01/21/31		01/23/2024	Bank of America BISD Dealer		1,618,849	1,619,022	
036752-AY-9	Anthem Inc Sr Nt 5.150% 06/15/29		05/20/2024	Bank of America BISD Dealer		14,996,250	15,000,000	
037989-AL-4	Apidos CLO Ser 2023-44A Cl A1R 5.977% 10/26/37		10/11/2024	Bank of America BISD Dealer		17,500,000	17,500,000	
037989-AN-0	Apidos CLO Ser 2023-44A BR 6.267% 10/26/37		10/11/2024	Bank of America BISD Dealer		3,250,000	3,250,000	
04015W-BL-7	Ares CLO Ltd CLO Ser 2016-39A Cl AR3 6.052% 07/18/37		06/07/2024	Citigroup		11,500,000	11,500,000	
04015W-BN-3	Ares CLO Ltd CLO Ser 2016-39A Cl BR3 6.367% 07/18/37		06/07/2024	Citigroup		8,050,000	8,050,000	
04273W-AE-1	Arrow Electronics Inc Sr Nt 5.875% 04/10/34		10/11/2024	Bank of America BISD Dealer		2,772,885	2,700,000	44,797
045054-AJ-2	Ashtead Capital Inc Sr Sec Nt 4.000% 05/01/28		12/20/2024	Various		9,615,900	10,000,000	56,111
045054-AR-4	Ashtead Capital Inc Sr Nt 5.950% 10/15/33		11/12/2024	JP Morgan Securities LLC		5,504,160	5,390,000	24,944
05526D-BD-6	BAT Captial Corp Sr Nt 4.390% 08/15/37		11/12/2024	Various		18,279,087	20,960,000	224,924
05526D-BF-1	BAT Captial Corp Sr Nt 4.540% 08/15/47		05/13/2024	Bank of America BISD Dealer		6,672,396	8,600,000	97,610
05526D-BU-8	B A T Capital Corp Sr Nt 3.984% 09/25/50		05/13/2024	Goldman Sachs & Company		4,989,460	7,000,000	38,733
05526D-BY-0	BAT Captial Corp Sr Nt 5.834% 02/20/31		02/15/2024	Barclays Capital Inc		350,000	350,000	
055328-AL-2	BCC Middle Market CLO Ser 2018-1A Cl A1R 6.867% 04/20/36		01/31/2024	Citigroup		19,850,000	19,850,000	
05555E-AA-5	Blackstonne Credit CLO CLO Ser 2024-1A Cl A 6.447% 04/20/36		02/22/2024	SG Americas Securities LLC		15,700,000	15,700,000	
05642*-AB-9	BWC Terminal Holdings BWC Terminal Holdings 6.250% 06/28/34		06/27/2024	CIBC World Markets Corp		15,000,000	15,000,000	
05685Q-AA-1	Bain Capital Credit CLO CLO Ser 2024-3A Cl A1 6.136% 07/16/37		05/16/2024	Jefferies & Company Inc		30,000,000	30,000,000	
05685Q-AE-3	Bain Capital Credit CLO CLO Ser 2024-3A Cl B 6.136% 07/16/37		05/16/2024	Jefferies & Company Inc		7,500,000	7,500,000	
05685X-AA-6	Bain Capital Credit CLO CLO Ser 2024-6A Cl A1 5.947% 01/21/38		11/20/2024	CIBC World Markets Corp		26,200,000	26,200,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
05685X-AC-2	Bain Capital Credit CLO CLO Ser 2024-6A Cl A2 6.167% 01/21/38		11/20/2024	CIBC World Markets Corp		5,000,000	5,000,000	
05685X-AE-8	Bain Capital Credit CLO CLO Ser 2024-6A CL B 6.317% 01/21/38		11/20/2024	CIBC World Markets Corp		10,500,000	10,500,000	
056921-AA-7	Bain Capital Credit CLO Ltd CLO Ser 2024-2A Cl A1 6.176% 07/15/37		03/28/2024	Goldman Sachs & Company		14,000,000	14,000,000	
056921-AE-9	Bain Capital Credit CLO Ltd CLO Ser 2024-2A Cl B 6.647% 07/15/37		03/28/2024	Goldman Sachs & Company		5,500,000	5,500,000	
05825X-AA-7	Baldwin Insurance Group Holdin Sec Nt 7.125% 05/15/31		05/16/2024	Various		4,228,260	4,209,000	
06763H-AL-0	Babson CLO Ltd CLO Ser 2022-4A Cl A1R 5.977% 10/20/37		09/27/2024	Bank of America BISD Dealer		2,050,000	2,050,000	
06763H-AQ-9	Babson CLO Ltd CLO Ser 2022-4A Cl BR 6.317% 10/20/37		09/27/2024	Bank of America BISD Dealer		1,000,000	1,000,000	
073685-AK-5	Beacon Roofing Supply Inc Sec Nt 6.500% 08/01/30		06/04/2024	Various		5,318,266	5,270,000	51,068
08576P-AL-5	Berry Global Inc 1st Lien 5.500% 04/15/28		03/04/2024	Tax Free Exchange		3,280,115	3,305,000	70,690
08576P-AP-6	Berry Global Inc Sec Nt 5.650% 01/15/34		01/11/2024	Various		39,990,545	40,000,000	
08862H-AA-0	Bankers Healthcare Group ABS Ser 2024-1A Cl A 5.810% 04/17/35		03/06/2024	Suntrust Robinson Humprey Inc		1,544,701	1,544,833	
09031W-AE-3	Bimbo Bakeries USA Inc Sr Nt 5.375% 01/09/36		02/13/2024	Direct		3,973,974	4,050,000	21,769
09261W-AA-2	Blackrock DLF IX CLO Ser 2020-IX Cl A-1 6.129% 07/21/30		07/19/2024	Blackrock Funds		449,039	449,039	
09555*-AA-8	Blue Heron Intermediate Holdco Sr Nt 5.560% 09/30/37		09/04/2024	MUFG Securities Inc		19,767,442	19,767,442	
09582*-AD-9	Blue Owl GP Stakes III Financi Sr Nt Ser D 6.400% 06/12/31		06/11/2024	Goldman Sachs & Company		10,000,000	10,000,000	
09609Q-AA-6	Blueberry Park CLO CLO Ser 2024-1A Cl A 5.967% 10/20/37		07/26/2024	Citigroup		11,500,000	11,500,000	
09609Q-AC-2	Blueberry Park CLO CLO Ser 24-1A Cl B 1.650% 10/20/37		07/26/2024	Citigroup		5,750,000	5,750,000	
096630-AK-4	Boardwalk Pipelines LLC Sr Nt 5.625% 08/01/34		02/08/2024	JP Morgan Securities LLC		19,962,414	19,990,000	
097023-CW-3	Boeing Co Sr Nt 5.805% 05/01/50		01/05/2024	Goldman Sachs & Company		1,016,450	1,000,000	10,965
099724-AH-9	Borg Warner Automotive Sr Nt 4.375% 03/15/45		10/21/2024	Bank of America BISD Dealer		6,193,038	7,440,000	30,793
099724-AQ-9	Borg Warner Automotive Sr Nt 5.400% 08/15/34		08/08/2024	Various		11,275,671	11,340,000	
103304-BV-2	Boyd Gaming Corp Sr Nt 4.750% 06/15/31		06/17/2024	Various		2,691,151	2,955,000	51,204
10570N-AA-6	BRAVO Residential Fund. Trust RMBS Ser 2024-CES1 Cl A1A 6.377% 04/25/54		04/30/2024	Various		7,718,937	7,718,942	53,326
10948W-AA-1	Brightsphere Investment Sr Nt 4.800% 07/27/26		12/05/2024	Stifel Nicolaus & Co Inc		134,945	137,000	2,356
109696-AD-6	Brinks Company Sr Nt 6.750% 06/15/32		12/30/2024	Various		4,771,170	4,674,000	127,185
117043-AW-9	Brunswick Corp Sr Nt 5.850% 03/18/29		03/14/2024	JP Morgan Securities LLC		19,965,800	20,000,000	
11766C-AA-2	Bryant Park Funding Ltd CLO Ser 2024-22A Cl A1 6.267% 04/15/37		02/13/2024	JP Morgan Securities LLC		19,150,000	19,150,000	
11766C-AE-4	Bryant Park Funding Ltd CLO Ser 2024-22A Cl B 6.747% 04/15/37		02/13/2024	JP Morgan Securities LLC		8,100,000	8,100,000	
117913-AA-1	Bryant Park Funding Ltd CLO Ser 24-25A Cl A1 5.972% 01/18/38		11/18/2024	Citigroup		16,450,000	16,450,000	
117913-AE-3	Bryant Park Funding Ltd CLO Ser 2024-25A Cl B 6.332% 01/18/38		11/18/2024	Citigroup		3,550,000	3,550,000	
120568-BD-1	Bunge Limited Finance Corp Sr Nt 4.100% 01/07/28		09/10/2024	SMBC Nikko Securities America		4,998,250	5,000,000	
12116L-AA-7	Buford Capital GLBL Fin Sr Nt 6.250% 04/15/28		11/21/2024	Jefferies & Company Inc		975,555	978,000	6,282
12116L-AC-3	Buford Capital GLBL Fin Sr Nt 6.875% 04/15/30		04/22/2024	Jefferies & Company Inc		5,656,067	5,843,000	59,263
12116L-AE-9	Buford Capital GLBL Fin Sr Nt 9.250% 07/01/31		09/16/2024	Jefferies & Company Inc		427,000	400,000	7,811
126408-HA-4	CSX Corp Sr Nt 4.500% 08/01/54		12/04/2024	Toronto Dominion		2,229,125	2,500,000	38,750
126694-E9-5	CWHL Inc RMBS Ser 2006-OA4 Cl A1 5.785% 04/25/46		03/01/2024	Interest Capitalization		791	791	
12796*-AA-1	CTM Outlander ABS (PIMCO) 6.987% 11/25/29		11/15/2024	Direct		4,000,000	4,000,000	
14077A-AB-2	Capteris Equipment Finance ABS Ser 24-1A Cl A2 5.580% 07/20/32		07/19/2024	Truist Financial		1,749,636	1,750,000	
14149Y-BD-9	Cardinal Health Inc Sr Nt 4.900% 09/15/45		03/05/2024	Barclays Capital Inc		8,810,326	9,763,000	228,563
14149Y-BN-7	Cardinal Health Inc Sr Nt 5.125% 02/15/29		02/14/2024	Various		809,981	810,000	
14149Y-BS-6	Cardinal Health Inc Sr Nt 5.350% 11/15/34		11/13/2024	Bank of America BISD Dealer		16,413,747	16,460,000	
14149Y-BT-4	Cardinal Health Inc Sr Nt 5.750% 11/15/54		11/14/2024	Various		24,920,350	25,000,000	
14316M-AJ-0	Carlyle Global Mrkt Strategies CLO Ser 2021 Cl A1AR 6.017% 01/15/40		10/18/2024	Barclays Capital Inc		12,300,000	12,300,000	
14316M-AN-1	Carlyle Global Mrkt Strategies CLO Ser 2021-1A Cl A2R 6.397% 01/15/40		10/18/2024	Barclays Capital Inc		8,000,000	8,000,000	
144285-AL-7	Carpenter Technology Corp Sr Nt 6.375% 07/15/28		06/17/2024	Various		852,345	853,000	16,059
15033B-AA-2	Cedar Funding Ltd CLO Ser 2024-18A Cl A 6.176% 04/23/37		02/16/2024	Jefferies & Company Inc		14,250,000	14,250,000	
15033B-AE-4	Cedar Funding Ltd CLO 2024-18A Cl B 6.676% 04/23/37		02/16/2024	Jefferies & Company Inc		3,600,000	3,600,000	
15033X-AU-0	Cedar Funding Ltd CLO Ser 19-10A Cl AR2 5.977% 10/20/37		10/29/2024	Nomura Securities Intl LLC		54,000,000	54,000,000	
15033X-AW-6	Cedar Funding Ltd CLO Ser 2019-10A Cl BR2 6.317% 10/20/37		10/29/2024	Nomura Securities Intl LLC		14,000,000	14,000,000	
161440-AC-9	Chase Auto Owner Trust ABS Ser 24-5A Cl A3 4.180% 08/27/29		09/13/2024	JP Morgan Securities LLC		1,299,863	1,300,000	
16829@-AH-6	Chick-Fil-A, Inc Chick-Fil-A, Inc. 4.970% 10/29/27		12/19/2024	JP Morgan Securities LLC		10,000,000	10,000,000	
17327C-AU-7	Citigroup Inc Sub Nt 5.411% 09/19/39		10/07/2024	Goldman Sachs & Company		11,002,992	11,200,000	31,985
174610-BE-4	Citizens Financial Group Sub Nt Fix to Float 5/32 5.641% 05/21/37		10/29/2024	RBC Capital Markets LLC		4,703,280	4,800,000	115,829
174610-BH-7	Citizens Financial Group Sr Nt 5.718% 07/23/32		07/18/2024	Morgan Stanley & Co LLC		25,000,000	25,000,000	
17888H-AA-1	Civitas Resources Inc Sr Nt 8.375% 07/01/28		02/15/2024	Wells Fargo Securities LLC		2,480,480	2,368,000	26,994

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
17888H-AB-9	Civitas Resources Inc Sr Nt 8.750% 07/01/31		02/13/2024	Bank of America BISD Dealer		6,375,000	6,000,000	63,437
185899-AL-5	Cleveland-Cliffs Inc Sr Nt 4.875% 03/01/31		06/25/2024	Various		900,394	1,006,000	9,421
18685@-AZ-5	Cliffwater Corporate Lending F Sr Nt 6.320% 08/15/29		08/15/2024	MUFG Securities Inc		10,000,000	10,000,000	
18912U-AC-6	Cloud Software Group Inc Sec Nt 8.250% 06/30/32		05/09/2024	Various		4,787,388	4,770,000	
19416M-AB-5	PERMIAN RESOURC OPTG LLC Sr Nt 5.875% 07/01/29		02/20/2024	Various		2,968,613	3,024,000	24,524
20166R-AA-6	Commercial Equipment Finance ABS Ser 2024-1A Cl A 5.970% 07/16/29		04/04/2024	KeyCorp		831,700	831,784	
205887-CD-2	ConAgra Foods Inc Sr Nt 5.300% 11/01/38		11/14/2024	Various		5,489,203	5,748,000	11,847
205887-CE-0	ConAgra Foods Inc Sr Nt 5.400% 11/01/48		11/15/2024	Various		28,285,364	30,322,000	148,230
209111-GK-3	Consolidated Edison Co NY Inc Sr Nt 5.700% 05/15/54		05/06/2024	JP Morgan Securities LLC		19,860,400	20,000,000	
21036P-AZ-1	Constellation Brands Inc Sr Nt 4.100% 02/15/48		11/22/2024	Citadel Securities LLC		20,059,000	25,000,000	284,722
210385-AE-0	Constellation En Gen LLC Sr Nt 6.500% 10/01/53		01/03/2024	Jefferies & Company Inc		2,754,650	2,456,000	42,571
210385-AF-7	Constellation En Gen LLC Sr Nt 5.750% 03/15/54		04/18/2024	Goldman Sachs & Company		9,917,033	10,448,000	61,745
210518-DD-5	Consumers Energy Co CONSUMERS ENERGY CO 4.350% 04/15/49		11/07/2024	Barclays Capital Inc		13,120,272	15,179,000	42,185
219023-AC-2	Corn Products Intl Inc Sr Nt 6.625% 04/15/37		02/12/2024	First Tennessee Bank NA		1,535,395	1,409,000	30,005
22757A-AA-4	Cross Mortgage Trust Ser 2024-H1 Cl A1 6.085% 12/25/68		01/24/2024	Goldman Sachs & Company		295,020	295,021	1,496
22757B-AA-2	Cross Mortgage Trust RMBS Ser 2024-H2 Cl A1 6.093% 04/25/69		03/25/2024	Goldman Sachs & Company		5,874,082	5,874,131	26,843
227927-AB-6	Crossroads Asset Trust ABS Ser 2024-A Cl A2 5.900% 08/20/30		06/18/2024	Bank of America BISD Dealer		3,473,812	3,474,016	
228187-AB-6	Crown Amer/Cap Corp VI Sr Nt 4.750% 02/01/26		12/18/2024	Wells Fargo Securities LLC		1,631,520	1,648,000	30,007
22966R-AE-6	Cubesmart LP Sr Nt 4.375% 02/15/29		10/22/2024	Goldman Sachs & Company		979,950	1,000,000	8,264
231021-AV-8	Cummins Engine Co Sr Nt 4.900% 02/20/29		02/14/2024	Various		6,499,480	6,500,000	
231021-AX-4	Cummins Engine Co Sr Nt 5.450% 02/20/54		02/14/2024	Wells Fargo Securities LLC		14,239,864	14,330,000	
233331-BL-0	DTE Energy Co Sr Nt 5.850% 06/01/34		04/29/2024	Various		40,015,200	40,000,000	
233853-AY-6	Daimler Trucks Finance NA Sr Nt 5.125% 09/25/27		06/17/2024	JP Morgan Securities LLC		2,989,890	3,000,000	
235825-AH-9	DANA Inc Sr Nt 4.250% 09/01/30		11/07/2024	SMBC Nikko Securities America		3,182,268	3,537,000	12,399
236057-AN-5	Danby Park CLO, Ltd CLO Ser 2022-1A Cl AR 5.977% 10/21/37		10/09/2024	Goldman Sachs & Company		8,150,000	8,150,000	
236057-AQ-8	Danby Park CLO, Ltd CLO Ser 2022-1A Cl B1R 6.317% 10/21/37		10/09/2024	Goldman Sachs & Company		2,800,000	2,800,000	
23991B-AA-3	DBSG Mortgage Trust MBS Ser 2024-ALTA Cl A 5.946% 06/10/37		05/17/2024	Deutsche Bank Capital		3,000,000	3,000,000	13,823
24582@-AB-0	Delaware Basin Residue, LLC Sr Sec Nt 6.400% 05/31/34		08/15/2024	Carlyle Group Capital Markets		9,737,061	9,737,061	
247109-H#-1	Delmarva Pwr & Lt Co 1st Mtg Bond 5.240% 03/20/34		03/20/2024	Mizuho Securities USA Inc		15,000,000	15,000,000	
25278X-AV-1	Diamondback Energy Inc Sr Nt 6.250% 03/15/33		02/13/2024	Morgan Stanley & Co LLC		6,771,800	6,470,000	168,115
25278X-AW-9	Diamondback Energy Inc Sr Nt 6.250% 03/15/53		02/12/2024	Morgan Stanley & Co LLC		119,342	114,000	2,949
25746U-DK-2	Dominion Resources Inc Sr Nt 3.300% 04/15/41		04/17/2024	Goldman Sachs & Company		578,384	800,000	293
25746U-DQ-9	Dominion Resources Inc Sr Nt Ser B 4.850% 08/15/52		04/19/2024	Citadel Securities LLC		12,247,715	14,500,000	132,836
25746U-DV-8	Dominion Resources Inc Jr Sub Nt 6.625% 05/15/55		11/14/2024	Wells Fargo Securities LLC		25,000,000	25,000,000	
26252W-BE-8	Dryden Senior Loan Fund CLO Ser 2019-76A Cl A1R2 6.017% 10/15/37		08/15/2024	Various		21,375,000	21,375,000	
26252W-BG-3	Dryden Senior Loan Fund CLO Ser 2019-76A Cl A2R2 6.147% 10/15/37		08/15/2024	JP Morgan Securities LLC		2,325,000	2,325,000	
26252W-BJ-7	Dryden Senior Loan Fund CLO Ser 2019-76A Cl BR2 6.397% 10/15/37		08/15/2024	Various		4,500,000	4,500,000	
26252W-BL-2	Dryden Senior Loan Fund CLO Ser 2019-76A Cl CR2 6.647% 10/15/37		08/15/2024	JP Morgan Securities LLC		1,700,000	1,700,000	
26253L-AJ-1	Dryden Senior Loan Fund CLO Ser 2020-78A Cl A1R 6.177% 04/17/37		04/04/2024	Goldman Sachs & Company		32,000,000	32,000,000	
26253L-AN-2	Dryden Senior Loan Fund CLO Ser 2020-78A Cl B1R 6.597% 04/17/37		04/04/2024	Goldman Sachs & Company		8,000,000	8,000,000	
27034R-AA-1	Permian Resources Operating L Sr Nt 8.000% 04/15/27		06/17/2024	SMBC Nikko Securities America		338,459	329,000	4,606
27034R-AC-7	Permian Resources Operating L Sr Nt 9.875% 07/15/31		04/29/2024	Wells Fargo Securities LLC		799,200	720,000	20,935
27616#-AJ-4	Easterly Government Properties Sr Nt 6.560% 05/29/33		05/29/2024	Citigroup		11,000,000	11,000,000	
27616#-AK-1	Easterly Government Properties Sr Nt 6.560% 08/14/33		08/14/2024	Citigroup		4,000,000	4,000,000	
289178-AA-3	Ellucian Holdings Inc Sec Nt 6.500% 12/01/29		11/15/2024	Various		2,714,206	2,708,000	
29004C-AA-6	Elmwood CLO Ser 2024-1A Cl A1 6.132% 04/18/37		02/15/2024	Bank of America BISD Dealer		37,400,000	37,400,000	
29004C-AE-8	Elmwood CLO Ser 2024-1A Cl B 6.632% 04/18/37		02/15/2024	Bank of America BISD Dealer		1,750,000	1,750,000	
29082K-AA-3	Embecta Corp. 1st Lien 5.000% 02/15/30		12/20/2024	Various		3,409,507	3,719,000	42,449
29261A-AE-0	Encompass Health Corp Sr Nt 4.625% 04/01/31		09/09/2024	JP Morgan Securities LLC		806,768	847,000	17,302
29336T-AD-2	Enlink Midstream LLC Sr Nt 6.500% 09/01/30		02/20/2024	JP Morgan Securities LLC		1,068,375	1,050,000	32,419
29365B-AB-9	Entegris Escrow Corp Sr Nt 5.950% 06/15/30		06/25/2024	Various		2,556,785	2,590,000	42,194
29375Q-AB-4	Enterprise Fleet Financing ABS Ser 24-3 Cl A2 5.310% 04/20/27		07/16/2024	Bank of America BISD Dealer		399,945	400,000	
29375R-AB-2	Enterprise Fleet Financing LLC Ser 2024-2 Cl A2 5.740% 12/20/26		04/23/2024	MUFG Securities Inc		699,955	700,000	
29375R-AC-0	Enterprise Fleet Financing LLC Ser 2024-2 Cl A3 5.610% 04/20/28		04/23/2024	MUFG Securities Inc		2,849,797	2,850,000	
29444U-BS-4	Equinix Inc Sr Nt 2.500% 05/15/31		01/04/2024	Bank of America BISD Dealer		391,032	465,000	1,711

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
29449W-AR-8	Equitable Financial Life Sr Nt 4.875% 11/19/27		11/12/2024	JP Morgan Securities LLC		8,997,300	9,000,000	
30161N-BM-2	Exelon Corp Sr Nt 5.150% 03/15/29		02/23/2024	Various		45,913	46,000	
30161N-BN-0	Exelon Corp Sr Nt 5.450% 03/15/34		02/23/2024	Various		23,527,560	23,550,000	
30165B-AE-3	Exeter Automobile Rec Tr ABS Ser 2024-5A Cl B 4.480% 04/16/29		09/24/2024	Barclays Capital Inc		999,967	1,000,000	
30225V-A#-4	Extra Space Storage LP Extra Space Storage LP 3.470% 10/09/29		03/19/2024	Seaport Global Securities LLC		17,901,000	20,000,000	308,444
30225V-AP-2	Extra Space Storage LP Sr Nt 2.200% 10/15/30		10/22/2024	Goldman Sachs & Company		861,590	1,000,000	489
30225V-AS-6	Extra Space Storage LP Sr Nt 5.400% 02/01/34		01/16/2024	Various		1,733,331	1,737,000	
302704-AA-9	FW Energy Asset Issuer LLC Class A 7.151% 06/26/44		06/24/2024	Direct		19,485,353	19,485,353	
302704-AB-7	FW Energy Asset Issuer LLC Class B 8.106% 06/26/44		06/24/2024	Direct		5,908,476	5,908,476	
30336C-AE-5	FCCU Auto Rec Trust ABS Ser 2024-1A Cl A3 5.540% 04/16/29		05/22/2024	Citigroup		4,799,361	4,800,000	
30336N-AC-5	First Help Financial ABS Ser 2024-2A Cl A2 5.890% 06/15/30		06/11/2024	Deutsche Bank Capital		5,010,173	5,010,426	
30338D-AA-9	FS Trust RMBS Ser 2024-HULA Cl A 6.168% 08/15/39		08/06/2024	JP Morgan Securities LLC		14,962,500	15,000,000	
313747-BA-4	Federal Realty Investors Tr Sr Nt 3.500% 06/01/30		05/28/2024	Goldman Sachs & Company		22,792,755	25,408,000	439,700
31425B-AA-5	FIC Funding LLC ABS Ser 2024-1A Cl A 5.440% 08/15/36		08/07/2024	Capital One Securities, Inc		21,701,506	21,702,281	
31488V-AA-5	Ferguson Enterprises Inc Sr Nt 5.000% 10/03/34		11/13/2024	Bank of America BISD Dealer		6,465,208	6,692,000	38,107
31568A-AB-2	First Help Financial LLC Ser 2024-1A Cl A2 5.690% 02/15/30		02/12/2024	Goldman Sachs & Company		3,476,788	3,477,046	
31616F-A*-8	Fidelity Evergreen Private Cre Sr Nt Ser B 10.632% 07/19/36		12/02/2024	Direct		2,592,665	2,592,665	
31616F-A@-6	Fidelity Evergreen Private Cre Sr Nt Ser A 9.117% 07/19/36		12/02/2024	Direct		7,129,829	7,129,829	
316773-CH-1	Fifth Third Bancorp Sub Bk Nt 8.250% 03/01/38		10/07/2024	Barclays Capital Inc		8,568,967	6,920,000	58,676
316773-DL-1	Fifth Third Bancorp Sr Nt Fix to Float 01/29/31 5.631% 01/29/32		02/13/2024	Barclays Capital Inc		177,788	180,000	450
31677A-AB-0	Fifth Third Bancorp Sub Nt 3.850% 03/15/26		12/19/2024	Barclays Capital Inc		23,901,216	24,231,000	246,180
341081-GU-5	Florida Pwr & Lt Co 1st Lien 5.300% 06/15/34		05/28/2024	Citigroup		9,965,900	10,000,000	
341081-GV-3	Florida Pwr & Lt Co Sr Nt 5.600% 06/15/54		05/28/2024	Various		24,964,700	25,000,000	
34501@-AA-9	Football Club 2024 XVII Trust 5.480% 10/05/28		03/28/2024	Bank of America BISD Dealer		7,000,000	7,000,000	
34501@-AB-7	Football Club 2024 XVII Trust 5.580% 10/05/33		03/28/2024	Bank of America BISD Dealer		7,000,000	7,000,000	
34501@-AC-5	Football Club 2024 XVII Trust 5.680% 10/05/35		03/28/2024	Bank of America BISD Dealer		3,000,000	3,000,000	
34501@-AE-1	Football Club Term Notes 2024- Football Club Term Notes 2024- 5.480% 10/05/28		06/27/2024	Bank of America BISD Dealer		9,000,000	9,000,000	
34501@-AF-8	Football Club Term Notes 2024- Sec Nt 5.630% 10/05/33		10/03/2024	Bank of America BISD Dealer		15,000,000	15,000,000	
34501@-AG-6	Football Club Term Notes 2024- Sec Nt 5.730% 10/05/35		10/03/2024	Bank of America BISD Dealer		4,000,000	4,000,000	
345397-D8-3	Ford Motor Cr Co Sr Nt 5.800% 03/05/27		01/02/2024	RBC Capital Markets LLC		6,576,966	6,585,000	
350930-AC-7	Foundry JV Holdco LLC Sec Nt 6.150% 01/25/32		05/02/2024	BNP Paribas Securities Corp		9,974,100	10,000,000	
350930-AD-5	Foundry JV Holdco LLC Sec Nt 6.250% 01/25/35		05/02/2024	BNP Paribas Securities Corp		11,971,560	12,000,000	
350930-AE-3	Foundry JV Holdco LLC Sec Nt 6.400% 01/25/38		05/02/2024	BNP Paribas Securities Corp		9,972,600	10,000,000	
35105A-AB-3	Foursight Capital Auto Rec Tr Ser 2024-1 Cl A2 5.490% 01/16/29		01/24/2024	JP Morgan Securities LLC		1,142,379	1,142,415	
35105A-AC-1	Foursight Capital Auto Rec Tr Ser 2024-1 Cl B 5.550% 05/15/29		01/24/2024	JP Morgan Securities LLC		385,940	386,000	
36080@-AA-3	Fundamental Solar Finance LP Sr Secured Note 7.000% 12/31/28		10/04/2024	Direct		22,307,000	22,307,000	
36080@-AB-1	Fundamental Solar Finance LP Sr Unsecured Note 9.000% 12/31/28		10/04/2024	Direct		2,402,000	2,402,000	
361448-BM-4	GATX Corp Sr Nt 6.050% 03/15/34		06/03/2024	Various		10,259,851	10,000,000	133,923
361448-BR-3	GATX Corp Sr Nt 6.050% 06/05/54		06/03/2024	Various		10,029,950	9,999,000	
36169H-AA-1	GCAT 2024-NQM1 A1 Ser 24-NQM1 Cl A1 6.007% 01/25/59		01/05/2024	Barclays Capital Inc		9,310,071	9,310,134	46,605
36269H-AC-6	GLS Auto Receivables Trust Ser 2024-1A Cl A3 5.400% 09/15/27		02/09/2024	BMO Capital Markets Corp		1,349,964	1,350,000	
36271B-AC-5	GLS Auto Rec Trust ABS Ser 2024-4A Cl A2 4.430% 12/17/29		10/01/2024	Goldman Sachs & Company		2,399,921	2,400,000	
37185L-AQ-5	Genesis Energy LP Sr Nt 7.875% 05/15/32		05/07/2024	Various		6,771,159	6,729,000	
37940X-AR-3	Global Payments Inc Sr Nt 5.950% 08/15/52		09/11/2024	Various		8,744,313	9,047,000	98,550
37988X-AB-1	GLS Auto Select Receivables Tr Ser 2024-1A Cl A2 5.240% 03/15/30		01/12/2024	Deutsche Bank Capital		1,348,131	1,348,159	
37989E-AC-0	GLS Auto Rec Trust ABS Ser 2024-3A Cl A2 5.590% 10/15/29		06/27/2024	BMO Capital Markets Corp		491,526	491,531	
38138J-AN-3	GoldenTree Loan Management CLO Ser 21-9A Cl AR 6.117% 04/20/37		03/27/2024	Bank of America BISD Dealer		2,400,000	2,400,000	
38138J-AS-2	GoldenTree Loan Management CLO Ser 21-9A Cl BR 6.567% 04/20/37		03/27/2024	Bank of America BISD Dealer		3,700,000	3,700,000	
38141G-B8-6	Goldman Sachs Group Inc Sr Nt 5.561% 11/19/45		11/12/2024	Goldman Sachs & Company		79,810,000	79,810,000	
381758-AK-3	Golub Capital Partners Private Sr Nt Ser 2024B Tr B 6.650% 07/02/31		07/02/2024	Goldman Sachs & Company		10,300,000	10,300,000	
38869A-AE-7	Graphic Packaging Intern Sr Nt 6.375% 07/15/32		09/16/2024	Various		4,865,819	4,826,000	26,957
40171C-AA-0	Guggenheim Corp Funding CLO Ser 2024-7A Cl A 7.017% 01/28/36		01/10/2024	Scotia Capital		13,200,000	13,200,000	
404119-CT-4	HCA Inc Sr Nt 5.450% 04/01/31		08/07/2024	Wells Fargo Securities LLC		5,093,200	5,000,000	127,924
404119-CV-9	HCA Inc Sr Nt 6.000% 04/01/54		11/13/2024	RBC Capital Markets LLC		9,913,200	10,000,000	71,667
40414L-AE-9	HCP Inc Sr Nt 6.750% 02/01/41		11/22/2024	Various		10,724,090	9,677,000	107,752

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
4042Q1-AD-9	HSBC Bank USA Sub Nt 7.000% 01/15/39		10/08/2024	Various		17,739,645	15,200,000	248,267
40443Q-AA-1	HPS Private Credit CLO CLO Ser 2024-2A Cl A 6.503% 05/15/36		02/14/2024	Various		24,650,000	24,650,000	
42250P-AA-1	Healthpeak Properties Sr Nt 3.000% 01/15/30		01/16/2024	Suntrust Robinson Humprey Inc		9,566,384	10,705,000	2,676
42250P-AE-3	Healthpeak Properties Sr Nt 5.250% 12/15/32		01/03/2024	Suntrust Robinson Humprey Inc		3,385,221	3,368,000	9,823
428102-AG-2	Hess Midstream Operation Sr Nt 6.500% 06/01/29		05/09/2024	Various		3,209,600	3,200,000	
42824C-BV-0	HP Enterprises Co Sr Nt 5.000% 10/15/34		09/12/2024	Mizuho Securities USA Inc		14,861,700	15,000,000	
42824C-BW-8	HP Enterprises Co Sr Nt 5.600% 10/15/54		09/12/2024	Various		24,535,037	25,000,000	
43133M-AA-9	Hildene CLO CLO Ser 6A Cl A1 6.376% 10/25/39		11/04/2024	Piper Sandler Companies		13,230,000	13,500,000	
438516-CT-1	Honeywell International Inc Sr Nt 5.440% 03/01/54		02/26/2024	JP Morgan Securities LLC		14,966,250	15,000,000	
444859-BE-1	Humana Inc Sr Nt 4.950% 10/01/44		01/03/2024	JP Morgan Securities LLC		682,476	723,000	9,345
446150-BF-0	Huntington Bancshares Sr Nt 6.141% 11/18/39		11/13/2024	Various		17,789,667	17,740,000	
451102-BT-3	Icahn Enterprises LP Sr Nt 6.250% 05/15/26		03/28/2024	Various		2,004,144	2,051,000	41,199
451102-BZ-9	Icahn Enterprises LP Sr Nt 5.250% 05/15/27		06/26/2024	Various		1,552,401	1,677,000	30,915
451102-CF-2	Icahn Enterprises LP Sr Nt 9.750% 01/15/29		11/13/2024	Jefferies & Company Inc		1,458,000	1,440,000	46,410
451102-CJ-4	Icahn Enterprises LP Sr Nt 9.000% 06/15/30		10/24/2024	Tax Free Exchange		1,200,000	1,200,000	43,800
451102-CK-1	Icahn Enterprises LP Sr Nt 10.000% 11/15/29		11/13/2024	Jefferies & Company Inc		1,440,000	1,440,000	
45687V-AD-8	Ingersoll Rand Inc Sr Nt 5.176% 06/15/29		05/08/2024	Various		28,590,362	28,600,000	
45687V-AG-1	Ingersoll Rand Inc Sr Nt 5.700% 06/15/54		05/13/2024	Various		14,445,222	14,396,000	6,808
457187-AD-4	Ingredion Inc Sr Nt 3.900% 06/01/50		05/15/2024	First Tennessee Bank NA		2,216,627	3,030,000	54,489
461070-AV-6	Interstate Power & Light Sr Nt 4.950% 09/30/34		09/04/2024	Goldman Sachs & Company		2,993,760	3,000,000	
461070-AW-4	Interstate Power & Light Sr Nt 5.450% 09/30/54		09/04/2024	Goldman Sachs & Company		271,943	273,000	
46148J-AA-2	Invesco CLO LTD CLO Ser 2024-1RA Cl AR 6.206% 04/15/37		03/13/2024	JP Morgan Securities LLC		1,600,000	1,600,000	
46148J-AC-8	Invesco CLO LTD CLO Ser 2024-1RA Cl BR 6.747% 04/15/37		03/13/2024	JP Morgan Securities LLC		1,750,000	1,750,000	
46188B-AB-8	Invitation Homes OP Sr Nt 2.300% 11/15/28		02/13/2024	Wells Fargo Securities LLC		104,330	120,000	690
46188B-AE-2	Invitation Homes OP Sr Nt 5.450% 08/15/30		02/13/2024	Suntrust Robinson Humprey Inc		26,674	27,000	
46188B-AG-7	Invitation Homes OP Sr Nt 4.875% 02/01/35		10/08/2024	Goldman Sachs & Company		894,423	922,000	1,623
46266T-AF-5	IQVIA Inc Sec Nt 6.250% 02/01/29		02/26/2024	Tax Free Exchange		29,973,399	30,000,000	130,208
46284V-AE-1	Iron Mountain Inc Sr Nt 5.250% 03/15/28		04/03/2024	Citigroup		1,761,822	1,827,000	5,206
46284V-AG-6	Iron Mountain Inc Sr Nt 5.000% 07/15/28		12/19/2024	Various		584,783	602,000	12,834
46284V-AP-6	Iron Mountain Inc Sr Nt 7.000% 02/15/29		06/27/2024	Various		6,161,563	6,083,000	114,048
46284V-AQ-4	Iron Mountain Inc Sr Nt 6.250% 01/15/33		12/03/2024	Goldman Sachs & Company		783,000	783,000	
465970-AA-9	JP Morgan Mtg Tr RMBS Ser 2024-VIS1 Cl A1 5.990% 07/25/64		03/26/2024	JP Morgan Securities LLC		13,722,604	13,722,659	61,649
46604K-AA-6	Ivy Hill Middle Market Cr Fund CLO Ser 2024-22A Cl A 6.517% 04/20/36		02/07/2024	SG Americas Securities LLC		16,250,000	16,250,000	
46657W-AU-2	JPM Mortgage Trust ABS Ser 2024-4 Cl A9 6.500% 10/25/54		04/17/2024	JP Morgan Securities LLC		20,086,891	20,146,702	105,490
46657X-AA-4	JW Com Mort trust CMBS Ser 2024-MRCO Cl A 6.065% 06/15/39		06/11/2024	Wells Fargo Securities LLC		4,987,500	5,000,000	
46659*-AJ-6	JM Family Enterprises Inc. Sr Nt 5.140% 06/04/30		12/04/2024	Barclays Capital Inc		10,000,000	10,000,000	
49271V-AR-1	Keurig Dr Pepper Inc Sr Nt 4.500% 04/15/52		12/05/2024	Morgan Stanley & Co LLC		15,681,765	17,936,000	110,592
49338@-AA-6	Keystone Appalachian Transmiss Keystone Appalachian Transmiss 5.170% 01/15/35		08/20/2024	KeyCorp		10,500,000	10,500,000	
49803X-AE-3	Kite Realty Group Sr Nt 5.500% 03/01/34		11/19/2024	Various		21,323,820	21,497,000	78,415
49803X-AF-0	Kite Realty Group Sr Nt 4.950% 12/15/31		11/20/2024	Bank of America BISD Dealer		1,694,308	1,739,000	22,955
50117B-AB-6	Kubota Credit Owner Trust Ser 2024-1A Cl A2 5.390% 01/15/27		02/14/2024	Mizuho Securities USA Inc		1,721,145	1,721,168	
501797-AW-4	L Brands Inc Sr Nt 6.625% 10/01/30		04/24/2024	Morgan Stanley & Co LLC		717,300	720,000	3,312
50190K-AN-0	LCM Ltd Partnership CLO Ser 40A Cl A1R 6.017% 01/15/38		12/04/2024	Citigroup		22,300,000	22,300,000	
50190K-AS-9	LCM Ltd Partnership CLO Ser 40A Cl BR 6.447% 01/15/38		12/04/2024	Citigroup		11,100,000	11,100,000	
50245X-AA-5	LV 2024-Show A CMBS Ser 24-SHOW Cl A 5.104% 10/10/29		09/27/2024	Various		34,999,990	35,000,000	87,174
513272-AD-6	Lamb Weston HLD Sr Unsecured Nt 4.125% 01/31/30		07/30/2024	Wells Fargo Securities LLC		2,845,570	3,127,000	
513272-AE-4	Lamb Weston HLD Sr Nt 4.375% 01/31/32		07/25/2024	Various		2,629,379	2,951,000	42,915
52109X-AA-6	LBA Trust CMBS Ser 2024-7IND Cl A 5.813% 10/15/41		09/20/2024	JP Morgan Securities LLC		14,364,000	14,400,000	
525935-AB-8	Lendbuzz Securitization Trust Ser 2024-1A Cl A2 6.190% 08/15/29		01/19/2024	Goldman Sachs & Company		1,163,157	1,163,260	
52609Y-AB-7	Lendbuzz Securitization Trust ABS Ser 2024-3A Cl A2 4.970% 10/15/30		09/25/2024	Various		5,012,715	5,000,000	4,473
53359#-AL-6	Lincoln Electric Lincoln Electric Holdings 5.740% 06/20/34		06/20/2024	Bank of America BISD Dealer		24,000,000	24,000,000	
539830-CB-3	Lockheed Martin Corp Lockheed Martin Corp 5.200% 02/15/55		12/04/2024	Wells Fargo Securities LLC		2,494,525	2,500,000	41,889
548661-DN-4	Lowes Cos Inc Sr Nt 3.700% 04/15/46		11/26/2024	Goldman Sachs & Company		2,297,250	3,000,000	12,950
548661-DQ-7	Lowes Cos Inc Sr Nt 4.050% 05/03/47		11/26/2024	Various		24,249,900	30,000,000	79,875
548661-DZ-7	Lowes Cos Inc Sr Nt 3.000% 10/15/50		01/05/2024	Goldman Sachs & Company		3,187,913	4,819,000	33,733

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
552953-CK-5	MGM Mirage Sr Nt 6.125% 09/15/29		09/12/2024	Bank of America BISD Dealer		2,130,864	2,120,000	
55354G-AK-6	MSCI Inc Sr Nt 3.625% 09/01/30		02/13/2024	JP Morgan Securities LLC		106,729	120,000	1,982
55354G-AM-2	MSCI Inc Sr Nt 3.625% 11/01/31		02/27/2024	Various		3,499,793	4,020,000	47,237
55354G-AQ-3	MSCI Inc Sec Nt 3.250% 08/15/33		02/20/2024	Goldman Sachs & Company		1,060,237	1,293,667	272
557910-AN-6	Acciona SA CLO Ser 2022-60A Cl A1R 5.996% 10/25/37		10/04/2024	Nomura Securities Intl LLC		36,000,000	36,000,000	
557910-AS-5	Madison Park Funding Ltd CLO Ser 2022-60A Cl BR 6.376% 10/25/37		10/04/2024	Nomura Securities Intl LLC		13,450,000	13,450,000	
56081#-DE-7	Major League Baseball Tr Major League Baseball Trust 4.500% 12/10/29		12/10/2024	Bank of America BISD Dealer		23,700,000	23,700,000	
56081#-DF-4	Major League Baseball Tr Major League Baseball Trust 4.640% 12/10/31		12/10/2024	Bank of America BISD Dealer		2,450,000	2,450,000	
56579U-BA-3	Marathon CLO LTD CLO Ser 2020-15A Cl A1R3 5.973% 08/15/37		06/27/2024	JP Morgan Securities LLC		3,000,000	3,000,000	
56579U-BG-0	Marathon CLO LTD CLO Ser 2020-15A Cl A2R3 6.273% 08/15/37		06/27/2024	JP Morgan Securities LLC		1,400,000	1,400,000	
57284P-AD-3	Marshfield Clinic Health Sr Nt 5.750% 03/15/34		06/26/2024	Barclays Capital Inc		10,350,000	10,350,000	
575767-AM-0	Mass Mutual Life ins Co Sub Nt - Fix to Float 2049 5.077% 02/15/69		05/30/2024	Wells Fargo Securities LLC		20,294,062	22,563,000	478,665
575767-AQ-1	Mass Mutual Life ins Co Sub Nt 3.375% 04/15/50		01/04/2024	Wells Fargo Securities LLC		722,442	1,002,000	7,797
58013M-FK-5	McDonalds Corp Sr Nt 3.625% 09/01/49		12/03/2024	Bank of America BISD Dealer		4,722,891	6,210,000	58,154
58013M-FR-0	McDonalds Corp Sr MTN 4.200% 04/01/50		12/05/2024	HSBC Securities USA Inc		2,350,936	2,800,000	21,233
58013M-FX-7	McDonalds Corp Sr Nt 5.000% 05/17/29		05/14/2024	Bank of America BISD Dealer		11,357,136	11,400,000	
58502B-AE-6	Pediatrix Medical Group Sr Nt 5.375% 02/15/30		12/19/2024	Various		4,940,761	5,111,000	84,446
58769J-AR-8	Mercedes-Benz Fin N/A Sr Nt 4.850% 01/11/29		01/08/2024	Bank of America BISD Dealer		8,989,290	9,000,000	
59217G-FR-5	Met Life Global Funding I Sec Nt 4.850% 01/08/29		01/02/2024	JP Morgan Securities LLC		34,996,850	35,000,000	
59524Q-B*-5	Mid-Atlantic Interstate Sr Nt 5.940% 05/01/34		05/02/2024	Scotia Capital		30,000,000	30,000,000	
595620-AZ-8	MidAmerican Energy Co 1st Lien 5.300% 02/01/55		01/22/2024	MUFG Securities Inc		12,601,343	12,655,000	
617738-AA-3	Morongo Transmission LLC Sr Nt 6.710% 07/12/51		06/18/2024	CIBC World Markets Corp		18,436,086	18,436,086	
61776B-AL-3	Morgan Stanley Res Mort Ln Tr RMBS Ser 2024-INV1 Cl A6 5.500% 01/26/54		02/14/2024	Morgan Stanley & Co LLC		11,192,775	11,332,117	48,476
620076-BE-8	Motorola Solutions Inc Sr Nt 5.500% 09/01/44		08/28/2024	Bank of America BISD Dealer		8,848,305	8,680,000	236,048
620076-BL-2	Motorola Solutions Inc Sr Nt 4.600% 02/23/28		02/21/2024	Goldman Sachs & Company		78,767	80,000	
620076-BU-2	Motorola Solutions Inc Sr Nt 2.750% 05/24/31		02/21/2024	Citigroup		1,162,278	1,390,000	9,450
620076-BW-8	Motorola Solutions Inc Sr Nt 5.600% 06/01/32		02/21/2024	Citigroup		1,146,591	1,141,000	14,554
628312-AE-0	Mutual of Omaha Ins Co Sub Nt 6.144% 01/16/64		08/07/2024	Barclays Capital Inc		10,159,500	10,000,000	37,547
62919U-AB-9	NMEF Funding LLC ABS Ser 2024-A Cl A2 5.150% 12/15/31		08/20/2024	Truist Financial		2,499,729	2,500,000	
62922L-AC-2	NGL Energy Op/Fin Corp Sec Nt 8.125% 02/15/29		06/25/2024	Various		2,517,766	2,475,000	28,775
62934#-AA-5	NLC Loan Funding LLC (Blackstone) Sr Nt 6.159% 08/21/26		08/12/2024	Direct		45,000,000	45,000,000	
62934#-AB-3	NLC Loan Funding LLC (GSO Capital) Sr Nt 6.447% 09/18/26		09/11/2024	Direct		25,000,000	25,000,000	
62934#-AC-1	NLC Loan Funding LLC (PIMCO BRAVO) Sr Nt 5.500% 11/06/26		10/28/2024	Direct		61,900,000	61,900,000	
629377-CH-3	NRG Energy Inc Sr Nt 5.250% 06/15/29		06/24/2024	Various		654,069	681,000	8,576
629377-CR-1	NRG Energy Inc Sr Nt 3.625% 02/15/31		02/20/2024	Various		2,552,655	3,024,000	1,734
629377-CY-6	NRG Energy Inc NRG Energy Inc 5.750% 07/15/29		12/19/2024	Bank of America BISD Dealer		586,271	599,000	14,829
62979*-AU-1	NSA OP, LTD Sr Nt 5.550% 09/05/31		09/05/2024	Bank of America BISD Dealer		10,000,000	10,000,000	
640970-AA-7	Neuberger Berman CLO CLO Ser 2024-58A Cl A 5.972% 10/18/38		10/18/2024	CIBC World Markets Corp		9,000,000	9,000,000	
640970-AC-3	Neuberger Berman CLO CLO Ser 2024-58A Cl B 6.282% 10/18/38		10/18/2024	CIBC World Markets Corp		5,000,000	5,000,000	
64129U-CC-7	Neuberger Berman CLO CLO Ser 2014-17A Cl AR3 6.032% 07/22/38		06/04/2024	Bank of America BISD Dealer		6,800,000	6,800,000	
64129U-CG-8	Neuberger Berman CLO CLO Ser 2014-17A Cl BR3 6.332% 07/22/38		06/04/2024	Bank of America BISD Dealer		3,000,000	3,000,000	
64133K-AW-1	Neuberger Berman CLO Ltd CLO Ser 20-36A Cl A1R2 5.917% 04/20/33		02/26/2024	Wells Fargo Securities LLC		20,250,000	20,250,000	
64133K-AY-7	Neuberger Berman CLO Ltd CLO Ser 20-36A Cl BR2 6.417% 04/20/33		02/26/2024	Wells Fargo Securities LLC		5,250,000	5,250,000	
64134G-AQ-2	Neuberger Berman CLO Ltd CLO Ser 20-39A Cl BR 6.617% 04/20/38		03/05/2024	Citigroup		500,000	500,000	
64135F-AN-0	Neuberger Berman CLO Ltd CLO Ser 2022-52A Cl AR 5.985% 10/24/38		10/11/2024	Barclays Capital Inc		13,150,000	13,150,000	
64135F-AQ-3	Neuberger Berman CLO Ltd CLO Ser 2022-52A Cl BR 6.266% 10/24/38		10/11/2024	Barclays Capital Inc		5,100,000	5,100,000	
64952G-AF-5	NY Life Insurance Sub Nt 6.750% 11/15/39		05/01/2024	Jefferies & Company Inc		2,434,150	2,225,000	70,088
65364U-AT-3	Niagara Mohawk Pwr Corp Sr Nt 5.290% 01/17/34		01/11/2024	MUFG Securities Inc		10,000,000	10,000,000	
65364U-AU-0	Niagara Mohawk Pwr Corp Sr Nt 5.664% 01/17/54		01/16/2024	JP Morgan Securities LLC		13,808,132	13,801,000	1,197
665228-P*-7	Northern Illinois Gas Co Northern Illinois Gas Company 5.660% 12/15/64		12/18/2024	Scotia Capital		10,000,000	10,000,000	
66550#-AE-1	Northern New England Energy Co Sr Nt 5.770% 07/24/34		07/23/2024	Nat'l Bank of Canada Financial		30,000,000	30,000,000	
670001-AE-6	Novelis Corp Sr Nt 4.750% 01/30/30		04/25/2024	Deutsche Bank Capital		327,600	360,000	4,227
670855-AA-3	Onslow Bay Financial LLC RMBS Ser 2023-NQM1 CL A1 6.120% 11/25/62		01/30/2024	Bank of America BISD Dealer		1,282,996	1,282,195	
67103H-AL-1	Oreilly Automotive Inc Sr Nt 4.700% 06/15/32		01/16/2024	Suntrust Robinson Humprey Inc		1,269,670	1,295,000	5,579
67109F-AU-9	OHA Credit Partners Ltd CLO Ser 2015-11A Cl A1R2 6.077% 04/20/37		05/06/2024	CIBC World Markets Corp		2,500,000	2,500,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
67118H-AA-8	Onslow Bay Financial LLC LBASS Ser 2024-NQM2 Cl A1 5.878% 12/25/63		01/25/2024	Barclays Capital Inc		27,105,125	27,105,358	132,771
67118L-AA-9	Onslow Bay Financial LLC Ser 22-NQM9 Cl A1A 6.450% 09/25/62		01/01/2024	Morgan Stanley & Co LLC		(533,002)	(533,169)	(287)
67448L-AA-0	Onslow Bay Financial LLC Ser 2024-NQM1 Cl A1 5.928% 11/25/63		01/04/2024	Bank of America BISD Dealer		3,771,864	3,771,904	25,465
682680-BR-3	ONEOK Inc Sr Nt 5.000% 03/01/26		03/05/2024	Tax Free Exchange		11,116,543	10,900,000	6,056
682680-BU-6	ONEOK Inc Sr Nt 4.200% 12/01/42		03/05/2024	Tax Free Exchange		1,832,840	2,000,000	21,933
682680-BV-4	ONEOK Inc Sr Nt 5.150% 10/15/43		03/05/2024	Tax Free Exchange		14,215,127	13,600,000	272,378
682680-CA-9	ONEOK Inc Sr Nt 3.950% 03/01/50		03/05/2024	Tax Free Exchange		15,052,793	15,060,000	6,610
69073T-AT-0	Owens Brockway Sr Nt 6.625% 05/13/27		12/06/2024	Citigroup		1,894,000	1,894,000	8,365
69073T-AU-7	Owens Brockway Sr Nt 7.250% 05/15/31		06/03/2024	Bank of America BISD Dealer		325,813	325,000	1,244
69073T-AV-5	Owens Brockway Sr Nt 7.375% 06/01/32		06/25/2024	Bank of America BISD Dealer		575,607	574,000	3,057
690742-AP-6	Owens Corning Inc Sr Nt 5.700% 06/15/34		05/29/2024	Morgan Stanley & Co LLC		24,906,750	25,000,000	
690742-AQ-4	Owens Corning Inc Sr Nt 5.950% 06/15/54		05/29/2024	Various		29,642,250	30,000,000	
69120Y-AA-3	Owl Rock CLO Ltd CLO Ser 2024-16A Cl A 6.617% 04/20/36		02/07/2024	Deutsche Bank Capital		9,300,000	9,300,000	
69352P-AT-0	PPL Capital Funding Inc Sr Nt 5.250% 09/01/34		08/06/2024	Wells Fargo Securities LLC		5,596,088	5,625,000	
69392B-AB-2	PEAC Solutions Receivables LLC ABS Ser 2024-2A Cl A2 4.740% 04/20/27		09/24/2024	Wells Fargo Securities LLC		1,999,791	2,000,000	
69392B-AC-0	PEAC Solutions Receivables LLC ABS Ser 2024-2A Cl A3 4.650% 10/20/31		09/24/2024	Wells Fargo Securities LLC		999,781	1,000,000	
693977-AA-8	PRP Advisors LLC RMBS Ser 2024-NQM1 Cl A1 6.265% 10/25/68		03/12/2024	Barclays Capital Inc		37,582,880	37,582,921	287,781
695114-DD-7	Pacificorp 1st Lien 5.450% 02/15/34		01/03/2024	JP Morgan Securities LLC		2,305,865	2,310,000	
701638-AA-2	Parliament Funding III LLC Nt 8.304% 12/01/33		12/27/2024	Direct		6,085,200	6,085,200	
71376L-AE-0	Performance Food Group Sr Nt 4.250% 08/01/29		06/04/2024	RBC Capital Markets LLC		652,000	596,580	9,545
71376L-AF-7	Performance Food Group Sr Nt 6.125% 09/15/32		09/04/2024	Wells Fargo Securities LLC		1,414,000	1,414,000	
718172-DJ-5	Philip Morris Intl Inc Sr Nt 5.250% 02/13/34		02/09/2024	Mizuho Securities USA Inc		6,162,093	6,300,000	
718546-BA-1	Phillips 66 Sr Nt 3.300% 03/15/52		11/15/2024	Barclays Capital Inc		13,122,800	20,000,000	115,500
72284K-AB-7	Pine Street Trust III Sr Nt 6.223% 05/15/54		06/04/2024	Various		19,585,649	19,550,000	
737473-AB-4	Post Road Equipment Finance Ser 2024-1A Cl A2 5.590% 11/15/29		02/06/2024	Suntrust Robinson Humprey Inc		644,838	644,889	
74113Q-AC-5	Prestige Auto Receivables Tr ABS Ser 2024-1A Cl A2 5.690% 05/17/27		03/19/2024	Wells Fargo Securities LLC		1,586,348	1,586,442	
74113Q-AE-1	Prestige Auto Receivables Tr ABS Ser 2024-1A Cl B 5.710% 05/15/28		03/19/2024	Wells Fargo Securities LLC		499,946	500,000	
74113S-AC-1	Prestige Auto Receivables Trus ABS Ser 2024-2A Cl B 4.560% 02/15/29		09/10/2024	JP Morgan Securities LLC		1,249,782	1,250,000	
74256L-EX-3	Principal LFE GLB Fnd II Sec Nt 5.000% 01/16/27		01/08/2024	Wells Fargo Securities LLC		11,995,320	12,000,000	
74340X-CK-5	Prologis LP Sr Nt 5.250% 03/15/54		01/18/2024	Various		26,171,252	26,455,000	
744320-BK-7	Prudential Financial Inc Jr Sub Nt 6.000% 09/01/52		11/22/2024	Barclays Capital Inc		10,918,100	10,810,000	151,340
744516-J*-7	NC Public Service Company Sr Nt 5.650% 07/15/34		07/02/2024	Us Bancorp Investments Inc		25,000,000	25,000,000	
744516-J@-5	NC Public Service Company Sr Nt 6.040% 07/15/54		07/02/2024	Us Bancorp Investments Inc		3,600,000	3,600,000	
74745*-AA-3	QTS Irving DC3 LLC Sr Sec Nt 5.960% 07/09/29		07/10/2024	SMBC Nikko Securities America		25,000,000	25,000,000	
75000H-BA-1	RR Ltd CLO Ser 22-24A Cl A1A2 5.966% 01/15/37		11/26/2024	RBC Capital Markets LLC		1,300,000	1,300,000	
75000H-BE-3	RR Ltd CLO Ser 22-24A Cl A2R2 6.347% 01/15/37		11/26/2024	RBC Capital Markets LLC		800,000	800,000	
75000K-AN-7	RR Ltd CLO Ser 2023-25A Cl A1R 6.206% 10/15/37		01/26/2024	Bank of America BISD Dealer		26,350,000	26,350,000	
75000K-AQ-0	RR Ltd CLO Ser 2023-25A Cl A2R 6.206% 10/15/37		01/26/2024	Bank of America BISD Dealer		5,500,000	5,500,000	
75003*-AF-6	RSM US LLP Sr Nt 6.510% 01/15/34		01/16/2024	Us Bancorp Investments Inc		11,000,000	11,000,000	
750038-AB-3	Renewable Energy Alternatives Sr Nt Ser B 5.330% 09/30/46		12/31/2024	Jefferies & Company Inc		(137,850)	(137,850)	
75525H-AA-8	Reach Financial, LLC ABS Ser 2024-2A CL A 5.880% 07/15/31		07/22/2024	Capital One Securities, Inc		971,308	971,358	
75526P-AA-9	Reach Financial LLC Ser 2024-1A Cl A 6.300% 02/18/31		01/23/2024	Suntrust Robinson Humprey Inc		96,320	96,323	
756109-BZ-6	Realty Income Corp Sr Nt 3.200% 01/15/27		01/23/2024	Tax Free Exchange		6,573,203	7,000,000	4,978
756109-CB-8	Realty Income Corp Sr Nt 4.000% 07/15/29		01/23/2024	Various		8,536,419	9,100,000	8,089
756109-CC-6	Realty Income Corp Sr Nt 3.400% 01/15/30		01/23/2024	Various		16,893,543	18,700,000	14,129
756109-CD-4	Realty Income Corp Sr Nt 3.200% 02/15/31		01/23/2024	Tax Free Exchange		523,147	600,000	8,427
756109-CE-2	Realty Income Corp Sr Nt 2.700% 02/15/32		01/23/2024	Tax Free Exchange		493,671	600,000	7,110
758465-BL-1	Reese Park CLO Ltd RESPK 2020-1A ARR 5.967% 01/15/38		11/20/2024	BNP Paribas Securities Corp		16,000,000	16,000,000	
758465-BN-7	Reese Park CLO Ltd RESPK 2020-1A BRR 6.297% 01/15/38		11/20/2024	BNP Paribas Securities Corp		10,700,000	10,700,000	
76711*-AC-4	Rio Grande LNG LLC Sr Nt - Blackrock (partially) 6.850% 06/30/47		02/09/2024	MUFG Securities Inc		34,860,000	35,000,000	
76711*-AD-2	Rio Grande LNG LLC Sr Sec Nt 6.580% 09/30/47		06/28/2024	MUFG Securities Inc		3,100,000	3,100,000	
77340R-AR-8	Rockies Express Pipeline LLC Sr Nt 4.950% 07/15/29		12/19/2024	Various		2,748,551	2,934,000	47,021
78081B-AQ-6	Royalty Pharma PLC Sr Nt 5.150% 09/02/29		06/03/2024	Bank of America BISD Dealer		19,751,600	20,000,000	
781158-AA-4	NextEra Energy Sr Sec Nt 5.740% 09/30/49		10/15/2024	Direct		23,250,000	23,250,000	
78355H-KZ-1	Ryder System Inc Sr Nt 5.375% 03/15/29		02/26/2024	Us Bancorp Investments Inc		10,329,417	10,332,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
78355H-LB-3	Ryder System Inc Sr Nt 5.500% 06/01/29		04/30/2024	BNP Paribas Securities Corp		29,906,430	30,000,000	
783896-AC-7	SCF Equipment Trust LLC ABS Ser 2024-1A Cl A3 5.520% 01/20/32		06/03/2024	RBC Capital Markets LLC		3,299,626	3,300,000	
79546V-AQ-9	Sally Holdings Sr Nt 6.750% 03/01/32		04/22/2024	Various		4,692,978	4,710,000	3,932
79588T-AC-4	Sammons Financial Group Sr Nt 4.450% 05/12/27		09/24/2024	Barclays Capital Inc		11,911,920	12,000,000	197,283
79588T-AF-7	Sammons Financial Group Sr Nt 6.875% 04/15/34		08/01/2024	Various		26,228,333	25,950,000	140,899
81785A-AJ-7	720 East CLO 2022-I, Ltd. CLO Ser 2022-1A Cl A1R 5.962% 01/20/38		12/04/2024	JP Morgan Securities LLC		38,650,000	38,650,000	
81785A-AN-8	720 East CLO 2022-I, Ltd. CLO Ser 2022-1A Cl BR 6.332% 01/20/38		12/04/2024	JP Morgan Securities LLC		16,000,000	16,000,000	
81785B-AA-4	720 East CLO Ltd CLO Ser 2024-1A Cl A1 6.247% 04/15/37		01/31/2024	Barclays Capital Inc		14,950,000	14,950,000	
81785B-AE-6	720 East CLO 2022-I, Ltd. CLO Ser 2024-1A Cl B 6.647% 04/15/37		01/31/2024	Barclays Capital Inc		2,000,000	2,000,000	
81789M-AA-6	Northwestern Mutual Inv. Co. CLO Ser 2024-2A Cl A1 6.162% 07/20/37		05/02/2024	Bank of America BISD Dealer		7,200,000	7,200,000	
81800U-AA-3	Northwestern Mutual CLO CLO Ser 2024-3A Cl A1 5.977% 01/20/38		10/18/2024	Morgan Stanley & Co LLC		8,600,000	8,600,000	
81800U-AE-5	Northwestern Mutual CLO CLO Ser 2024-3A Cl B 6.267% 01/20/38		10/18/2024	Morgan Stanley & Co LLC		1,500,000	1,500,000	
822905-AA-3	Shell Finance US Inc Sr Nt 4.375% 05/11/45		10/08/2024	Tax Free Exchange		28,401,190	28,000,000	500,208
822905-AB-1	Shell Finance US Inc Sr Nt 2.750% 04/06/30		10/08/2024	Tax Free Exchange		1,235,130	1,200,000	183
822905-AF-2	Shell Finance US Inc Sr Nt 2.375% 11/07/29		10/08/2024	Tax Free Exchange		404,906	400,000	3,985
82453A-AB-3	Shift4 Payments LLC/FIN Sr Nt 6.750% 08/15/32		11/14/2024	Goldman Sachs & Company		1,609,994	1,565,000	26,409
83001A-AD-4	Six Flags Entertainment Sr Nt 7.250% 05/15/31		10/15/2024	Bank of America BISD Dealer		3,957,930	3,852,000	117,138
832696-AY-4	Smucker JM Co Sr Nt 6.500% 11/15/43		11/18/2024	Various		31,078,325	29,073,000	171,360
832696-AZ-1	Smucker JM Co Sr Nt 6.500% 11/15/53		11/14/2024	Citadel Securities LLC		21,940,700	20,000,000	323,194
834423-AE-5	Solvay Finance Sr Nt 5.650% 06/04/29		05/30/2024	JP Morgan Securities LLC		4,499,010	4,500,000	
834423-AF-2	Solvay Finance Sr Nt 5.850% 06/04/34		05/30/2024	Various		19,998,992	20,000,000	
835495-AQ-5	Sonoco Products Co Sr Nt 4.450% 09/01/26		12/18/2024	Goldman Sachs & Company		4,192,319	4,226,000	47,014
835495-AS-1	Sonoco Products Co Sr Nt 5.070% 09/01/34		11/13/2024	Various		12,145,006	12,511,000	61,111
842400-HZ-9	Southern CA Edison Co 1st Lien 5.200% 06/01/34		01/08/2024	MUFG Securities Inc		3,746,325	3,750,000	
84265V-AA-3	Southern Copper Corp Sr Nt 7.500% 07/27/35		02/21/2024	Direct		3,003,000	2,600,000	14,083
857477-CG-6	State Street Corp Sub Nt 6.123% 11/21/34		02/14/2024	Various		7,030,465	6,804,000	97,576
86156*-AB-7	Stolthaven Houston Inc Sr Sec Nt 5.880% 07/17/31		07/17/2024	BNP Paribas Securities Corp		9,000,000	9,000,000	
86156*-AC-5	Stolthaven Houston Inc Sr Sec Nt 5.980% 07/17/34		07/17/2024	BNP Paribas Securities Corp		15,000,000	15,000,000	
87264A-AZ-8	T-Mobile USA Inc 1st Lien 4.500% 04/15/50		05/13/2024	Goldman Sachs & Company		6,921,653	8,290,000	31,088
87264A-CW-3	T-Mobile USA Inc Sr Nt 5.650% 01/15/53		05/13/2024	RBC Capital Markets LLC		8,467,216	8,600,000	161,967
87470L-AD-3	Tallgrass Energy Partners LP Sr Nt 5.500% 01/15/28		06/04/2024	Various		1,082,240	1,136,000	21,768
87612G-AK-7	Targa Resources Corp Sr Nt 5.500% 02/15/35		08/06/2024	Citigroup		4,997,150	5,000,000	
88033G-DU-1	Tenet Healthcare Corp 1st Lien 6.750% 05/15/31		06/25/2024	Tax Free Exchange		692,432	679,000	5,093
88166V-AD-8	Tesla ABS Ser 2024-A Cl A3 5.300% 06/21/27		03/05/2024	Morgan Stanley & Co LLC		459,941	460,000	
88430T-AQ-4	Putnam Advisory CLO Ser 2021-1A Cl AR 5.927% 10/15/34		08/30/2024	Various		14,890,000	14,890,000	
88430T-AS-0	Putnam Advisory CLO Ser 2021-1A Cl B1R 6.397% 10/15/34		08/30/2024	Morgan Stanley & Co LLC		4,750,000	4,750,000	
88430T-AU-5	Putnam Advisory CLO Ser 2021-1A Cl CR 7.090% 10/15/34		08/30/2024	Various		3,000,000	3,000,000	
88632Q-AE-3	Tibco Software Inc Sec Nt 6.500% 03/31/29		04/30/2024	BNP Paribas Securities Corp		1,895,000	2,000,000	11,556
893647-BV-8	Transdigm Inc 1st Lien 6.625% 03/01/32		02/13/2024	Various		2,883,716	2,887,000	
89616P-AA-1	Tricolor Auto Sec Trust ABS Ser 2024-2A Cl A 6.360% 12/15/27		05/14/2024	JP Morgan Securities LLC		1,307,603	1,307,694	
89616Q-AB-7	Tricon Residential RMBS Ser 2022-SFR1 Cl B 4.204% 04/17/39		01/18/2024	Morgan Stanley & Co LLC		3,895,697	4,060,000	9,956
89616Q-AC-5	Tricon Residential Ser 2022-SFR1 Cl C 4.303% 04/17/39		01/18/2024	Morgan Stanley & Co LLC		3,886,968	4,059,000	10,188
896522-AJ-8	Trinity Industries Inc Sr Nt 7.750% 07/15/28		05/22/2024	Various		8,541,489	8,316,000	206,254
897051-AC-2	Tronox Inc Sr Nt 4.625% 03/15/29		06/03/2024	Morgan Stanley & Co LLC		615,938	675,000	6,851
90932W-AA-1	United Airlines Sec Nt 5.450% 08/15/38		07/22/2024	Goldman Sachs & Company		14,583,000	14,583,000	
90932W-AB-9	United Airlines Sec Nt 5.875% 02/15/37		07/22/2024	Various		5,000,000	5,000,000	
911312-CE-4	United Parcel Service Sr Nt 5.500% 05/22/54		05/20/2024	BNP Paribas Securities Corp		12,979,070	13,000,000	
911312-CF-1	United Parcel Service Sr Nt 5.600% 05/22/64		05/20/2024	BNP Paribas Securities Corp		12,915,760	13,000,000	
91159H-JR-2	US Bancorp Sr Nt Fix to Float 01/23/34 5.678% 01/23/35		02/13/2024	RBC Capital Markets LLC		6,448,843	6,470,000	22,450
92277G-BA-4	Ventas Realty LP Sr Nt 5.000% 01/15/35		10/08/2024	Bank of America BISD Dealer		3,422,798	3,458,000	14,408
92328M-AE-3	Venture Global Cal. Ps. LLC Sec Nt 6.250% 01/15/30		06/04/2024	Various		1,041,653	1,046,000	20,424
92332Y-AA-9	Venture Global LNG, Inc Sec Nt 8.125% 06/01/28		12/19/2024	Jane Street Advisors		620,726	599,000	2,569
92332Y-AB-7	Venture Global LNG, Inc Sec Nt 8.375% 06/01/31		12/16/2024	Various		3,990,581	3,830,000	37,512
92537#-AA-3	Viridity Energy Inc Viridity Energy Inc Blackrock 6.310% 11/29/39		11/20/2024	Direct		7,500,000	7,500,000	
925650-AG-8	Vici Properties LP Sr Nt 6.125% 04/01/54		03/18/2024	Jefferies & Company Inc		12,011,803	12,301,000	4,186

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
926400-AA-0	Victoria's Secret & Co Sr Nt 4.625% 07/15/29		06/25/2024	Various		1,706,048	2,110,000	34,143
92840V-AQ-5	Vistra Operations Co LLC 1st Lien 6.950% 10/15/33		03/04/2024	Various		9,247,412	8,827,000	236,677
92887Q-AC-1	Volvo Financial Equipment LLC ABS Ser 24-1A Cl A3 4.290% 10/16/28		09/10/2024	Mizuho Securities USA Inc		1,549,747	1,550,000	
92891P-AC-7	VStrong Auto Receivables Trust ABS Ser 2024-A Cl A2 5.790% 08/16/27		03/19/2024	Citigroup		367,083	367,106	
92891P-AE-3	VStrong Auto Receivables Trust ABS Ser 2024-A Cl A3 5.620% 12/15/28		03/19/2024	Citigroup		909,876	910,000	
929160-BD-0	Vulcan Materials Co Sr Nt 5.700% 12/01/54		11/19/2024	Various		49,904,550	50,000,000	
92936U-AM-1	WP Carey Inc Sr Nt 5.375% 06/30/34		06/18/2024	Bank of America BISD Dealer		4,942,150	5,000,000	
92939U-A*-7	WEC Energy Group Inc Sr Nt 6.690% 06/15/55		12/16/2024	Apollo Global Securities		4,000,000	4,000,000	
92939U-A@-5	WEC Energy Group Inc Sr Nt 6.740% 06/15/55		12/16/2024	Apollo Global Securities		5,000,000	5,000,000	
94106L-BZ-1	Waste Management Inc Sr Nt 3.875% 01/15/29		11/08/2024	Tax Free Exchange		3,673,059	4,074,000	49,553
949575-AA-2	Wellington Managment CLO CLO Ser 24-3A Cl A1 5.992% 07/18/37		07/15/2024	JP Morgan Securities LLC		9,750,000	9,750,000	
949575-AC-8	Wellington Managment CLO CLO Ser 23-3A Cl B 6.170% 07/18/37		07/15/2024	JP Morgan Securities LLC		3,300,000	3,300,000	
94958L-AA-6	Wellington Management CLO 1 Lt CLO Ser 2024-2A Cl A 6.167% 04/20/37		02/09/2024	Morgan Stanley & Co LLC		48,900,000	48,900,000	
94958L-AC-2	Wellington Management CLO 1 Lt CLO Ser 2024-2A Cl B 6.617% 04/20/37		02/09/2024	Morgan Stanley & Co LLC		3,350,000	3,350,000	
949937-AA-4	Wells Fargo Com. Mort. Trust MBS Ser 2024-SVEN Cl A 6.011% 06/10/37		05/30/2024	Wells Fargo Securities LLC		5,426,989	5,400,000	17,131
95000U-3K-7	Wells Fargo & Company Sr Nt Fixed to Float 5.499% 01/23/35		01/16/2024	Wells Fargo Securities LLC		15,000,000	15,000,000	
960386-AR-1	Westinghouse Air Brake Tech Co Sr Nt 5.611% 03/11/34		06/10/2024	Various		29,390,347	29,269,000	63,320
96043R-AD-9	Westlake Automobile Rec Tr ABS Ser 2024-1A Cl A3 5.440% 05/17/27		03/05/2024	JP Morgan Securities LLC		999,950	1,000,000	
96328G-BM-8	Wheels Fleet Lease Funding LLC ABS Ser 2024-1A Cl A1 5.490% 02/18/39		04/09/2024	BNP Paribas Securities Corp		2,799,798	2,800,000	
963320-BC-9	Whirlpool Corp Sr Nt 5.750% 03/01/34		02/22/2024	BNP Paribas Securities Corp		2,615,260	2,621,000	
96949L-AD-7	Williams Partners LP Sr Nt 3.750% 06/15/27		12/19/2024	Goldman Sachs & Company		15,563,520	16,000,000	8,333
97415A-AB-8	Wingspire Equip. Finance LLC ABS Ser 2024-1A Cl A2 4.990% 09/20/32		08/20/2024	Wells Fargo Securities LLC		1,999,776	2,000,000	
976656-CT-3	Wisconsin Electric Power Co Sr Nt 5.050% 10/01/54		09/09/2024	Citigroup		6,961,150	7,000,000	
97719V-AA-7	Wise CLO Ltd CLO Ser 2024-1A Cl A 6.297% 04/15/37		01/25/2024	Bank of America BISD Dealer		27,950,000	27,950,000	
97719V-AC-3	Wise CLO Ltd CLO Ser 2024-1A Cl B1 6.947% 04/15/37		01/25/2024	Bank of America BISD Dealer		7,000,000	7,000,000	
98389B-BB-5	Xcel Energy Inc Sr Nt 5.500% 03/15/34		02/26/2024	Various		7,660,535	7,670,000	
98478*-BD-8	Yankee Gas Services Co 1st Mtge 5.740% 07/15/34		07/15/2024	Mizuho Securities USA Inc		2,000,000	2,000,000	
988462-AA-5	Yukon IV Sr Nt 6.000% 12/31/31		07/10/2024	Direct		312,158	312,158	
98850#-AA-9	Yukon V Sr Nt 8.000% 12/22/32		12/09/2024	Direct		1,740,388	1,740,388	
98877D-AD-7	ZF NA Capital Sr Nt 6.875% 04/14/28		11/14/2024	Bank of America BISD Dealer		606,487	599,000	3,546
98877D-AE-5	ZF NA Capital Sr Nt 7.125% 04/14/30		04/23/2024	JP Morgan Securities LLC		734,795	716,000	1,559
98877D-AF-2	ZF NA Capital Sr Nt 6.750% 04/23/30		10/31/2024	Various		3,201,215	3,173,000	13,807
G2440J-AG-0	GTL Trade Finance Inc Sr Nt 7.250% 04/16/44		10/07/2024	Direct		4,865,313	4,375,000	75,757
PPGHKR-YR-7	TCW Rescue Financing Fund II TCW Rescue Financing Fund II 8.766% 05/02/34		12/09/2024	Direct		8,070,501	8,070,501	
PPGMJG-2N-6	TCW Rescue Financing Fund II TCW Rescue Financing Fund II 8.766% 05/02/34		12/09/2024	Direct		4,842,301	4,842,301	
WHLN28-9L-1	Petershill II Offshore Petershill II Offshore (PIMCO) 6.876% 12/19/28		12/23/2024	Direct		21,366,702	21,398,800	
WHLN28-9M-9	Petershill II Onshore Petershill II Onshore (PIMCO) 6.876% 12/19/28		12/23/2024	Direct		28,558,298	28,601,200	
008911-BK-4	Air Canada 1st Lien 3.875% 08/15/26	A	06/04/2024	Jefferies & Company Inc		309,156	325,000	3,848
01626P-AV-8	Alimentation Couche-Tard Inc. Sr Nt 5.617% 02/12/54	A	02/07/2024	Various		40,196,149	40,000,000	
06368D-H7-2	Bank of Montreal Sub Nt Fix to Float 3.088% 01/10/37		08/21/2024	Goldman Sachs & Company		6,838,430	7,965,000	28,695
19046F-AG-7	Coastal GasLink Pipeline LP Sr Sec Nt G 5.606% 09/30/42		06/13/2024	Bank of America BISD Dealer		14,552,572	14,552,863	
19046F-AK-8	Coastal GasLink Pipeline LP Sr Sec Nt K 5.857% 03/30/49		06/13/2024	Bank of America BISD Dealer		14,552,863	14,552,863	
19046F-AX-0	Coastal GasLink Pipeline LP Sr Sec Nt J 5.857% 06/30/49		06/13/2024	Bank of America BISD Dealer		14,552,863	14,552,863	
21037X-AD-2	Constellation Software Inc Sr Nt 5.461% 02/16/34	A	02/07/2024	Various		14,715,868	14,700,000	
29250N-CD-5	Enbridge Inc Sr Nt 5.950% 04/05/54	A	11/14/2024	Various		41,203,964	41,000,000	233,240
36168Q-AQ-7	GFL Environmental Inc Sec Nt 6.750% 01/15/31	A	05/28/2024	Various		3,577,613	3,500,000	77,042
63002#-AA-0	NRM Cabin 2 NRM Cabin Intermediate 2 6.630% 07/31/33		02/12/2024	Scotia Capital		19,962,659	19,962,659	
68245X-AR-0	New Red Finance Inc 1st Lien 6.125% 06/15/29	A	06/07/2024	Morgan Stanley & Co LLC		3,817,625	3,810,000	
78016H-ZW-3	Royal Bank of Canada Sr Nt 5.150% 02/01/34	A	01/10/2024	Various		5,619,397	5,630,000	
893526-8Z-9	TransCanada Pipelines Ltd Sr Nt 7.625% 01/15/39	A	06/25/2024	Various		47,178,594	40,713,000	1,102,225
000000-00-0	TNB Global Ventures Capital Bh Sr Nt 4.851% 11/01/28	D	05/13/2024	Direct		9,928,704	10,100,000	19,054
000000-00-0	Kookmin Bank Sub Nt 4.500% 02/01/29	D	01/23/2024	Direct		3,111,225	3,250,000	70,687
000000-00-0	LG CHEM LTD Sr Nt 3.625% 04/15/29	D	06/28/2024	Direct		1,990,350	2,130,000	15,916
000000-00-0	Hanwha Totalenergies Petrochem Sr Nt 5.500% 07/18/29	D	01/09/2024	Direct		4,603,500	4,610,000	
000000-00-0	EMAAR Sukuk Ltd Sr Nt 3.875% 09/17/29	D	01/11/2024	Direct		3,981,094	4,275,000	54,759
000000-00-0	Kazmunaygas National Co Sr Nt 5.375% 04/24/30	D	01/11/2024	Direct		3,992,375	4,100,000	50,197
000000-00-0	Axiata SPV2 BHD Sr Nt 2.163% 08/19/30	D	05/16/2024	Direct		5,955,375	7,100,000	52,489

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	PLDT INC Sr Nt 2.500% 01/23/31	D	05/24/2024	Direct		5,007,108	6,000,000	27,106
000000-00-0	Bharti Airtel Ltd Sr Nt 3.250% 06/03/31	D	01/17/2024	Direct		2,970,136	3,400,000	15,040
000000-00-0	Emaar Sukuk Ltd Sr Nt 3.700% 07/06/31	D	05/16/2024	Direct		3,000,813	3,325,000	45,793
000000-00-0	IndoFood CBP Sukses Makmur Sr Nt 3.541% 04/27/32	D	05/10/2024	Direct		2,988,125	3,500,000	5,852
000000-00-0	Kazmunaygas National Co Sr Nt 3.500% 04/14/33	D	05/07/2024	Direct		8,917,150	10,950,000	88,360
000000-00-0	Grupo Energia Bogota SA ESP Sr Nt 7.850% 11/09/33	D	05/20/2024	Direct		1,916,875	1,750,000	41,158
000000-00-0	Votorantim Cimentios Intl Sr Nt 7.250% 04/05/41	D	10/07/2024	Direct		4,137,925	3,670,000	2,217
000000-00-0	Greensaif Pipelines Bidco Sarl Sec Nt 6.510% 02/23/42	D	11/22/2024	Direct		7,660,893	7,430,000	114,404
000000-00-0	Saudi Arabian Oil Company Sr Nt 4.375% 04/16/49	D	09/18/2024	Direct		3,982,500	4,500,000	84,219
000000-00-0	Sociedad Quimica y Minera de C Sr Nt 4.250% 01/22/50	D	05/28/2024	Direct		2,965,205	3,900,000	55,642
000000-00-0	Fresnillo PLC Sr Nt 4.250% 10/02/50	D	10/07/2024	Direct		3,032,318	3,915,000	1,397
000000-00-0	Reliance Industries LTD Sr Nt 3.625% 01/12/52	D	01/23/2024	Direct		3,575,100	5,000,000	6,545
000000-00-0	IndoFood CBP Sukses Makmur Sr Nt 4.805% 04/27/52	D	10/02/2024	Direct		8,550,340	10,080,000	110,112
000000-00-0	Saudi Electricity Sukuk Progra Sr Nt 5.684% 04/11/53	D	11/15/2024	Direct		6,948,046	6,890,000	114,700
000000-00-0	Reliance Industries LTD Sr Nt 3.750% 01/12/62	D	02/05/2024	Direct		5,030,411	7,200,000	14,408
00084D-BD-1	ABN AMRO Bank NV Sr Non Pref Nt 4.988% 12/03/28	D	11/25/2024	Morgan Stanley & Co LLC		6,000,000	6,000,000	
00084D-BF-6	ABN AMRO Bank NV Sr Non Pref Nt 5.515% 12/03/35	D	11/25/2024	Morgan Stanley & Co LLC		3,900,000	3,900,000	
00217G-AC-7	Aptiv PLC / Aptiv Corp Sr Nt 4.050% 05/01/52	D	05/13/2024	Goldman Sachs & Company		9,585,855	12,816,000	20,684
00973R-AP-8	Aker BP ASA Sr Nt 5.800% 10/01/54	D	09/24/2024	Various		19,973,121	20,000,000	
013822-AH-4	Alcoa Netherlands Holding Sr Nt 7.125% 03/15/31	D	04/25/2024	Various		5,859,000	5,800,000	7,521
02344B-AA-4	Amcor Group Finance Sr Nt 5.450% 05/23/29	D	05/21/2024	Wells Fargo Securities LLC		19,973,200	20,000,000	
02364W-AW-5	America Movil SAB de CV Sr Nt 6.125% 03/30/40	D	09/16/2024	Direct		3,948,040	3,560,000	101,151
03512T-AE-1	Anglogold Holdings PLC Sr Nt 3.750% 10/01/30	D	05/07/2024	Direct		2,962,250	3,400,000	13,458
03512T-AF-8	Anglogold Holdings PLC Sr Nt 3.375% 11/01/28	D	06/26/2024	Direct		993,828	1,100,000	6,188
055262-C@-6	BASF SE Sr Nt 5.710% 01/09/34	D	01/09/2024	Natwest Securities		30,000,000	30,000,000	
05571A-AV-7	BPCE SA Sr Non Preferred 5.716% 01/18/30	D	01/08/2024	Various		12,005,940	12,000,000	
06738E-BP-9	Barclays Plc Sub Nt 3.564% 09/23/35	D	09/17/2024	Barclays Capital Inc		5,007,395	5,489,000	95,097
15132H-AJ-0	Cencosud SA Sr Nt 5.950% 05/28/31	D	05/22/2024	Direct		5,934,240	6,000,000	
192714-AE-3	Colbun SA Sr Nt 3.150% 01/19/32	D	01/30/2024	Direct		3,001,250	3,500,000	3,675
225313-AQ-8	Credit Agricole SA Sub Nt 6.251% 01/10/35	D	01/03/2024	Credit Agricole USA was Calyon		6,920,000	6,920,000	
344419-AB-2	FEMSA Sr Nt 4.375% 05/10/43	D	02/27/2024	Direct		1,135,160	1,300,000	17,220
344419-AC-0	FEMSA Sr Nt 3.500% 01/16/50	D	06/04/2024	Direct		3,025,418	4,170,000	56,353
36830D-AB-7	GC Treasury Centre Co Sr Nt 2.980% 03/18/31	D	11/20/2024	Direct		2,490,621	2,885,000	15,284
40053X-AB-5	Grupo Energia Bogota Sr Nt 7.850% 11/09/33	D	01/12/2024	Direct		4,034,175	3,725,000	55,233
449276-AG-9	IBM Credit Corp Sr Nt 5.300% 02/05/54	D	10/23/2024	Various		16,024,580	17,360,000	206,323
46590X-AU-0	JBS USA/Food/Finance Sr Nt 3.625% 01/15/32	D	01/31/2024	Barclays Capital Inc		1,489,741	1,749,000	2,761
46590X-AX-4	JBS USA/Food/Finance Sr Nt 6.500% 12/01/52	D	01/29/2024	Barclays Capital Inc		10,409,765	10,482,000	108,091
46590X-AY-2	JBS USA/Food/Finance Sr Nt 5.750% 04/01/33	D	01/31/2024	Barclays Capital Inc		13,082,968	13,251,000	253,383
47214B-AD-0	JBS USA Food Co Sr Nt 7.250% 11/15/53	D	11/27/2024	Tax Free Exchange		6,030,442	5,537,000	13,381
50050H-AN-6	Kookmin Bank Sub Nt 2.500% 11/04/30	D	02/16/2024	Direct		2,993,421	3,625,000	26,684
60284M-AB-8	Minera Mexico SA de CV Sr Nt 4.500% 01/26/50	D	09/27/2024	Direct		5,444,800	6,640,000	53,120
603051-AC-7	Mineral Resources Sr Nt 8.000% 11/01/27	D	06/25/2024	Various		1,467,787	1,435,000	34,926
65557F-AH-9	Nordea Bank AB Sub Nt Fix to Float 4.625% 09/13/33	D	09/30/2024	Barclays Capital Inc		4,921,650	5,000,000	11,563
69828Q-AD-9	Panama Infrastructure Receivab Sec Nt Principal Only Pymt 0.000% 04/05/32	D	04/03/2024	Mizuho Securities USA Inc		18,678,393	31,000,000	
716973-AF-9	Pfizer Investment Enterprise Sr Nt 5.110% 05/19/43	D	04/24/2024	Various		37,283,100	40,000,000	874,378
75102X-AB-2	Raizen Fuels Finance S.A. Sr Nt 6.450% 03/05/34	D	03/05/2024	Direct		18,564,934	18,465,000	1,413
81180W-BD-2	Seagate Tech HDD Holding Sr Nt 4.125% 01/15/31	D	06/27/2024	Various		1,112,213	1,261,000	17,804
833636-AN-3	Sociedad Quimica Y Minera Sr Nt 6.500% 11/07/33	D	02/02/2024	Direct		7,447,875	7,200,000	109,543
88323A-AE-2	Thaioil Trsry Center Sr Nt 3.500% 10/17/49	D	05/14/2024	Direct		2,987,512	4,400,000	12,833
88323A-AH-5	Thaioil Trsry Center Sr Nt 3.750% 06/18/50	D	01/24/2024	Direct		2,978,712	4,400,000	17,417
902613-BM-9	UBS Group AG Sr Nt 5.379% 09/06/45	D	09/03/2024	UBS Financial Services Inc		3,000,000	3,000,000	
91911T-AE-3	Vale Overseas Ltd Sr Nt 8.250% 01/17/34	D	02/13/2024	Direct		3,004,800	2,560,000	16,427
91911T-AH-6	Vale Overseas Ltd Nt 6.875% 11/21/36	C	01/30/2024	Direct		2,980,313	2,750,000	36,762
91911T-AS-2	Vale Overseas Ltd Sr Nt 6.400% 06/28/54	D	10/03/2024	Direct		2,851,875	2,700,000	46,080
961214-FW-8	Westpac Banking Corp Sr Nt 5.618% 11/20/35	D	11/12/2024	Bank of America BISD Dealer		7,000,000	7,000,000	
AS0278-34-9	Kazmunaygas National Co Sr Nt 6.375% 10/24/48	D	09/30/2024	Direct		8,400,783	8,825,000	119,150
B1401#-AR-8	Brussels Airport Sec Nt 4.280% 04/29/39	B	04/29/2024	BNP Paribas Securities Corp		10,721,000	10,721,000	
BK0726-31-9	PLDT Inc Sr Nt 3.450% 06/23/50	D	01/30/2024	Direct		3,005,850	4,150,000	15,113
BK8837-58-9	Axiata Spv5 Labuan Ltd Sr Nt 3.064% 08/19/50	D	10/02/2024	Direct		6,008,378	8,750,000	47,215
BT4389-51-1	Sweihan PV Power Co PJSC Nt 3.625% 01/31/49	D	02/16/2024	Direct		3,020,512	3,775,640	7,984
D2736#-AY-5	Fritz Draxlmaier GMBH & Co KG Sr Nt 6.260% 09/26/30	C	06/26/2024	BNP Paribas Securities Corp		35,000,000	35,000,000	
EK1410-14-2	ALFA S.A. Sr Nt 6.875% 03/25/44	D	06/11/2024	Direct		7,676,520	7,470,000	97,703
F85688-AJ-8	Sonepar Sr Nt 5.730% 07/24/34	D	07/24/2024	Direct		2,000,000	2,000,000	
F9863#-AD-9	XPFibre Groupe Sr Sec Nt 4.530% 05/14/34	B	11/13/2024	MUFG Securities Inc		52,820,000	52,820,000	
G0226*-AA-9	Altera Infrastructure Voyageur Sr Sec Nt Series A 6.820% 12/19/39	D	12/19/2024	Direct		18,000,000	18,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G1591#-BM-3	Britvic Plc Series R 5.290% 03/20/29	B	03/20/2024	Rabo Securities USA		19,177,500	19,177,500	
G1591#-BN-1	Britvic Plc Series S 5.330% 03/20/31	B	03/20/2024	Rabo Securities USA		12,785,000	12,785,000	
G1591#-BP-6	Britvic Plc Series T 5.410% 03/20/34	B	03/20/2024	Rabo Securities USA		6,392,500	6,392,500	
G46910-AA-5	IBC Capital Limited Sr Sec Nt 6.840% 11/22/29	D	11/22/2024	BNP Paribas Securities Corp		10,000,000	10,000,000	
G77380-AF-2	Sonic Healthcare Limited Sr Nt 3.930% 08/15/31	B	08/29/2024	Commonwealth Australia Sec LLC		23,261,700	23,261,700	
G77380-AH-8	Sonic Healthcare Limited Sr Nt 4.110% 08/15/34	B	08/29/2024	Commonwealth Australia Sec LLC		6,092,350	6,092,350	
G7742#-AF-4	SG Finance & Treasury Ltd. Sr Nt 5.580% 05/23/31	B	05/23/2024	Bank of America BISD Dealer		63,495,000	63,495,000	
G7742#-AG-2	SG Finance & Treasury Ltd. Sr Nt 5.780% 05/23/34	B	05/23/2024	Bank of America BISD Dealer		40,636,800	40,636,800	
G8403#-AB-1	Stagecoach Group Ltd Sr Nt 5.930% 09/27/32	B	09/25/2024	Direct		50,631,200	50,631,200	
L0175#-AF-9	Alpha Trains Finance SA Sec Nt 4.350% 07/16/34	B	07/12/2024	Credit Agricole USA was Calyon		21,814,000	21,814,000	
L4464D-AA-7	Greensaif Pipelines Bidco Sarl Sec Nt 6.129% 02/23/38	D	11/20/2024	Direct		2,469,280	2,440,000	36,971
L7909C-AD-9	Raizen Fuels Finance SA Raizen Fuels Finance SA 6.950% 03/05/54	D	10/08/2024	Direct		5,943,688	5,575,000	33,939
L9619@-AG-4	VTG Finance SA Sec Nt 4.370% 06/15/34	B	06/26/2024	CIBC World Markets Corp		17,089,600	17,089,600	
N4001#-AB-8	HES International BV Sr Sec Nt 5.090% 06/05/31	B	06/03/2024	National Australia Bank		5,452,000	5,452,000	
N4001#-AC-6	HES International BV Sr Sec Nt 5.150% 06/05/34	B	06/03/2024	National Australia Bank		20,717,600	20,717,600	
N4001#-AD-4	HES International BV Sr Sec Nt 5.030% 06/05/31	B	06/03/2024	National Australia Bank		6,542,400	6,542,400	
N4282*-AJ-5	Friesland Foods Sr Nt 4.910% 02/01/32	B	02/01/2024	Rabo Securities USA		16,308,000	16,308,000	
N4282*-AK-2	Friesland Foods Koninklijke FrieslandCampina C 5.000% 02/01/34	B	02/01/2024	Rabo Securities USA		27,180,000	27,180,000	
N7334#-BC-6	Wereldhave NV Sr Nt 5.040% 08/28/31	B	08/28/2024	ING Financial Markets LLC		30,024,000	30,024,000	
N9062#-AD-9	VTTI BV Sr Nt 5.510% 09/18/31	D	09/16/2024	Santander US Capital Markets		40,000,000	40,000,000	
P3083S-AD-7	Consorcio Transmantaro SA Sr Nt 4.700% 04/16/34	D	01/17/2024	Direct		1,984,500	2,100,000	25,497
P4R52Q-AC-9	Grupo Bimbo SAB DE CV Sr Nt 4.700% 11/10/47	D	11/20/2024	Direct		8,278,797	9,685,000	64,349
P55409-AB-5	Industrias Penoles SAB D Sr Nt 5.650% 09/12/49	D	06/11/2024	Direct		2,471,875	2,825,000	39,903
P87163-AA-2	Sociedad de Transmision Austra Sr Nt 4.000% 01/27/32	D	01/17/2024	Direct		768,769	865,000	16,531
000000-00-0	Essar Oil UK Element Funding Sr Nt 7.916% 10/18/26	D	10/18/2024	Direct		30,000,000	30,000,000	
PPGMBL-KC-7	Valley Healthcare Secured Nt Blackrock 4.308% 08/13/34	B	08/12/2024	Direct		21,417,753	21,417,753	
PPGNBK-HK-3	Valley Healthcare Secured Nt Blackrock 4.447% 08/13/36	B	08/12/2024	Direct		7,398,549	7,398,549	
Q0305#-AE-0	Ambient Bidco Pty Ltd Sec Nt 5.710% 09/05/34	D	09/05/2024	Mizuho Securities USA Inc		17,434,000	17,434,000	
Q0305#-AF-7	Ambient Bidco Pty Ltd Sec Nt 5.810% 09/05/36	D	09/05/2024	Mizuho Securities USA Inc		15,566,000	15,566,000	
Q0845#-AE-7	Australian Gas Networks Ltd. Series A 5.340% 03/14/34	D	03/14/2024	National Australia Bank		35,000,000	35,000,000	
Q3629#-AH-6	ETSA Utilities Finance Pty Ltd Sec Nt 3.740% 09/10/26	D	04/30/2024	Stonecastle Securities LLC		5,941,500	6,250,000	32,465
Q3629#-AM-5	ETSA Utilities Finance Pty Ltd Sr Nt Ser C 3.160% 08/10/28	D	04/30/2024	Stonecastle Securities LLC		5,399,940	6,000,000	42,133
Q3975*-AA-5	GIP Sharon Finco Pty Ltd Sr Nt 6.640% 09/30/46	D	07/23/2024	MUFG Securities Inc		45,000,000	45,000,000	
Q5616*-AA-5	Lochard Energy Sr Sec Nt 5.910% 12/31/42	D	10/31/2024	RBC Capital Markets LLC		22,000,000	22,000,000	
Q7397#-AW-4	Pratt Fin Prop Ltd Ind Aust Sr Nt 6.990% 06/05/39	B	06/05/2024	Commonwealth Australia Sec LLC		9,972,000	9,972,000	
W3569*-AB-8	Nordiqus Sr Sec Nt 4.660% 10/03/39	B	08/27/2024	CIBC World Markets Corp		20,104,068	20,104,068	
W3569*-AC-6	Nordiqus Sr Sec Nt 5.520% 10/03/34	B	08/27/2024	CIBC World Markets Corp		19,981,644	19,981,644	
W3569*-AD-4	Nordiqus Sr Sec Nt 5.630% 10/03/39	B	08/27/2024	CIBC World Markets Corp		12,619,985	12,619,985	
Y52758-AF-9	LG Chem Ltd Sr Nt 2.375% 07/07/31	D	01/23/2024	Direct		2,981,685	3,650,000	4,334
Y7141B-AC-7	Freeport Indonesia PT Sr Nt 6.200% 04/14/52	D	11/22/2024	Direct		1,988,715	1,970,000	13,910
YX9828-98-0	National Bank of Uzbekistan Sr Nt 8.500% 07/05/29	D	06/27/2024	JP Morgan Securities LLC		1,254,393	1,267,000	
ZB6265-73-8	OCP S.A. Sr Nt 7.500% 05/02/54	D	04/25/2024	JP Morgan Securities LLC		2,919,288	3,000,000	
ZS5181-57-4	Maf Sukuk LTD Sr Nt 4.638% 05/14/29	D	06/26/2024	Direct		2,992,026	3,075,000	16,903
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,199,808,511	6,294,223,676	16,887,661
000000-00-0	Oil Changer Inc 4th Amendment DDTL Nt 2 11.296% 02/08/27		12/11/2024	Direct		44,625	44,963	
000000-00-0	Oil Changer Inc 4th Amendment DDTL Nt 1 11.420% 02/08/27		11/21/2024	Guggenheim Securities LLC		815,227	832,066	
000000-00-0	Oil Changer Inc New Term Ln Nt 1 11.508% 02/08/27		12/19/2024	Tax Free Exchange		213,572	215,765	4,905
000000-00-0	Rayus Radiology Term Ln Nt 1 9.427% 03/15/27		12/10/2024	Direct		761,421	767,175	
000000-00-0	Sonny's Enterprises LLC Restated DD Term Ln Nt 2 10.235% 08/05/28		01/31/2024	Direct		63,955	63,955	
000000-00-0	Sonny's Enterprises LLC Restated DD Term Ln Nt 3 10.239% 08/05/28		07/30/2024	Direct		119,984	119,984	
000000-00-0	Sonny's Enterprises LLC Restated Revolver Term Ln Nt 3 11.188% 08/05/28		11/27/2024	Direct		70,606	70,606	
000000-00-0	Sonny's Enterprises LLC Restated Revolver Term Ln Nt 4 11.294% 08/05/28		12/11/2024	Direct		105,909	105,909	
000000-00-0	Altus (Drogon Bidco) Delayed Draw Term Loan Nt 1 9.329% 08/30/28		12/10/2024	Guggenheim Securities LLC		511,714	514,286	
000000-00-0	Unison (Prism Parent) Delayed Draw TL Nt 2 10.120% 09/19/28		12/30/2024	Guggenheim Securities LLC		96,480	96,480	
000000-00-0	IG Investments Holdings LLC 2024 Refinanced Term Ln Nt 1 9.585% 09/22/28		11/11/2024	Tax Free Exchange		1,290,091	1,306,632	5,502
000000-00-0	Galway Insurance Hold Inc New Term Ln Nt 1 9.679% 09/29/28		10/24/2024	Tax Free Exchange		4,053,111	4,053,111	26,896
000000-00-0	Sabrosura Revolver Nt 2 9.326% 08/22/29		12/26/2024	Direct		117,463	117,463	
000000-00-0	Sabrosura Term Ln Nt 1 9.514% 08/22/29		09/20/2024	Direct		7,132,437	7,241,053	
000000-00-0	Sabrosura Delayed Draw Term Ln Nt 1 9.514% 08/22/29		11/20/2024	Direct		54,405	54,816	
000000-00-0	Sabrosura Revolver Nt 1 9.521% 08/22/29		11/20/2024	Direct		289,742	289,742	
000000-00-0	Connect America Term Ln B Nt 1 10.158% 10/11/29		10/11/2024	Direct		24,594,219	24,968,750	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	Ellucian Holdings Inc New Term Ln B Nt 1 7.329% 10/29/29		12/06/2024	Tax Free Exchange		241,966	242,240	3,428
000000-00-0	Lightning US Holdings US Term Ln Nt 1 10.329% 11/18/29		11/18/2024	Guggenheim Securities LLC		941,167	966,667	
000000-00-0	Lightning US Holdings Revolving Term Ln Nt 1 10.329% 11/18/29		11/18/2024	Guggenheim Securities LLC		3,000	8,000	
000000-00-0	Lightning US Holdings Canada Term Ln Nt 1 10.329% 11/18/29		11/18/2024	Guggenheim Securities LLC		114,042	116,667	
000000-00-0	Lightning US Holdings Revolving Term Ln Nt 2 10.339% 11/18/29		11/25/2024	Guggenheim Securities LLC		6,667	6,667	
000000-00-0	Lightning US Holdings Revolving Term Ln Nt 3 10.477% 11/18/29		12/10/2024	Guggenheim Securities LLC		50,000	50,000	
000000-00-0	MB2 Dental Solutions LLC Delayed Draw Term Ln B Nt 1 10.022% 01/29/31		11/08/2024	Direct		275,558	278,342	
000000-00-0	MB2 Dental Solutions LLC Delayed Draw Term Ln A Nt 2 10.357% 01/29/31		12/27/2024	Guggenheim Securities LLC		28,815	29,106	
000000-00-0	MB2 Dental Solutions LLC Delayed Draw Term Ln A Nt 2 10.357% 01/29/31		12/31/2024	Tax Free Exchange		104,812	105,841	31
000000-00-0	USIC Holdings Inc Delayed Draw Term Ln Nt 1 10.085% 08/21/31		09/30/2024	Guggenheim Securities LLC		4,328	4,328	
000000-00-0	USIC Holdings Inc Delayed Draw Term Ln Nt 2 10.085% 08/21/31		10/31/2024	Guggenheim Securities LLC		6,709	6,709	
000000-00-0	USIC Holdings Inc Term Ln Nt 1 11.085% 08/21/31		09/06/2024	Guggenheim Securities LLC		2,832,948	2,832,948	
000000-00-0	HAH Group Holding Term Ln B Nt 1 9.357% 09/17/31		11/21/2024	Tax Free Exchange		2,870,294	2,965,079	16,752
000000-00-0	RJW Logistics Holdings Term Loan B Nt 1 9.607% 11/25/31		11/26/2024	Guggenheim Securities LLC		4,044,783	4,130,435	
00435U-AF-5	Worldwide Express Inc Term Ln B Nt 1 8.329% 07/26/28		12/06/2024	Tax Free Exchange		10,934,426	10,990,100	181,329
05641#-AA-8	BLY US Holdings Term Ln Nt 1 10.325% 04/10/29		04/09/2024	Direct		392,341	402,401	
12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 11 9.575% 06/29/28		08/29/2024	Direct		42,326	42,646	
12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 13 9.579% 06/29/28		11/06/2024	Direct		58,573	59,016	
14078@-AC-0	Capstone Logistics Acq 4th Amendment Term Ln Nt 1 9.195% 11/12/30		10/15/2024	Tax Free Exchange		5,073,749	5,097,255	20,592
26210#-AA-5	Altus (Drogon Bidco) Term Loan Nt 1 4.514% 08/30/28		08/30/2024	Guggenheim Securities LLC		1,628,571	1,628,571	
30068*-AB-2	Excelitas Term Ln Nt 1 10.372% 08/13/29		05/07/2024	Tax Free Exchange		315,805	315,805	8,055
35833@-AA-5	Dechra Pharmaceuticals Term Ln Nt 1 10.882% 10/31/30		01/22/2024	Guggenheim Securities LLC		2,941,620	3,000,000	
39059#-AA-2	Great Kitchens Food Co Term Ln 4.417% 05/31/29		07/17/2024	Direct		3,282,170	3,349,153	
40178@-AA-8	Guidehouse Inc Term Ln Nt 1 10.095% 10/16/28		12/30/2024	Interest Capitalization		60,442	60,442	
41781@-AF-4	Harvey Tool Co LLC 2021 Delayed Draw Term Ln Nt 2 9.979% 10/26/27		10/24/2024	Tax Free Exchange		128,881	128,881	881
42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 3 11.017% 08/10/29		03/28/2024	Guggenheim Securities LLC		(639,130)	(639,130)	
42327@-AD-8	Orion Buyer LLC Term Ln Nt 1 9.585% 07/18/30		07/18/2024	Guggenheim Securities LLC		1,202,410	1,203,823	
42958#-AG-5	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 1 9.970% 10/31/29		04/30/2024	Tax Free Exchange		1,136,973	1,140,905	162
45002@-AA-9	IP Construction II LLC Delayed Draw Term Ln Nt 3 9.829% 06/25/30		10/24/2024	Tax Free Exchange		58,994	58,994	407
45002@-AA-9	IP Construction II LLC Delayed Draw Term Ln Nt 2 9.839% 06/25/30		06/25/2024	Direct		100,488	109,139	
45002@-AA-9	IP Construction II LLC Delayed Draw Term Ln Nt 2 9.839% 06/25/30		11/11/2024	Tax Free Exchange		8,849	8,849	30
45002@-AB-7	IP Construction II LLC Tax Bridge DD Term Ln Nt 5 9.845% 06/25/30		11/05/2024	Direct		23,598	23,598	
45002@-AB-7	IP Construction II LLC Tax Bridge DD Term Ln Nt 7 10.053% 06/25/30		12/02/2024	Direct		72,268	72,268	
45173J-AR-5	Coherent Co Term Ln B-1 Nt 1 7.417% 07/02/29		04/12/2024	Tax Free Exchange		5,051,704	5,073,105	17,080
50246*-AH-2	20 Gates - LVNV Funding LLC (R Nt 7.056% 12/05/28		12/31/2024	Direct		28,349,467	28,349,467	
50249@-AA-2	Ardurra Group Inc Delayed Draw Term Ln Nt 1 10.729% 02/01/30		11/01/2024	Tax Free Exchange		635,515	640,321	2
50249@-AA-2	Ardurra Group Inc Delayed Draw Term Ln Nt 3 10.985% 02/01/30		08/30/2024	Direct		1,544,271	1,567,788	
53229@-AA-0	Lightspeed Solutions LLC Sr Secured Term Ln Nt 1 10.829% 03/01/28		12/31/2024	Interest Capitalization		50,940	50,940	
53229@-AB-8	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 1 10.829% 03/01/28		12/31/2024	Interest Capitalization		2,725	2,725	
53229@-AB-8	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 1 10.829% 03/01/28		03/28/2024	Tax Free Exchange		42,822	42,976	18
53229@-AB-8	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 2 10.897% 03/01/28		12/05/2024	Interest Capitalization		534	534	
55340#-AQ-2	MB2 Dental Solutions LLC Term Ln Nt 1 9.882% 01/29/31		02/12/2024	Guggenheim Securities LLC		1,892,237	1,896,098	
55392*-AA-8	MBS Services 1st Lien Term Ln Nt 1 11.489% 02/26/26		12/31/2024	Interest Capitalization		6,065	6,065	
56658@-AJ-4	Margaritaville Holdings LLC Dalayed Draw Term Ln Nt 1 9.179% 06/17/27		06/28/2024	Tax Free Exchange		203,214	204,708	
62995*-AA-5	Nth Degree Purchaser Inc Term Ln Nt 1 9.677% 09/10/30		09/10/2024	Direct		549,777	564,562	
66255U-AC-0	Northstar Acquisition LLC 1st Lien Delayed Draw TL Nt 1 10.339% 05/03/29		04/30/2024	Guggenheim Securities LLC		246,263	248,750	
67098@-AH-3	OIS Management Services Delayed Draw Term Ln Nt 1 10.179% 11/10/28		09/30/2024	Tax Free Exchange		2,415,521	2,415,521	21,350
67778@-AA-5	Oil Changer Inc Term Ln Nt 1 11.508% 02/08/27		11/12/2024	Guggenheim Securities LLC		213,854	215,771	
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 8 11.209% 02/08/27		05/21/2024	Tax Free Exchange		22,770	22,770	46
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 5 11.256% 02/08/27		02/20/2024	Tax Free Exchange		97,020	97,020	99
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 9 11.278% 02/08/27		05/21/2024	Tax Free Exchange		19,850	19,850	108
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 11 11.344% 02/08/27		05/21/2024	Tax Free Exchange		183,611	183,611	1,247
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 4 11.414% 02/08/27		04/30/2024	Tax Free Exchange		185,076	186,433	126
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 12 11.443% 02/08/27		05/21/2024	Tax Free Exchange		19,244	19,244	130
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 10 11.487% 02/08/27		05/21/2024	Tax Free Exchange		227,410	230,290	5,754

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
69946@-AA-8	Parfums Holding Company Term Ln Nt 1 9.577% 06/27/30		06/27/2024	Direct		371,012	374,759	
70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 1 10.135% 10/16/28		12/31/2024	Tax Free Exchange		247,768	247,768	93
73181@-AA-4	Peach State Labs Inc Sr Sec Term Ln Nt 1 11.471% 10/02/25		04/30/2024	Interest Capitalization		17,486	17,486	
75008*-AA-2	Datix Bidco Limited Term Ln Nt 1 8.933% 04/30/30		04/30/2024	Guggenheim Securities LLC		1,587,048	1,600,000	
76760X-AB-3	Risepoint LLC Term Ln Nt 1 11.085% 07/31/30		07/31/2024	Guggenheim Securities LLC		4,850,000	5,000,000	
76762*-AA-6	Recochem Inc Amendment Term Ln Nt 1 10.849% 06/17/30		06/17/2024	Direct		1,470,000	1,500,000	
82890*-AB-7	SimpliSafe Inc Delayed Draw Term Ln Nt 2 10.587% 05/02/28		04/24/2024	Direct		80,263	81,074	
82981#-AA-5	Sitecore 1st Lien Term Ln Nt 1 12.485% 03/01/29		11/18/2024	Interest Capitalization		168,126	168,126	
83616M-AA-1	Sound Point Direct Loan Fund Senior Notes 8.093% 03/31/30		11/27/2024	Direct		5,139,196	5,139,196	
83616M-AB-9	Sound Point Direct Loan Fund Jr Notes 9.343% 03/31/30		11/27/2024	Direct		2,826,558	2,826,558	
84303@-AA-4	Southern Graphics SPV SPV 10.375% 10/20/26		12/16/2024	Direct		750,000	750,000	
84466B-AC-0	Hersha Hospitality Term Ln Nt 1 9.835% 04/30/30		04/30/2024	Guggenheim Securities LLC		2,310,249	2,330,784	
84466B-AC-0	Hersha Hospitality Delayed Draw 2A Term Ln Nt 2 10.859% 04/30/30		12/16/2024	Guggenheim Securities LLC		336,053	338,405	
84466B-AD-8	Hersha Hospitality Delayed Draw 2A Term Ln Nt 1 11.017% 04/30/30		08/14/2024	Direct		115,717	116,527	
88638*-AA-3	Tidekeeper LLC Initial Term Ln Nt 1 10.397% 06/14/30		06/14/2024	Guggenheim Securities LLC		2,031,069	2,052,632	
89364M-CA-0	Transdigm Inc Term Ln J Nt 1 6.829% 02/28/31		06/04/2024	Tax Free Exchange		1,601,995	1,598,823	
89841E-AB-1	Ultimate Software Group Inc New Term Ln B 1st Lien Nt 1 8.156% 02/10/31		12/06/2024	Tax Free Exchange		5,707,593	5,703,868	50,397
89862*-AA-8	TryStar LLC Term Ln Nt 1 9.059% 08/02/31		08/06/2024	Guggenheim Securities LLC		1,376,395	1,395,349	
89862*-AB-6	Trystar (Salient Technologies) Term Ln Nt 1 10.927% 09/10/30		09/10/2024	Guggenheim Securities LLC		550,581	558,140	
90347B-AP-3	Axalta Coating Systems Term Ln B-7 Nt 1 6.101% 12/20/29		12/06/2024	Tax Free Exchange		499,686	500,838	6,397
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 15 10.333% 12/22/25		11/08/2024	Direct		85,263	85,263	
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 5 10.333% 12/22/25		12/20/2024	Tax Free Exchange		240,885	240,885	245
C6983#-AB-7	Opta Inc 1st Lien DD Term Ln Nt 2 11.601% 11/08/29		07/30/2024	Guggenheim Securities LLC		342,117	348,655	
G0563H-AB-0	A-Gas Finco Inc Term Ln Nt 1 9.834% 11/08/30		01/08/2024	Guggenheim Securities LLC		2,701,453	2,873,887	
L7574*-AG-3	Surgical Specialists LLC 4th Amendment DD TL Nt 1 9.985% 07/10/30		07/10/2024	Direct		18,611	18,799	
L7574*-AG-3	Surgical Specialists LLC 4th Amendment DD TL Nt 2 10.005% 07/10/30		10/29/2024	Direct		18,611	18,611	
000000-00-0	Gateway Casinos Initial Loan Nt 1 10.601% 12/30/30	A	12/30/2024	Guggenheim Securities LLC		1,576,080	1,592,000	
000000-00-0	Air Canada New Term Loan B Nt 1 6.356% 03/21/31	A	12/06/2024	Tax Free Exchange		6,558,291	6,573,328	98,005
C2001*-AA-0	Braya Renewable Fuels 2nd Amendment Term Ln Nt 1 11.785% 02/20/30		04/30/2024	Direct		43,502	44,390	
C2001*-AD-4	Braya Renewable Fuels 1st Amendment Term Ln Nt 1 10.970% 02/20/30		02/20/2024	Direct		120,318	122,773	
31771U-AB-1	MISYS (Finastra) Revolving Loan Nt 6 11.645% 09/13/29	C	12/13/2024	Direct		365,361	365,361	
N7331#-AA-4	Ardonagh Midco 3 PLC New Term Ln Nt 1 9.901% 02/28/30	D	02/29/2024	Guggenheim Securities LLC		694,472	705,542	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						165,445,053	166,986,877	470,067
2509999997. Total - Bonds - Part 3						6,716,059,553	6,823,337,728	19,487,426
2509999998. Total - Bonds - Part 5						1,288,660,585	1,296,027,163	4,695,331
2509999999. Total - Bonds						8,004,720,138	8,119,364,891	24,182,757
23281#-12-4	Cyprium Parallel Invs V LP Pfrd Units		05/07/2024	Direct	814.000	81,445	0.00	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						81,445	XXX	
4509999997. Total - Preferred Stocks - Part 3						81,445	XXX	
4509999998. Total - Preferred Stocks - Part 5						6,100	XXX	
4509999999. Total - Preferred Stocks						87,545	XXX	
31340#-00-1	Federal Home Loan Bank Cincinnati Com Cl B		12/19/2024	Direct	247.000	24,700		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						24,700	XXX	
5989999997. Total - Common Stocks - Part 3						24,700	XXX	
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks						24,700	XXX	
5999999999. Total - Preferred and Common Stocks						112,245	XXX	
6009999999 - Totals						8,004,832,383	XXX	24,182,757

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179X-2L-9 ..	GNMA Pool #MA8879 5.500% 05/20/53		12/01/2024 .	Paydown		379,410	379,410	379,796	379,779		(368)		(368)		379,410				13,657	05/20/2053 .
36179X-NH-5 ..	GNMA Pool #MA8492 6.000% 12/20/52		12/01/2024 .	Paydown		735,922	735,922	744,465	744,361		(8,440)		(8,440)		735,922				24,819	12/20/2052 .
36179X-QW-9 ..	GNMA Pool #MA8569 5.000% 01/20/53		12/01/2024 .	Paydown		2,622,201	2,622,201	2,538,619	2,539,390		82,812		82,812		2,622,201				81,547	01/20/2053 .
36179X-VT-0 ..	GNMA Pool #MA8726 5.500% 03/20/53		12/01/2024 .	Paydown		2,663,924	2,663,924	2,625,214	2,625,496		38,428		38,428		2,663,924				91,385	03/20/2053 .
36179Y-AT-1 ..	GNMA Pool #MA9018 6.000% 07/20/53		12/01/2024 .	Paydown		1,645,633	1,645,633	1,645,890	1,645,817		(184)		(184)		1,645,633				64,978	07/20/2053 .
911760-LQ-7 ..	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1G 6.750% 06/15/28		12/01/2024 .	Paydown		15,488	15,488	15,924	15,583		(95)		(95)		15,488				570	06/15/2028 .
912810-TW-8 ..	U S Treasury Nt 4.750% 11/15/43		01/12/2024 .	Goldman Sachs & Company		3,181,629	3,000,000	3,046,301	3,046,191		(57)		(57)		3,046,134		135,495	135,495	24,663	11/15/2043 .
912828-3P-3 ..	U S Treasury Nt 2.250% 12/31/24		12/31/2024 .	Maturity		120,000	120,000	117,624	119,632		368		368		120,000				2,700	12/31/2024 .
912828-W7-1 ..	U S Treasury Nt 2.125% 03/31/24		03/31/2024 .	Maturity		250,000	250,000	250,284	250,011		(11)		(11)		250,000				2,656	03/31/2024 .
91282C-JJ-1 ..	US Treasury Nt 4.500% 11/15/33		01/25/2024 .	Various		21,745,307	21,000,000	21,403,678	21,400,944		(1,924)		(1,924)		21,399,020		346,287	346,287	178,640	11/15/2033 .
91282C-JK-8 ..	US Treasury Nt 4.625% 11/15/26		01/05/2024 .	Various		4,452,712	4,400,000	4,425,968	4,425,274		(171)		(171)		4,425,103		27,609	27,609	30,558	11/15/2026 .
91282C-JN-2 ..	US Treasury Nt 4.375% 11/30/28		01/25/2024 .	Various		6,094,421	6,000,000	6,044,083	6,043,401		(404)		(404)		6,042,997		51,424	51,424	36,112	11/30/2028 .
0109999999. Subtotal - Bonds - U.S. Governments						43,906,647	42,832,578	43,237,846	43,235,879		109,954		109,954		43,345,832		560,815	560,815	552,285	XXX
000000-00-0 ..	Export-Import BK India Sr MTN 3.875% 03/12/24	D	03/12/2024 .	Maturity		1,334,000	1,334,000	1,324,942	1,332,804		1,196		1,196		1,334,000				25,846	03/12/2024 .
000000-00-0 ..	Russian Federation Sr Nt 4.375% 03/21/29	D	04/23/2024 .	Barclays Capital Inc		1,840,000	2,800,000	1,132,544	1,132,544						1,132,544		707,456	707,456	(183,750)	03/21/2029 .
445545-AL-0 ..	Republic of Hungary Sr Nt 5.375% 03/25/24	D	03/25/2024 .	Maturity		7,000,000	7,000,000	7,519,500	7,053,903		(53,903)		(53,903)		7,000,000				188,125	03/25/2024 .
715638-AS-1 ..	Republic of Peru Sr Nt 7.350% 07/21/25	D	07/01/2024 .	Call 102.2370		1,362,819	1,333,000	1,440,973	1,393,492		(19,008)		(19,008)		1,374,484		(41,484)	(41,484)	122,352	07/21/2025 .
A00617-06-5 ..	Russian Federation Sr Nt 5.250% 06/23/47	D	03/13/2024 .	Barclays Capital Inc		1,400,000	2,800,000	881,868	881,868						881,868		518,132	518,132	(294,000)	06/23/2047 .
AX8009-11-7 ..	Russian Federation Sr Nt 5.100% 03/28/35	D	03/13/2024 .	Barclays Capital Inc		3,762,000	6,600,000	2,389,187	2,350,933	38,254			38,254		2,389,187		1,372,813	1,372,813	(504,900)	03/28/2035 .
0309999999. Subtotal - Bonds - All Other Governments						16,698,819	21,867,000	14,689,014	14,145,544	38,254	(71,715)		(33,461)		14,112,083		2,556,917	2,556,917	(646,327)	XXX
452151-LF-8 ..	Illinois St GO Txbl Pension 5.100% 06/01/33		06/01/2024 .	Redemption 100.0000		159,176	159,176	151,219	151,921		7,255		7,255		159,176				4,059	06/01/2033 .
452152-FA-4 ..	Illinois St GO Bld Amer Bd Ser 3 6.725% 04/01/35		04/01/2024 .	Redemption 100.0000		384,615	384,615	391,404	388,990		(4,375)		(4,375)		384,615				12,933	04/01/2035 .
452152-UP-4 ..	Illinois St GO Txbl 5.650% 12/01/38		12/02/2024 .	Redemption 100.0000		93,022	93,022	89,817	89,977		3,045		3,045		93,022				5,256	12/01/2038 .
57582R-YN-0 ..	Massachusetts St GO Ref Ser D 2.663% 09/01/39		09/01/2024 .	Call 100.0000		36,499	36,499	36,499	36,499						36,499				972	09/01/2039 .
57582R-YN-0 ..	Massachusetts St GO Ref Ser D 2.663% 09/01/39		09/01/2024 .	Redemption 100.0000		95,073	95,073	95,073	95,073						95,073				2,532	09/01/2039 .
917542-QR-6 ..	Utah St GO Bld Amer Bd Ser D 4.554% 07/01/24		07/01/2024 .	Maturity		215,000	215,000	215,000	215,000						215,000				9,791	07/01/2024 .
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						983,385	983,385	979,012	977,460		5,925		5,925		983,385				35,543	XXX
164231-KQ-4 ..	Cherokee Cnty GA Sch Sys GO Bld Amer Bd 5.870% 08/01/28		08/01/2024 .	Call 100.0000		575,000	575,000	575,000	575,000						575,000				33,753	08/01/2028 .
544646-ZR-6 ..	Los Angeles CA Uni Sch Dist GO Bld Amer Bd 6.758% 07/01/34		04/30/2024 .	Call 107.3220		9,385,309	8,745,000	11,992,543	10,982,622		(57,878)		(57,878)		10,924,744		(2,179,744)	(2,179,744)	1,131,157	07/01/2034 .
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						9,960,309	9,320,000	12,567,543	11,557,622		(57,878)		(57,878)		11,499,744		(2,179,744)	(2,179,744)	1,164,910	XXX
167593-L7-5 ..	Chicago IL O'Hare Int Arpt Rev AMT Ref Sen Lien Ser A 4.375% 01/01/53		10/16/2024 .	JP Morgan Securities LLC		4,975,000	5,000,000	4,891,500	4,899,333		1,376		1,376		4,900,709		74,291	74,291	283,160	01/01/2053 .
167725-AC-4 ..	Chicago Il Transit Auth Rev Txbl Pension Fdg Ser A 6.899% 12/01/40		01/31/2024 .	Call 100.0000		151,776	151,776	199,506	191,049		131		131		191,180		(39,404)	(39,404)		12/01/2040 .
16772P-CQ-7 ..	Chicago IL Transit Auth Rev Txbl-Ref-Ser B 3.052% 12/01/29		12/19/2024 .	Call 95.8180		3,593,175	3,750,000	3,750,000	3,750,000						3,750,000				(36,653)	12/01/2029 .
20281P-CS-9 ..	Commonwealth PA Fin Auth Rev Bld Amer Bd Ser B 5.653% 06/01/24		06/01/2024 .	Maturity		2,150,000	2,150,000	2,150,000	2,150,000						2,150,000				60,770	06/01/2024 .
31283S4-BP-1 ..	FHLMC Pool #100046 6.545% 03/15/36		12/01/2024 .	Paydown		1,014	1,014	1,011	1,010		3		3		1,014				33	03/15/2036 .
3132DW-F5-7 ..	FHLMC Pool #SD8288 5.000% 01/01/53		12/01/2024 .	Paydown		311,980	311,980	308,288	308,312		3,668		3,668		311,980				8,695	01/01/2053 .

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133T6-M4-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		12/01/2024	Paydown		641	641	661	643		(2)		(2)		641				7	04/15/2026
3133TE-LG-7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28		12/01/2024	Paydown		1,510	1,510	1,549	1,523		(13)		(13)		1,510				49	06/15/2028
31371H-FZ-6	FNMA Pool #252284 6.500% 01/25/29		12/01/2024	Paydown		14,636	14,636	14,558	14,566		70		70		14,636				602	01/25/2029
31381M-V2-8	FNMA Pool #465133 6.040% 05/25/28		12/01/2024	Paydown		66,887	66,887	75,874	69,537		(2,650)		(2,650)		66,887				2,210	05/25/2028
31381N-FH-1	FNMA DUS Pool #465568 4.900% 11/25/25		12/01/2024	Paydown		27,344	27,344	29,258	27,596		(252)		(252)		27,344				733	11/25/2025
31381N-X9-9	FNMA Pool #466104 6.340% 10/25/28		12/01/2024	Paydown		73,863	73,863	87,124	78,150		(4,287)		(4,287)		73,863				2,564	10/25/2028
31381R-QF-4	FNMA Pool #468554 6.935% 07/25/29		12/01/2024	Paydown		62,029	62,029	75,966	67,085		(5,057)		(5,057)		62,029				2,403	07/25/2029
31381R-QU-1	FNMA Pool #468567 6.935% 07/25/29		12/01/2024	Paydown		62,029	62,029	75,966	67,085		(5,057)		(5,057)		62,029				2,403	07/25/2029
31381R-VU-5	FNMA Pool #468727 7.040% 07/25/26		04/01/2024	Paydown		1,397,748	1,397,748	1,731,460	1,460,668		(62,920)		(62,920)		1,397,748				87,199	07/25/2026
3138M6-DN-4	FNMA Pool #AP2808 3.000% 08/25/42		12/01/2024	Paydown		57,195	57,195	59,519	59,102		(1,907)		(1,907)		57,195				837	08/25/2042
3138WJ-RD-2	FNMA Pool #AS8583 3.500% 01/25/47		12/01/2024	Paydown		1,128,078	1,128,078	1,146,497	1,145,516		(17,438)		(17,438)		1,128,078				21,100	01/25/2047
31393C-CQ-4	FNMA REMIC Ser 2003-34 CI ME 5.500% 05/25/33		12/01/2024	Paydown		175,252	175,252	183,248	177,803		(2,551)		(2,551)		175,252				5,257	05/25/2033
31393D-TX-9	FNMA REMIC Ser 2003-W10 CI 1A4 4.505% 06/25/43		12/01/2024	Paydown		20,484	20,484	20,483	20,454		30		30		20,484				465	06/25/2043
31393E-LF-4	FNMA REMIC Ser 2003-W12 CI 1A8 4.550% 06/25/43		12/01/2024	Paydown		34,496	34,496	33,806	34,078		418		418		34,496				846	06/25/2043
31394D-VB-3	FNMA REMIC Ser 2005-43 CI GC 5.500% 05/25/35		12/01/2024	Paydown		419,606	419,606	441,635	426,255		(6,649)		(6,649)		419,606				12,392	05/25/2035
31394E-LC-0	FNMA REMIC Ser 2005-61 CI LH 5.500% 07/25/35		12/01/2024	Paydown		130,518	130,518	137,044	132,778		(2,260)		(2,260)		130,518				3,835	07/25/2035
31395K-Z2-2	FHLMC REMIC Ser 2926 CI EW 5.000% 01/15/25		12/01/2024	Paydown		9,604	9,604	9,480	9,579		25		25		9,604				209	01/15/2025
31395M-TR-0	FHLMC REMIC Ser 2922 CI QG 5.000% 02/15/35		12/01/2024	Paydown		373,768	373,768	388,719	377,401		(3,633)		(3,633)		373,768				10,577	02/15/2035
31396F-G3-1	FHLMC REMIC Ser 3068 CI Z 5.500% 11/15/35		12/01/2024	Paydown		213,907	213,907	221,555	217,658		(3,750)		(3,750)		213,907				6,308	11/15/2035
31396V-RY-6	FNMA REMIC Ser 2007-36 CI PH 5.500% 04/25/37		12/01/2024	Paydown		104,774	104,774	109,751	106,625		(1,851)		(1,851)		104,774				2,337	04/25/2037
31396X-UC-6	FNMA REMIC Ser 2007-88 CI AE 6.000% 09/25/37		12/01/2024	Paydown		13,452	13,452	13,824	13,557		(105)		(105)		13,452				438	09/25/2037
31405E-6P-5	FNMA Pool #787578 6.000% 07/25/35		12/01/2024	Paydown		14,786	14,786	15,121	15,027		(241)		(241)		14,786				668	07/25/2035
31409K-Y3-5	FNMA Pool #873830 5.940% 07/25/24		07/01/2024	Paydown		227,085	227,085	259,231	228,193		(1,108)		(1,108)		227,085				7,766	07/25/2024
31408B-3K-9	FNMA Pool #CA1701 4.000% 05/25/48		12/01/2024	Paydown		251,347	251,347	256,453	256,173		(4,826)		(4,826)		251,347				5,551	05/25/2048
3140XK-QE-3	FNMA Pool #FS4052 2.000% 10/25/36		12/01/2024	Paydown		276,478	276,478	247,794	248,635		27,843		27,843		276,478				3,109	10/25/2036
31418C-GD-0	FNMA Pool #MA2895 3.000% 02/25/47		12/01/2024	Paydown		521,065	521,065	525,135	524,830		(3,765)		(3,765)		521,065				8,833	02/25/2047
31418C-P5-7	FNMA Pool #MA3143 3.000% 09/25/47		12/01/2024	Paydown		103,748	103,748	104,558	104,513		(765)		(765)		103,748				1,644	09/25/2047
31418C-RD-8	FNMA Pool #MA3183 4.000% 11/25/47		12/01/2024	Paydown		315,814	315,814	321,044	320,765		(4,952)		(4,952)		315,814				7,124	11/25/2047
31418C-S5-4	FNMA Pool #MA3239 4.000% 01/25/48		12/01/2024	Paydown		370,831	370,831	382,013	381,420		(10,590)		(10,590)		370,831				8,538	01/25/2048
31418C-XN-9	FNMA Pool #MA3384 4.000% 06/25/48		12/01/2024	Paydown		227,702	227,702	230,744	230,637		(2,935)		(2,935)		227,702				4,773	06/25/2048
31418E-KT-6	Fn MA5192 Pool #MA4805 4.500% 11/25/52		12/01/2024	Paydown		370,405	370,405	358,931	359,036		11,369		11,369		370,405				9,851	11/25/2052
432275-AG-0	Hillsborough Cnty Fl Aviation Txbl Tampa Intl Arpt - Ser B 3.901% 10/01/24		10/01/2024	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				195,050	10/01/2024
452024-GT-3	Illinois Mun Elec Agy Supp Rev Bld Amer Bd 6.832% 02/01/35		02/01/2024	Call 100.0000		1,105,000	1,105,000	1,384,808	1,305,719		(1,157)		(1,157)		1,304,563		(199,563)	(199,563)	37,747	02/01/2035
462590-NQ-9	Iowa Student Ln Liq Corp Rev Txbl-Ser-A 6.494% 12/01/43		12/13/2024	Call 100.0000		5,295,000	5,295,000	5,295,000	5,295,000						5,295,000				257,325	12/01/2043
47770V-AY-6	JobsOH Beverage System Rev Stwd Liq Prof Tm Bd Txbl Ser B 3.985% 01/01/29		01/01/2024	Various		2,715,000	2,715,000	2,715,000	2,715,000						2,715,000				54,096	01/01/2029
49151F-NT-3	Kentucky ST Prop & Bldgs Rev Bld Amer Bd Proj No 99 Ser C 5.921% 11/01/30		06/04/2024	Call 101.9180		1,019,180	1,000,000	1,230,200	1,123,920		(6,797)		(6,797)		1,117,123		(117,123)	(117,123)	54,213	11/01/2030
49151F-QY-9	Kentucky ST Prop & Bldgs Rev Bld Amer Bd Proj No 95 AGM-CR 6.573% 08/01/29		06/04/2024	Call 102.8490		9,256,410	9,000,000	11,224,800	10,081,241		(73,935)		(73,935)		10,007,306		(1,007,306)	(1,007,306)	754,315	08/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
51771F-AU-0	Las Vegas Convtn & Vistrs Rev Series B 4.000% 07/01/49		10/02/2024	Hilltop Securities		16,726,040	17,316,000	17,073,749	17,096,127		3,785		3,785		17,099,912		(373,872)	(373,872)	869,092	07/01/2049
544435-C3-2	Los Angeles CA Dep of Arpts Bld Amer Bd Dir Pmt Iss C 6.582% 05/15/39		05/15/2024	Call 100.0000		235,000	235,000	309,589	294,107		(1,014)		(1,014)		293,093		(58,093)	(58,093)	7,734	05/15/2039
57563R-SU-4	Massachusetts Educ Fin Rev Txbl Ser A 4.949% 07/01/38		07/01/2024	Call 100.0000		1,095,000	1,095,000	1,095,000	1,095,000						1,095,000				48,253	07/01/2038
576051-WF-9	Mass State Water Authority Taxable Ref Green Bond Ser F 2.553% 08/01/32		06/26/2024	Call 87.5730		1,147,206	1,310,000	1,310,000	1,310,000						1,310,000				(132,601)	08/01/2032
576051-WH-5	Mass State Water Authority Taxable Ref Green Bond Ser F 2.723% 08/01/34		06/26/2024	Call 85.7560		2,829,948	3,300,000	3,300,000	3,300,000						3,300,000				(388,929)	08/01/2034
594698-QS-4	Michigan St Strategic Fd Rev Bds AMT-I-75 Imp Prj 4.250% 12/31/38		06/25/2024	JP Morgan Securities LLC		14,674,260	14,748,000	14,524,311	14,561,396		3,739		3,739		14,565,136		109,124	109,124	306,431	12/31/2038
60636W-NR-2	Missouri St Hwys & Trans Rev Bld Amer Bd 5.002% 05/01/24		05/01/2024	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				25,010	05/01/2024
626207-YM-0	Municipal Elec Auth GA Rev Bld Amer Bd 6.655% 04/01/57		04/01/2024	Call 100.0000		60,000	60,000	62,443	62,268		(5)		(5)		62,263		(2,263)	(2,263)	1,981	04/01/2057
650035-8W-1	New York St Urban Dev Corp Rev Txbl-St PERS Inc Tax Gen Ser B 3.900% 03/15/33		09/26/2024	Tax Free Exchange		5,547,201	5,555,000	5,542,779	5,546,639		562		562		5,547,201				223,265	03/15/2033
717893-L3-3	Philadelphia PA Wtr & Wst Rev Txbl Ref Ser A 4.289% 10/01/40		11/13/2024	Call 93.5850		1,076,228	1,150,000	1,151,537	1,150,910		(124)		(124)		1,150,786				(19,481)	10/01/2040
79742G-AF-8	San Diego Cnty CA Refl Rev Arpt Auth Ref 5.594% 07/01/43		07/01/2024	Call 100.0000		165,000	165,000	165,000	165,000						165,000				9,230	07/01/2043
91412G-VC-6	Univ of Calif CA Rev Txbl Nts Ser AN 4.765% 05/15/44		05/15/2024	Call 100.0000		12,710,000	12,710,000	13,265,554	13,181,508		(5,311)		(5,311)		13,176,197		(466,197)	(466,197)	302,816	05/15/2044
914455-KB-5	Univ of Michigan MI Rev Txbl Bld Amer Bd Gen Ser A 4.926% 04/01/24		04/01/2024	Maturity		895,000	895,000	895,000	895,000						895,000				22,044	04/01/2024
917565-LB-7	Utah Tran Auth Sales Tax Rev Bld Amer Bd Ser B 5.937% 06/15/39		08/30/2024	Call 109.6780		5,483,900	5,000,000	5,000,000	5,000,000						5,000,000				694,169	06/15/2039
917565-LK-7	Utah Tran Auth Sales Tax Rev Bld Amer Bd 5.705% 06/15/40		08/30/2024	Call 105.0620		10,506,200	10,000,000	10,000,000	10,000,000						10,000,000				910,304	06/15/2040
0909999999. Subtotal - Bonds - U.S. Special Revenues						116,791,600	117,085,852	120,404,076	118,655,427		(184,888)		(184,888)		118,470,545		(2,080,406)	(2,080,406)	4,768,697	XXX
000759-CR-9	American Business Fin Svcs Inc RMBS Ser 2002-2 Cl M1 6.785% 07/15/33		12/01/2024	Paydown		45,991	49,543	49,532	49,493		(36)		(36)		49,458		(3,467)	(3,467)	588	07/15/2033
00175M-BN-9	American Money Mgmt Corp CLO Ser 2014-15A Cl AR3 6.038% 01/15/32		10/15/2024	Paydown		386,041	386,041	386,041	386,041						386,041				19,064	01/15/2032
001768-AA-4	AMF Florence LLC Sr Sec Nt 3.210% 12/31/35		12/31/2024	Redemption 100.0000		1,880,084	1,880,084	1,880,084	1,880,084						1,880,084				38,654	12/31/2035
00177J-AW-5	American Money Mgmt Corp CLO Ser 2020-23A Cl A2R 6.209% 10/17/31		05/02/2024	Redemption 100.0000		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				53,271	10/17/2031
00177J-AY-1	American Money Mgmt Corp CLO Ser 2020-23A Cl BR 6.459% 10/17/31		05/02/2024	Redemption 100.0000		6,800,000	6,800,000	6,800,000	6,800,000						6,800,000				268,094	10/17/2031
00184@-AA-4	Amazon.com Inc. Euclid BTS Lease Backed Nt 4.095% 06/30/39		12/31/2024	Redemption 100.0000		265,976	265,976	265,976	265,976						265,976				5,917	06/30/2039
00225#-AA-3	Amazon.com Inc Grand Rapids Secured Nt Series B 4.095% 09/30/39		12/31/2024	Redemption 100.0000		262,076	262,076	262,076	262,076						262,076				6,110	09/30/2039
00253C-HB-6	Aames Mtg Tr RMBS Ser 2001-3 Cl M1 6.950% 11/25/31		12/01/2024	Paydown		216,742	216,742	216,108	215,895		(8)		(8)		215,888		854	854	7,241	11/25/2031
00253C-HK-6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1 7.150% 01/25/32		12/01/2024	Paydown		46,205	46,205	46,183	46,636		(29)		(29)		46,607		(402)	(402)	1,523	01/25/2032
00253C-HS-9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 7.472% 06/25/32		12/01/2024	Paydown			60,467	20,799	20,799						20,799		(20,799)	(20,799)	717	06/25/2032
002824-BF-6	Abbott Labs Sr Nt 3.750% 11/30/26		10/10/2024	Morgan Stanley & Co LLC		19,120,051	19,269,000	19,012,530	19,171,302		24,982		24,982		19,196,284		(76,234)	(76,234)	624,235	11/30/2026
00287Y-CV-9	Abbvie Inc Sr Nt 3.850% 06/15/24		06/15/2024	Maturity		5,000,000	5,000,000	5,046,864	5,003,190		(3,190)		(3,190)		5,000,000				96,250	06/15/2024
00802#-AA-4	Aerostar Airport Sr Nt 5.750% 03/22/35		09/22/2024	Various		176,968	176,968	176,968	176,968						176,968				7,743	03/22/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
019736-AE-7	Allison Transmission Inc Sr Nt 4.750% 10/01/27		11/14/2024	Bank of America BISD Dealer		1,193,954	1,223,000	1,223,424	1,219,012		100		100		1,219,112		(25,159)	(25,159)	65,193	10/01/2027
02149H-AW-0	Countrywide Alternative Ln Tr RMBS Ser 2007-2CB Cl 2A6 5.750% 03/25/37		12/01/2024	Paydown		83,535	89,199	49,900	49,900						49,900		33,635	33,635	3,345	03/25/2037
023765-AA-8	American Airlines Inc LBASS EETC Ser 16-2 Cl AA 3.200% 06/15/28		12/15/2024	Redemption 100.0000		27,000	27,000	27,068	27,048		(48)		(48)		27,000				648	06/15/2028
02376L-AA-3	Amer Airline PTC Ser 21-1B PTT 3.950% 01/11/32		07/11/2024	Redemption 100.0000		329,850	329,850	330,262	330,170		(320)		(320)		329,850				9,772	01/11/2032
023771-R9-1	American Airlines Inc LBASS EETC Ser 2016-3 Cl AA 3.000% 10/15/28		10/15/2024	Redemption 100.0000		20,918	20,918	21,153	21,085		(167)		(167)		20,918				470	10/15/2028
023771-S4-1	American Airlines Inc 3rd Lien PTC Ser 16-3 B PTT 3.750% 10/15/25		10/15/2024	Redemption 100.0000		795,451	795,451	795,451	795,451						795,451				22,372	10/15/2025
02377D-AA-0	American Airlines Inc LBASS EETC Ser 2017-2B 3.700% 04/15/27		10/15/2024	Redemption 100.0000		1,263,825	1,263,825	1,250,824	1,251,840		11,985		11,985		1,263,825				35,071	04/15/2027
02377L-AA-2	American Airlines Inc Secured Ser AA 3.150% 08/15/33		08/15/2024	Redemption 100.0000		271,436	271,436	271,436	271,436						271,436				6,413	08/15/2033
02378M-AA-9	American Airlines Inc Secured Ser A 3.500% 08/15/33		08/15/2024	Redemption 100.0000		667,732	667,732	669,076	668,720		(988)		(988)		667,732				17,528	08/15/2033
02378W-AA-7	American Airlines Inc LBASS EETC Ser 2017-1B 4.950% 08/15/26		08/15/2024	Redemption 100.0000		135,750	135,750	132,026	132,921		2,829		2,829		135,750				5,040	08/15/2026
02379D-AA-8	American Airlines Inc Secured Ser B 3.850% 08/15/29		08/15/2024	Redemption 100.0000		1,678,305	1,678,305	1,696,855	1,690,103		(11,797)		(11,797)		1,678,305				48,461	08/15/2029
02660T-ER-0	American Home Mtg Inv Tr RMBS Ser 2005-2 Cl 5A1 5.564% 09/25/35		12/01/2024	Paydown		5,552	5,552	5,494	5,513		39		39		5,552				78	09/25/2035
02665U-AA-3	American Homes 4 Rent LBASS Ser 2014-SFR2 Cl A 3.786% 10/17/36		03/01/2024	Paydown		1,252,794	1,252,794	1,353,604	1,270,759		(17,966)		(17,966)		1,252,794				11,835	10/17/2036
02665W-DS-7	American Honda Fin Sr Nt 0.550% 07/12/24		07/12/2024	Maturity		2,000,000	2,000,000	1,998,680	1,999,798		202		202		2,000,000				11,000	07/12/2024
03028P-E*-3	American Transmission Co LLC Sr Nt Ser A 3.350% 12/11/24		12/11/2024	Maturity		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				201,000	12/11/2024
031100-L*-9	Ametek Inc Sr Nt Ser J 3.730% 09/30/24		09/30/2024	Maturity		12,500,000	12,500,000	12,428,400	12,449,703		50,297		50,297		12,500,000				466,250	09/30/2024
032654-AN-5	Analog Devices Inc Sr Nt 3.500% 12/05/26		10/10/2024	Goldman Sachs & Company		33,777,611	34,300,000	33,116,068	33,846,063		115,209		115,209		33,961,271		(183,660)	(183,660)	1,020,425	12/05/2026
033348-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.340% 02/15/25		12/15/2024	Redemption 100.0000		164,196	164,196	164,196	164,196						164,196				5,693	02/15/2025
03464R-AA-1	Angel Oak Mortgage Trust RMBS Series 2020-1 Cl A1 2.466% 12/25/59		12/01/2024	Paydown		62,346	62,346	63,145	62,797		(451)		(451)		62,346				880	12/25/2059
03464U-AA-4	Angel Oak Mortgage Trust RMBS Ser 2023-6 Cl A1 6.500% 12/25/67		12/02/2024	Paydown		590,342	590,342	588,206	588,158		2,184		2,184		590,342				22,557	12/25/2067
03690E-AA-6	Antero Midstream Part/FI Sr Nt 7.875% 05/15/26		05/16/2024	Call 101.9690		3,059,070	3,000,000	3,043,641	3,035,318		(9,270)		(9,270)		3,026,047		(26,047)	(26,047)	177,851	05/15/2026
03762Y-AF-4	Apidos CLO CLO Ser 2016-25A Cl A1R 6.049% 10/20/31		03/27/2024	Call 100.0000		1,097,023	1,097,023	1,097,023	1,097,023						1,097,023				32,983	10/20/2031
03762Y-AF-4	Apidos CLO CLO Ser 2016-25A Cl A1R 6.049% 10/20/31		01/22/2024	Paydown		2,977	2,977	2,977	2,977						2,977				53	10/20/2031
03762Y-AH-0	Apidos CLO CLO Ser 2016-25A Cl A2R 6.579% 10/20/31		03/27/2024	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				64,813	10/20/2031
03765X-AG-1	Apidos CLO CLO Ser 2015-22A A1R 5.939% 04/20/31		10/21/2024	Paydown		19,598,629	19,598,629	19,598,629	19,598,629						19,598,629				886,535	04/20/2031
03768C-AC-3	Apidos CLO CLO Ser XXXA Cl A1A 6.034% 10/18/31		07/18/2024	Paydown		3,162,067	3,162,067	3,162,067	3,162,067						3,162,067				146,130	10/18/2031
03768C-AC-3	Apidos CLO CLO Ser XXXA Cl A1A 6.034% 10/18/31		08/29/2024	Redemption 100.0000		8,837,933	8,837,933	8,837,933	8,837,933						8,837,933				522,381	10/18/2031
03768C-AG-4	Apidos CLO CLO Ser XXXA Cl A2 6.494% 10/18/31		08/29/2024	Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				631,445	10/18/2031
037989-AA-8	Apidos CLO CLO Ser 2023-44A Cl A1 6.617% 04/26/35		10/28/2024	Various		19,850,000	19,850,000	19,850,000	19,850,000						19,850,000				1,486,645	04/26/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
037989-AE-0	Apidos CLO CLO Ser 2023-44A Cl B 7.167% 04/26/35		10/28/2024	Call 100.0000		3,250,000	3,250,000	3,250,000	3,250,000						3,250,000				261,678	04/26/2035
04020F-AA-2	ARES CLO Ltd Inc CLO Ser 2023-ALF4A Cl A1 6.397% 10/15/36		03/08/2024	NLAIC S/A Pension Risk Tfer		5,900,000	5,900,000	5,900,000	5,900,000						5,900,000				130,522	10/15/2036
04047J-AA-3	Arivo Accept Auto Ln ABS Ser 2022-2A Cl A 6.900% 01/16/29		12/16/2024	Paydown		3,098,187	3,098,187	3,090,647	3,093,190		4,997		4,997		3,098,187				112,834	01/16/2029
04541G-AS-1	Asset Backed Securities Corp RMBS Ser 2000-LB1 Cl AF6 6.752% 03/21/29		12/01/2024	Paydown		8,644	8,644	8,981	8,621		23		23		8,644				256	03/21/2029
046497-AC-7	Atalaya Equipment LBASS Ser 2021-1A Cl B 2.080% 02/15/27		12/15/2024	Paydown		802,811	802,811	802,651	802,760		50		50		802,811				12,673	02/15/2027
04774#-AA-0	Atlanta Falcons Stadium Co LLC Sr Nt Ser A 3.590% 09/01/42		09/01/2024	Redemption 100.0000		273,620	273,620	273,620	273,620						273,620				7,389	09/01/2042
04774#-AB-8	Atlanta Falcons Stadium Co LLC Sr Sec Nt Ser B 3.590% 09/01/42		09/01/2024	Redemption 100.0000		195,443	195,443	195,443	195,443						195,443				5,278	09/01/2042
05335J-AB-9	Auxilior Term Funding LLC Ser 23-1A Cl A2 6.180% 12/15/28		12/15/2024	Paydown		1,942,253	1,942,253	1,942,063	1,942,054		199		199		1,942,253				96,583	12/15/2028
05531F-BB-8	BB&T Corp Sr MTN 2.850% 10/26/24		10/26/2024	Various		2,000,000	2,000,000	1,998,360	1,999,792		208		208		2,000,000				57,000	10/26/2024
05538U-AA-1	BB-UBS Trust Ser 2012-SHOW Cl A 3.430% 11/05/36		10/07/2024	Call 100.0000		10,000,000	10,000,000	9,050,000	9,263,495		661,907		661,907		9,925,401		74,599	74,599	285,850	11/05/2036
05568B-AA-6	BNSF Trust ABS PTC Ser 2006-1 5.720% 07/15/24		02/29/2024	Redemption 100.0000		60,263	60,263	60,263	60,263						60,263				1,723	07/15/2024
05595#-AA-4	BSIP LDAC Issuer LLC Sr Sec Nt Brookfield Landmark 5.240% 02/28/34		12/31/2024	Redemption 100.0000		800,000	800,000	800,000	800,000						800,000				23,213	02/28/2034
05595#-AB-2	BSIP LDAC Issuer LLC Sr Sec Nt 4.590% 07/31/34		12/31/2024	Redemption 95.7021		183,429	191,667	191,667	191,667		(8,238)		(8,238)		183,429				5,109	07/31/2034
05604F-AA-3	Bway Mortgage Trust CMBS Ser 2013-1515 Cl A1 2.809% 03/10/33		12/01/2024	Paydown		2,111,951	2,111,951	2,166,997	2,116,591		(4,640)		(4,640)		2,111,951				32,353	03/10/2033
058498-AT-3	Ball Corp Sr Nt 5.250% 07/01/25		02/21/2024	Various		6,996,572	7,000,000	7,021,875	7,004,278		(421)		(421)		7,003,857		(7,284)	(7,284)	234,088	07/01/2025
058498-AV-8	Ball Corp Sr Nt 4.875% 03/15/26		02/21/2024	Various		2,874,340	2,900,000	2,900,000	2,900,000						2,900,000		(25,660)	(25,660)	61,169	03/15/2026
06051G-FB-0	Bank of America Corp Sr Nt 4.125% 01/22/24		01/22/2024	Maturity		1,000,000	1,000,000	999,270	999,995		5		5		1,000,000				20,625	01/22/2024
06051G-FH-7	Bank of America Corp Sub Nt 4.200% 08/26/24		08/26/2024	Maturity		11,000,000	11,000,000	10,991,970	10,999,369		631		631		11,000,000				462,000	08/26/2024
06054A-AV-1	Banc of America Comm Mtg Tr CMBS Ser 2015-UBS7 Cl ASB 3.429% 09/15/48		12/01/2024	Paydown		1,432,124	1,432,124	1,475,070	1,435,232		(3,108)		(3,108)		1,432,124				26,206	09/15/2048
06406H-CV-9	Bank NY Co Inc Sr Nt 3.400% 05/15/24		05/15/2024	Maturity		8,900,000	8,900,000	9,002,795	8,904,997		(4,997)		(4,997)		8,900,000				151,300	05/15/2024
06541T-AY-5	BANK CMBS Ser 2020-BN29 Cl A1 0.549% 11/15/53		12/01/2024	Paydown		177,269	177,269	177,268	177,245		24		24		177,269				530	11/15/2053
066940-AA-5	Barclays Mortge Loan Trust Ser 23-NQM1 Cl A1A 6.031% 01/25/63		12/01/2024	Paydown		3,415,186	3,415,186	3,415,170	3,414,617		569		569		3,415,186				109,777	01/25/2063
06744D-AA-7	Barclays Mortgage Loan Trust RMBS Ser 2022-NQM1 Cl A1 4.550% 07/25/52		12/01/2024	Paydown		12,009	12,009	11,682	11,691		318		318		12,009				321	07/25/2052
06744D-AB-5	Barclays Mortgage Loan Trust RMBS Ser 2022-NQM1 Cl A2 4.550% 07/25/52		12/01/2024	Paydown		204,152	204,152	196,409	196,848		7,304		7,304		204,152				5,376	07/25/2052
06744Y-AA-1	Barclays Mortgage Loan Trust RMBS Ser 2022-INV1 Cl A1 4.466% 02/25/62		12/01/2024	Paydown		1,484,461	1,484,461	1,484,441	1,483,951		510		510		1,484,461				35,656	02/25/2062
06762C-AS-7	Babson CLO Ltd CLO Ser 2020-2A Cl BR 6.418% 10/15/33		06/20/2024	Call 100.0000		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				269,356	10/15/2033
06763H-AA-4	Babson CLO Ltd CLO Ser 4A Cl A 6.616% 10/20/34		10/21/2024	Call 100.0000		2,050,000	2,050,000	2,050,000	2,050,000						2,050,000				153,097	10/20/2034
06763H-AC-0	Babson CLO Ltd CLO Ser 4A Cl B 7.476% 10/20/34		10/21/2024	Call 100.0000		1,050,000	1,050,000	1,050,000	1,050,000						1,050,000				87,617	10/20/2034
06763H-AE-6	Babson CLO Ltd CLO Ser 4A Cl C 9.052% 10/20/34		10/21/2024	Call 100.0000		2,100,000	2,100,000	2,100,000	2,100,000						2,100,000				198,794	10/20/2034
07274N-AW-3	Bayer US Finance II LLC Sr Nt 3.375% 07/15/24		07/15/2024	Maturity		11,000,000	11,000,000	11,180,375	11,009,799		(9,799)		(9,799)		11,000,000				371,250	07/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
075887-BF-5	Becton Dickinson & Co Sr Nt 3.734% 12/15/24		12/15/2024	Maturity		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				448,080	12/15/2024
08162W-AY-2	Benchmark Mtg Tr CMBS Ser 2020-B19 Cl A1 0.628% 09/15/53		03/01/2024	Paydown		73,704	73,704	73,703	73,690		13		13		73,704				108	09/15/2053
08576P-AK-7	Berry Global Inc Sec Nt 5.500% 04/15/28		03/04/2024	Tax Free Exchange		3,280,115	3,305,000	3,275,123	3,279,181		934		934		3,280,115				70,690	04/15/2028
08862G-AA-2	Bankers Healthcare Group ABS Ser 2023-B Cl A 6.920% 12/17/36		12/17/2024	Paydown		190,309	190,309	190,284	190,286		24		24		190,309				7,574	12/17/2036
09261W-AA-2	Blackrock DLF IX CLO Ser 2020-IX Cl A-1 6.129% 07/21/30		10/21/2024	Paydown		1,410,126	1,410,126	1,410,126	1,410,126						1,410,126				96,855	07/21/2030
09261W-AN-4	Blackrock DLF IX CLO Ser 2020-1 Cl W 2.500% 07/21/30		07/21/2024	Paydown		147,109	147,109	147,109	147,109						147,109				2,298	07/21/2030
10112R-AW-4	Boston Properties LP Sr Nt 3.800% 02/01/24		02/01/2024	Maturity		4,000,000	4,000,000	4,087,200	4,001,011		(1,011)		(1,011)		4,000,000				76,000	02/01/2024
10568M-AA-2	BRAVO Residential Funding Tr RMBS Ser 2023-NQM1 Cl A1 5.757% 01/25/63		12/01/2024	Paydown		916,986	916,986	916,985	916,865		121		121		916,986				26,676	01/25/2063
10568M-AB-0	BRAVO Residential Funding Tr RMBS Ser 2023-NQM1 Cl A2 6.350% 01/25/63		12/01/2024	Paydown		232,755	232,755	232,687	232,657		98		98		232,755				7,467	01/25/2063
10569D-AA-1	BRAVO Residential Funding Tr RMBS Ser 2023-NQM6 Cl A1 6.602% 09/25/63		12/01/2024	Paydown		3,028,670	3,028,670	3,028,646	3,026,827		1,843		1,843		3,028,670				116,139	09/25/2063
10569H-AA-2	BRAVO Residential Funding Tr RMBS Ser 2023-NQM7 Cl A1 7.130% 09/25/63		12/01/2024	Paydown		4,682,664	4,682,664	4,682,646	4,682,884		(220)		(220)		4,682,664				196,522	09/25/2063
10569J-AB-6	BRAVO Residential Funding Tr RMBS Ser 2022-NQM3 Cl A2 5.500% 07/25/62		12/01/2024	Paydown		397,546	397,546	395,975	395,975		1,571		1,571		397,546				12,235	07/25/2062
110122-DB-1	Bristol-Myers Squibb Co Sr Nt 3.625% 05/15/24		05/15/2024	Maturity		8,000,000	8,000,000	7,988,416	7,998,839		1,161		1,161		8,000,000				145,000	05/15/2024
11134L-AF-6	Broadcom Crp/ Caymn Fi Sr Nt 3.625% 01/15/24		01/15/2024	Maturity		4,000,000	4,000,000	3,996,411	3,999,975		25		25		4,000,000				72,500	01/15/2024
113804-AD-0	Brooklyn Navy Yard Cogeneratio Sr Secured Nt 5.020% 12/31/40		12/31/2024	Redemption 100.0000		450,455	450,455	450,455	450,455						450,455				21,192	12/31/2040
12189L-AC-5	Burlington Northern Santa Fe Sr Nt 5.050% 03/01/41		08/15/2024	RBC Capital Markets LLC		4,939,200	5,000,000	4,981,550	4,986,350		316		316		4,986,666		(47,466)	(47,466)	241,979	03/01/2041
12511Q-AB-5	CCG Receivables Trust LBASS Ser 2023-2 Cl A2 6.280% 04/14/32		12/14/2024	Paydown		1,196,741	1,196,741	1,196,717	1,196,715		27		27		1,196,741				63,024	04/14/2032
12519B-AA-5	CED Alamo 7 LLC Sr Sec Nt 4.210% 06/30/41		12/31/2024	Redemption 100.0000		2,141,098	2,141,098	2,141,098	2,141,098						2,141,098				65,651	06/30/2041
12558M-BM-3	CIT Group Home Eq Loan Tr RMBS Ser 2003-1 Cl M1 5.170% 10/20/32		03/20/2024	Call 100.0000		1,635	1,635	1,645	1,642						1,642		(6)	(6)	21	10/20/2032
12558M-BM-3	CIT Group Home Eq Loan Tr RMBS Ser 2003-1 Cl M1 5.170% 10/20/32		02/01/2024	Paydown		39,111	39,111	39,343	39,265		(154)		(154)		39,111				230	10/20/2032
12593Y-BD-4	Comm Mortgage Trust CMBS Ser 2016-CR28 Cl A3 3.495% 02/10/49		10/01/2024	Paydown		2,558,714	2,558,714	2,584,167	2,560,122		(1,408)		(1,408)		2,558,714				59,618	02/10/2049
12596M-AA-4	Credit Suisse Mortgage Trust RMBS Ser 2019-RPL1 Cl A1 3.650% 07/25/58		12/01/2024	Paydown		990,784	990,784	1,030,300	1,020,256		(29,472)		(29,472)		990,784				20,864	07/25/2058
12598W-AA-0	COLT Funding LLC Ser 23-4 Cl A1 7.163% 10/25/68		12/01/2024	Paydown		7,278,873	7,278,873	7,278,855	7,278,560		313		313		7,278,873				317,186	10/25/2068
126408-HB-2	CSX Corp Sr Nt 3.400% 08/01/24		08/01/2024	Maturity		20,000,000	20,000,000	19,983,000	19,998,856		1,144		1,144		20,000,000				680,000	08/01/2024
12663M-AA-2	Credit Suisse Mortgage Trust CMBS Ser 2022-NWPT Cl A 7.540% 09/15/27		09/16/2024	Call 100.0000		3,480,000	3,480,000	3,471,300	3,476,700		3,300		3,300		3,480,000				225,245	09/15/2027
12665*-AA-9	CVS Caremark CTL Wells Fargo Bk NW 7.870% 10/10/31		12/10/2024	Redemption 100.0000		548,160	548,160	548,160	548,160						548,160				30,241	10/10/2031
126650-BS-8	CVS Health Corp LBASS PTC Nt 7.507% 01/10/32		12/10/2024	Redemption 100.0000		158,698	158,698	201,728	179,075		(20,377)		(20,377)		158,698				6,527	01/10/2032
12665U-AA-2	CVS Health Corp ABS PTC Nt 4.704% 01/10/36		12/10/2024	Redemption 100.0000		211,621	211,621	211,621	211,621						211,621				5,431	01/10/2036
12667F-4S-1	Countrywide Alternative Ln Tr RMBS Ser 2005-7CB Cl 2A7 5.500% 03/25/38		12/01/2024	Paydown		72,087	71,696	69,037	69,037						69,037		3,050	3,050	2,199	03/25/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12667G-FD-0	Countrywide Alternative Ln Tr RMBS Ser 2005-18CB Cl A7 5.500% 05/25/35		12/01/2024	Paydown		23,078	23,078	19,920	19,920		3,159		3,159		23,078				626	05/25/2035
12668B-RZ-8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4 5.500% 05/25/36		12/01/2024	Paydown		25,460	25,138	21,576	21,576						21,576		3,884	3,884	764	05/25/2036
12714#-AC-2	CTL Tr CTL Ser A 2019-3 Boston U LDN 3.789% 06/15/35		12/15/2024	Redemption 100.0000		1,105,290	1,105,290	1,105,290	1,105,290						1,105,290				23,188	06/15/2035
12726@-AA-4	CTL Cap Tr 2019-23 Tr NYU-London 3.228% 07/15/30		12/15/2024	Redemption 100.0000		2,240,946	2,240,946	2,240,946	2,240,946						2,240,946				39,863	07/15/2030
12739@-AA-9	CED Nevada Virginia Financing Sr Nt 3.770% 12/31/46		12/31/2024	Redemption 100.0000		158,197	158,197	158,197	158,197						158,197				5,804	12/31/2046
14155#-AB-6	Cardinals Ballpark LLC Sr Nt 5.770% 09/30/27		09/30/2024	Various		321,910	321,910	321,910	321,910						321,910				13,996	09/30/2027
14309Y-BW-3	Carlyle Global Mrkt Strat CLO Ser 2012-4A Cl CR3 7.493% 04/22/32		09/25/2024	Call 100.0000		4,600,000	4,600,000	4,600,000	4,600,000						4,600,000				354,136	04/22/2032
14316M-AA-9	Carlyle Global Mrkt Strategies CLO Ser 2021-1A Cl A1 6.058% 04/15/34		11/06/2024	Various		9,850,000	9,850,000	9,850,000	9,850,000						9,850,000				709,193	04/15/2034
14316M-AC-5	Carlyle Global Mrkt Strategies CLO Ser 2021-1A Cl A2 6.368% 04/15/34		11/06/2024	Various		5,750,000	5,750,000	5,750,000	5,750,000						5,750,000				433,158	04/15/2034
14316M-AE-1	Carlyle Global Mrkt Strategies CLO Ser 2021-1A Cl B 6.718% 04/15/34		11/06/2024	Call 100.0000		850,000	850,000	850,000	850,000						850,000				67,230	04/15/2034
14317G-AL-7	Carlyle Global Market Strat CLO Ser 2022-6A Cl AR 6.223% 10/25/36		09/26/2024	NLAIC S/A Pension Risk Tfer		16,500,000	16,500,000	16,500,000	16,500,000						16,500,000				1,082,662	10/25/2036
14318L-AA-9	Carlyle Global Mrkt Strat CLO Ser 22-5A Cl A1 6.847% 10/15/35		09/16/2024	Redemption 100.0000		10,550,000	10,550,000	10,550,000	10,550,000						10,550,000				742,187	10/15/2035
14318L-AC-5	Carlyle Global Mkt Strategies CLO Ser 2022-5A Cl B 7.756% 10/15/35		09/16/2024	Redemption 100.0000		12,050,000	12,050,000	12,050,000	12,050,000						12,050,000				948,931	10/15/2035
14318L-AE-1	Carlyle Global Mrkt Strat CLO Ser 2022-5A Cl C 8.697% 10/15/35		09/16/2024	Redemption 100.0000		2,100,000	2,100,000	2,100,000	2,100,000						2,100,000				183,994	10/15/2035
14688G-AB-0	Carvana Auto Receivables Trust Ser 23-P3 Cl A2 6.090% 11/10/26		12/10/2024	Paydown		254,011	254,011	253,991	253,997		14		14		254,011				8,082	11/10/2026
14879E-AH-1	Catalent Pharma Solution Sr Nt 3.125% 02/15/29		12/18/2024	Call 101.5630		3,493,767	3,440,000	2,741,580	2,849,345		95,264		95,264		2,944,609		495,391	495,391	197,996	02/15/2029
14888@-AA-4	Catalyst Old River Hydro Sr Sec Nt 4.000% 11/30/29		12/31/2024	Various		1,783,225	1,783,225	1,783,225	1,783,225						1,783,225				39,373	11/30/2029
14913R-2L-0	Caterpillar Finl Serv MTN 0.450% 05/17/24		05/17/2024	Maturity		5,000,000	5,000,000	4,993,300	4,999,154		846		846		5,000,000				11,250	05/17/2024
149837-AA-4	CBA Small Balance Comm Mtg Tr LBASS Frnch Ln Ser 2006-1A CIA 4.953% 06/25/38		12/26/2024	Paydown		68,838	69,784	27,732	27,732						27,732		41,106	41,106	929	06/25/2038
15005#-AA-7	CED Upton County Solar LLC Sr Sec Nt 4.450% 06/30/42		12/31/2024	Redemption 100.0000		493,727	493,727	493,727	493,727						493,727				16,024	06/30/2042
150190-AB-2	Six Flag/Can/Magnum/MIL Sr Nt 5.375% 04/15/27		10/15/2024	Bank of America BISD Dealer		7,227,900	7,311,000	7,321,254	7,306,778		(1,835)		(1,835)		7,304,944		(77,044)	(77,044)	326,160	04/15/2027
15033E-AA-6	Cedar Funding Ltd CLO Ser 2018-9A Cl A1 5.859% 04/20/31		07/22/2024	Call 100.0000		2,890,920	2,890,920	2,873,575	2,884,730		742		742		2,885,472		5,448	5,448	146,170	04/20/2031
15033E-AA-6	Cedar Funding Ltd CLO Ser 2018-9A Cl A1 5.859% 04/20/31		04/22/2024	Paydown		551,781	551,781	548,470	550,599		1,181		1,181		551,781				12,291	04/20/2031
15033X-AJ-5	Cedar Funding Ltd CLO Ser 2019-10A Cl AR 5.979% 10/20/32		11/19/2024	Call 100.0000		54,000,000	54,000,000	54,000,000	54,000,000						54,000,000				3,946,962	10/20/2032
15033X-AL-0	Cedar Funding Ltd CLO Ser 2019-10A Cl BR 6.479% 10/20/32		11/19/2024	Redemption 100.0000		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				1,100,286	10/20/2032
152314-DP-2	Centex Home Equity Loan Tr RMBS Ser 2001-B Cl A5 7.330% 07/25/32		12/01/2024	Paydown		50,530	50,530	44,834	44,834		5,695		5,695		50,530				1,441	07/25/2032
156700-BB-1	Lumen Technologies Inc Sr Nt 5.125% 12/15/26		09/11/2024	Goldman Sachs & Company		4,693,000	4,940,000	5,162,300	4,995,868		(40,522)		(40,522)		4,955,346		(262,346)	(262,346)	272,163	12/15/2026
156700-BD-7	Lumen Technologies Inc Sr Nt 4.500% 01/15/29		03/26/2024	Bank of America BISD Dealer		2,629,245	7,621,000	2,250,451	2,250,451						2,250,451		378,794	378,794	241,014	01/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
165183-CZ-5	Chesapeake Funding II ABS Ser 23-2A Cl A1 6.160% 10/15/35		12/16/2024	Paydown		724,865	724,865	724,797	724,800		65		65		724,865				25,192	10/15/2035
166756-AP-1	Chevron Corp Sr Nt 3.900% 11/15/24		11/15/2024	Maturity		19,750,000	19,750,000	19,835,513	19,765,500		(15,500)		(15,500)		19,750,000				770,250	11/15/2024
16678R-DU-8	Chevy Chase Mtg Funding Corp RMBS Ser 2005-3A Cl A2 4.683% 07/25/36		12/26/2024	Paydown		25,040	25,040	24,539	24,695		345		345		25,040				364	07/25/2036
171484-AG-3	Churchhill Downs Inc Sr Nt 5.500% 04/01/27		09/12/2024	Various		232,757	234,000	244,238	236,685		(1,495)		(1,495)		235,189		(2,433)	(2,433)	12,227	04/01/2027
17307G-MC-9	Citigroup Mtg Loan Trust RMBS Ser 2004-HYB4 Cl AA 4.783% 12/25/34		12/26/2024	Paydown		3,001	3,001	3,004	3,003		(2)		(2)		3,001				92	12/25/2034
17326Q-AA-1	Citigroup Mortage Ln Trust Inc RMBS Ser 2018-RP1 Cl A1 3.000% 09/25/64		12/01/2024	Paydown		785,679	785,679	806,937	795,730		(10,050)		(10,050)		785,679				15,271	09/25/2064
17858#-AA-1	PF Training Investors LLC Sec Nt Blackrock 5.280% 09/15/43		12/15/2024	Various		185,506	185,506	187,284	187,063		(1,557)		(1,557)		185,506				5,569	09/15/2043
21036P-AN-8	Constellation Brands Inc Hgh Yld Bd 4.750% 11/15/24		11/15/2024	Maturity		5,000,000	5,000,000	5,262,500	5,030,603		(30,603)		(30,603)		5,000,000				237,500	11/15/2024
21036P-BC-1	Constellation Brands Inc Sr Nt 4.650% 11/15/28		06/18/2024	Us Bancorp Investments Inc		2,459,775	2,500,000	2,500,530	2,500,326		(29)		(29)		2,500,298		(40,523)	(40,523)	69,427	11/15/2028
21036P-BM-9	Constellation Brands Inc Sr Nt 3.600% 05/09/24		05/09/2024	Maturity		3,000,000	3,000,000	2,998,230	2,999,678		322		322		3,000,000				54,000	05/09/2024
210795-PZ-7	Continental Airlines Inc LBASS EETC Ser 2012-1 Cl A 4.150% 04/11/24		04/11/2024	Maturity		1,924,116	1,924,116	2,030,214	1,935,454		(11,338)		(11,338)		1,924,116				39,925	04/11/2024
212015-AN-1	Continental Resources Inc Sr Nt 3.800% 06/01/24		06/01/2024	Maturity		10,700,000	10,700,000	10,654,035	10,700,095		(95)		(95)		10,700,000				203,300	06/01/2024
212168-AA-6	Continental Wind Sr Nt 6.000% 02/28/33		08/31/2024	Redemption 100.0000		450,608	450,608	450,608	450,608						450,608				11,701	02/28/2033
21872#-AA-5	Core Civic of Kansas LLC Sr Secured Nt 4.430% 01/31/40		10/31/2024	Various		640,072	640,072	640,072	640,072						640,072				17,933	01/31/2040
22357@-AA-9	Cox Tower II PTC CTL 5.409% 01/02/40		12/02/2024	Redemption 100.0000		157,166	157,166	157,166	157,166						157,166				4,643	01/02/2040
225458-XJ-2	CS First Boston Mtg Sec Corp RMBS Ser 2005-6 Cl 1A4 5.375% 07/25/35		12/01/2024	Paydown		3,614	3,614	3,544	3,573		42		42		3,614				90	07/25/2035
22767D-AA-6	Crossroads Asset Trust ABS Ser 2022-A Cl A 6.350% 04/21/31		12/20/2024	Paydown		1,008,969	1,008,969	1,008,956	1,008,958		11		11		1,008,969				32,231	04/21/2031
228187-AB-6	Crown Amer/Cap Corp VI Sr Nt 4.750% 02/01/26		04/08/2024	Barclays Capital Inc		980,300	1,000,000	958,800	964,476		4,418		4,418		968,894		11,406	11,406	32,854	02/01/2026
22964*-AC-2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 03/31/41		12/31/2024	Redemption 100.0000		501,595	501,595	501,595	501,595						501,595				12,120	03/31/2041
22966R-AJ-5	Cubesmart LP Sr Nt 2.500% 02/15/32		09/12/2024	Jane Street Advisors		684,898	790,000	652,019	668,980		8,704		8,704		677,684		7,215	7,215	21,286	02/15/2032
23305J-AA-0	DBUBS Mortgage Trust Ser 2017-BRBK Cl A 3.452% 10/10/34		10/01/2024	Paydown		4,300,000	4,300,000	4,428,793	4,312,429		(12,429)		(12,429)		4,300,000				123,697	10/10/2034
233063-AC-0	Deutsche Bank Comm Mtg Trust CMBS Ser 2020-C9 Cl A1 0.800% 08/15/53		03/01/2024	Paydown		105,834	105,834	105,832	105,809		25		25		105,834				198	08/15/2053
233851-DX-9	Daimler Fin NA LLC Sr Nt 2.700% 06/14/24		06/14/2024	Maturity		1,000,000	1,000,000	1,016,050	1,001,739		(1,739)		(1,739)		1,000,000				13,500	06/14/2024
236057-AA-3	Danby Park CLO, Ltd CLO Ser 2022-1A Cl A1A 6.717% 10/21/35		10/21/2024	Paydown		8,150,000	8,150,000	8,150,000	8,150,000						8,150,000				612,609	10/21/2035
236057-AC-9	Danby Park CLO, Ltd CLO Ser 2022-1A Cl B 7.567% 10/21/35		10/21/2024	Paydown		2,800,000	2,800,000	2,800,000	2,800,000						2,800,000				234,531	10/21/2035
236057-AE-5	Danby Park CLO, Ltd CLO Ser 2022-1A Cl C 8.567% 10/21/35		10/21/2024	Paydown		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000				103,260	10/21/2035
24582@-AA-2	Delaware Basin Residue, LLC Sr Nt 3.000% 09/30/36		12/31/2024	Redemption 100.0000		4,332,865	4,332,865	4,332,865	4,332,865						4,332,865				83,539	09/30/2036
24703T-AD-8	Dell Int LLC / EMC Corp 1st Lien 6.020% 06/15/26		03/19/2024	Call 101.6790		4,703,671	4,626,000	5,078,072	4,846,623		(20,605)		(20,605)		4,826,018		(200,018)	(200,018)	150,386	06/15/2026
247361-ZV-3	Delta Airlines Inc PTC Ser 2020-AA 2.000% 12/10/29		12/10/2024	Various		1,010,517	1,010,517	1,010,517	1,010,517						1,010,517				15,158	12/10/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
247361-ZW-1	Delta Airlines Inc PTC Ser 2020-A 2.500% 12/10/29		12/10/2024	Redemption 100.0000		1,048,164	1,048,164	1,048,164	1,048,164						1,048,164				19,653	12/10/2029
251510-AW-3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS Cl A6 5.470% 09/25/33		12/01/2024	Paydown		803	803	803	802		1		1		803				24	09/25/2033
251510-FX-6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 Cl A6 5.300% 09/25/35		12/01/2024	Paydown		38,330	36,670	34,405	34,405						34,405		3,924	3,924	990	09/25/2035
251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl A6 5.240% 12/25/33		12/01/2024	Paydown		1,681	1,681	1,681	1,684		(3)		(3)		1,681				37	12/25/2033
25216B-AB-8	Dext ABS Ser 23-1 Cl A2 5.990% 03/15/32		12/15/2024	Paydown		4,083,375	4,083,375	4,083,009	4,083,140		235		235		4,083,375				154,436	03/15/2032
25470X-AW-5	Dish DBS Corp Sr Nt 5.875% 11/15/24		11/15/2024	Maturity		6,933,500	6,933,500	7,223,081	7,004,085		(70,585)		(70,585)		6,933,500				407,343	11/15/2024
25654#-AA-0	Dodger Tickets LLC 1st Mtg Bd 5.660% 03/31/30		03/31/2024	Redemption 100.0000		109,655	109,655	109,655	109,655						109,655				6,206	03/31/2030
26251C-AQ-7	Dryden Senior Loan Fund CLO Ser 2018-61A Cl A1R 5.899% 01/17/32		08/23/2024	Call 100.0000		474,331	474,331	474,331	474,331						474,331				27,004	01/17/2032
26251C-AQ-7	Dryden Senior Loan Fund CLO Ser 2018-61A Cl A1R 5.899% 01/17/32		07/17/2024	Paydown		25,669	25,669	25,669	25,669						25,669				1,228	01/17/2032
26252W-AU-3	Dryden Senior Loan Fund CLO Ser 2019-76A Cl A1R 6.029% 10/20/34		08/28/2024	Call 100.0000		1,300,000	1,300,000	1,300,000	1,300,000						1,300,000				76,368	10/20/2034
26252W-AW-9	Dryden Senior Loan Fund CLO Ser 2019-76A Cl BR 6.479% 10/20/34		08/28/2024	Call 100.0000		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				281,958	10/20/2034
26252W-AY-5	Dryden Senior Loan Fund CLO Ser 2019-76A Cl CR 6.879% 10/20/34		08/28/2024	Call 100.0000		1,700,000	1,700,000	1,700,000	1,700,000						1,700,000				112,430	10/20/2034
26252W-BC-2	Dryden Senior Loan Fund CLO Ser 2019-76A Cl A2R 6.279% 10/20/34		08/28/2024	Call 100.0000		4,650,000	4,650,000	4,650,000	4,650,000						4,650,000				283,270	10/20/2034
26253E-AP-3	Dryden Senior Loan Fund CLO Ser 2022-113A A1R 6.247% 10/20/35		10/21/2024	Paydown		19,050,000	19,050,000	19,050,000	19,050,000						19,050,000				1,352,770	10/20/2035
26253L-AA-0	Dryden Senior Loan Fund CLO Ser 2020-78A Cl A 6.089% 04/17/33		04/17/2024	Redemption 100.0000		32,000,000	32,000,000	32,000,000	32,000,000						32,000,000				1,106,382	04/17/2033
26253L-AC-6	Dryden Senior Loan Fund CLO Ser 2020-78A Cl B 6.409% 04/17/33		04/17/2024	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				289,609	04/17/2033
26441C-AN-5	Duke Energy Corp Sr Nt 3.750% 04/15/24		04/15/2024	Maturity		20,000,000	20,000,000	19,988,200	19,999,607		393		393		20,000,000				375,000	04/15/2024
26844Q-AA-5	Ellington Financial RMBS Ser 23-1 Cl A1 5.732% 02/25/68		12/01/2024	Paydown		636,329	636,329	636,437	636,338		(9)		(9)		636,329				21,824	02/25/2068
26884T-AL-6	ERAC USA Finance Company Sr Nt 3.850% 11/15/24		11/15/2024	Maturity		7,000,000	7,000,000	6,840,841	6,895,247		104,753		104,753		7,000,000				269,500	11/15/2024
26884T-AW-2	ERAC USA Finance Company Sr Nt 4.900% 05/01/33		03/07/2024	Various		18,849,985	19,142,000	19,086,680	19,089,598		856		856		19,090,454		(240,470)	(240,470)	338,707	05/01/2033
26885B-AC-4	EQM Midstream Partners Sr Nt 5.500% 07/15/28		12/30/2024	Call 97.1250		3,454,736	3,557,000	3,460,440	3,483,905		14,317		14,317		3,498,222		6,005	6,005	235,810	07/15/2028
26885B-AF-7	EQM Midstream Partners Sr Nt 6.000% 07/01/25		12/30/2024	Call 100.0000		1,000,000	1,000,000	985,164	987,956		7,850		7,850		995,806		4,194	4,194	89,833	07/01/2025
28414H-AG-8	Elanco Animal Health Inc Sr Nt 6.650% 08/28/28		04/02/2024	Us Bancorp Investments Inc		1,320,454	1,309,000	1,283,162	1,282,587		907		907		1,283,494		36,959	36,959	52,229	08/28/2028
293601-AC-4	Ent Auto Receivables Trust Ser 23-1A Cl A2 6.220% 08/16/27		12/16/2024	Paydown		2,274,993	2,274,993	2,274,815	2,274,882		111		111		2,274,993				87,292	08/16/2027
294754-AS-5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1 6.282% 08/25/32		12/01/2024	Paydown		7,176	7,176	7,176	7,158		17		17		7,176				(4)	08/25/2032
30166T-AB-9	Exeter Automobile Rec Trust Ser 23-4A CL A2 6.070% 12/15/25		09/16/2024	Call 100.0000		87,367	87,367	87,365	87,365		1		1		87,367				3,977	12/15/2025
30166T-AB-9	Exeter Automobile Rec Trust Ser 23-4A CL A2 6.070% 12/15/25		08/15/2024	Paydown		2,162,633	2,162,633	2,162,590	2,162,599		34		34		2,162,633				52,463	12/15/2025
30166T-AC-7	Exeter Automobile Rec Trust Ser 23-4A CL A3 6.060% 09/15/26		12/15/2024	Paydown		3,283,493	3,283,493	3,283,309	3,283,337		156		156		3,283,493				175,844	09/15/2026
30260G-AA-4	FIC Funding LLC LBASS Ser 2021-1A Cl A 1.130% 04/15/33		08/14/2024	Call 100.0000		40,736	40,736	40,734	40,735						40,736				306	04/15/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30260G-AA-4	FIC Funding LLC LBASS Ser 2021-1A Cl A 1.130% 04/15/33		07/17/2024	Paydown		47,111	47,111	47,109	47,110						47,111				150	04/15/2033
30288*-AE-0	FLNG Liquefaction 2 LLC Sr Sec Nt 4.390% 12/31/38		12/31/2024	Redemption 100.0000		864,000	864,000	864,000	864,000						864,000				28,974	12/31/2038
313747-AU-1	Federal Realty Investors Tr Sr Nt 3.950% 01/15/24		01/15/2024	Maturity		10,000,000	10,000,000	9,901,800	9,999,556		444		444		10,000,000				197,500	01/15/2024
31572Y-AA-6	Ellington Financial RMBS Ser 2022-2 Cl A1 4.299% 04/25/67		12/01/2024	Paydown		1,047,343	1,047,343	1,042,985	1,043,050		4,293		4,293		1,047,343				23,166	04/25/2067
31620M-BY-1	Fidelity Natl Info Serv Inc Sr Nt 5.100% 07/15/32		03/07/2024	Bank of America BISD Dealer		4,992,250	5,000,000	4,996,900	4,997,279		49		49		4,997,328		(5,078)	(5,078)	167,167	07/15/2032
316773-CP-3	Fifth Third Bancorp Sub Nt 4.300% 01/16/24		01/16/2024	Maturity		2,000,000	2,000,000	1,974,720	1,999,876		124		124		2,000,000				43,000	01/16/2024
31677Q-BT-5	Fifth Third Bancorp Sr Nt Fix to Flt 10/27/24 5.852% 10/27/25		10/28/2024	Call 100.0000		1,408,000	1,408,000	1,408,179	1,408,076		(76)		(76)		1,408,000				82,396	10/27/2025
337925-ES-6	First Plus Home Ln Owner Tr RMBS Ser 1998-5 Cl A9 7.510% 12/10/24		06/25/2024	Call 0.0000			324,612	42,065	3	42,062			42,062		42,065				(41,914)	12/10/2024
337925-ES-6	First Plus Home Ln Owner Tr RMBS Ser 1998-5 Cl A9 7.510% 12/10/24		05/01/2024	Paydown		23,671	23,671	3,067		3,067	20,604		23,671		23,671				11	12/10/2024
34107@-AA-7	Florida Pipeline Holdings LLC Sr Nt 2.920% 08/15/38		08/15/2024	Redemption 100.0000		887,210	887,210	887,210	887,210						887,210				20,418	08/15/2038
344888-AA-6	Football Club Nt 3.560% 10/05/24		10/05/2024	Maturity		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				613,606	10/05/2024
36169K-AA-4	GCAT RMBS Ser 2022-NQM2 Cl A1 4.210% 02/25/67		12/01/2024	Paydown		724,342	724,342	720,972	721,104		3,239		3,239		724,342				16,770	02/25/2067
36202*-AA-8	GE-Prolec Transformers Inc Sr Nt 4.500% 10/15/33		07/15/2024	Call 100.0000		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				472,500	10/15/2033
36226M-AE-3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5 6.650% 07/20/31		12/01/2024	Paydown		4,441	4,441	4,441	4,425		15		15		4,441				147	07/20/2031
36228F-3Q-7	GS Mortgage Securities Corp RMBS Ser 2004-3 Cl AF5 6.199% 04/25/34		12/01/2024	Paydown		761	761	761	759		3		3		761				21	04/25/2034
36242D-DE-0	GS Mortgage Securities Corp RMBS Ser 2004-7 Cl AF5 5.687% 06/25/34		12/01/2024	Paydown		125,699	125,699	125,695	125,264		434		434		125,699				3,401	06/25/2034
36262@-AA-3	GSA Helena Lease Finance Trust Sr Nt 4.287% 02/15/40		12/15/2024	Redemption 100.0000		406,472	406,472	406,472	406,472						406,472				10,648	02/15/2040
36262P-AD-3	GS Mortgage-Backed Securities RMBS Ser 2021-PJ10 Cl A4 2.500% 03/25/52		12/01/2024	Paydown		38,724	38,724	38,543	38,551		174		174		38,724				522	03/25/2052
36263C-AD-1	GS Mortgage-Backed Securities RMBS Ser 2021-PJ9 Cl A4 2.500% 02/26/52		12/01/2024	Paydown		341,639	341,639	344,842	344,572		(2,933)		(2,933)		341,639				4,161	02/26/2052
36263V-AB-3	GS Mortgage-Backed Securities RMBS Ser 2021-PJ11 Cl A2 2.500% 04/25/52		12/01/2024	Paydown		117,814	117,814	118,219	118,181		(367)		(367)		117,814				1,762	04/25/2052
36264E-AG-9	GS Mortgage-Backed Securities RMBS Ser 2022-NQM1 Cl A4 4.000% 05/25/62		12/01/2024	Paydown		392,701	392,701	400,787	400,294		(7,592)		(7,592)		392,701				9,652	05/25/2062
36264E-BB-9	GS Mortgage-Backed Securities RMBS Ser 2022-NQM1 Cl A16 4.000% 05/25/62		12/01/2024	Paydown		112,578	112,578	114,273	114,166		(1,588)		(1,588)		112,578				2,767	05/25/2062
369550-BJ-6	General Dynamics Corp Sr Nt 4.250% 04/01/50		08/15/2024	JP Morgan Securities LLC		4,415,250	5,000,000	4,334,641	4,335,636		7,844		7,844		4,343,480		71,770	71,770	185,938	04/01/2050
37270*-AA-3	Georgetown Energy Partners, LL Sr Nt 3.580% 06/30/51		12/31/2024	Redemption 100.0000		43,908	43,908	43,908	43,908						43,908				970	06/30/2051
37331N-AM-3	Georgia-Pacific LLC Sr Nt 0.625% 05/15/24		05/15/2024	Maturity		10,000,000	10,000,000	9,975,195	9,996,940		3,060		3,060		10,000,000				31,250	05/15/2024
37941*-AA-2	Global Infrastructure Manageme Sr Nt Ser A 2.710% 12/01/31		10/01/2024	Call 100.0000		11,333,000	11,333,000	11,333,000	11,333,000						11,333,000				255,937	12/01/2031
37941*-AB-0	Global Infrastructure Manageme Sr Nt Ser B 2.860% 12/01/33		10/01/2024	Call 100.0000		8,667,000	8,667,000	8,667,000	8,667,000						8,667,000				206,564	12/01/2033
38119#-AA-2	Golden Spread Elec Cooperative 1st Mtg Bd 5.750% 05/06/25		11/06/2024	Redemption 100.0000		236,978	236,978	236,978	236,978						236,978				10,240	05/06/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38136N-AQ-9	GoldenTree Ln Mgt CLO Ser 2020-8A Cl AR 6.029% 10/20/34		10/31/2024	Call 100.0000		18,100,000	18,100,000	18,100,000	18,100,000						18,100,000				1,275,325	10/20/2034
38136N-AS-5	GoldenTree Ln Mgt CLO Ser 2020-8A Cl BR 6.479% 10/20/34		10/31/2024	Call 100.0000		8,250,000	8,250,000	8,250,000	8,250,000						8,250,000				620,175	10/20/2034
38136N-AU-0	GoldenTree Ln Mgt CLO Ser 2020-8A Cl CR 6.879% 10/20/34		10/31/2024	Call 100.0000		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				357,128	10/20/2034
38138J-AC-7	GoldenTree Ln Mgt CLO Ser 2021-9A Cl A 5.949% 01/20/33		04/22/2024	Call 100.0000		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				82,624	01/20/2033
38138J-AE-3	GoldenTree Ln Mgt CLO Ser 2021-9A Cl B 6.379% 01/20/33		04/22/2024	Call 100.0000		3,700,000	3,700,000	3,700,000	3,700,000						3,700,000				135,554	01/20/2033
38138J-AG-8	GoldenTree Ln Mgt CLO Ser 2021-9A Cl C 6.679% 01/20/33		04/22/2024	Call 100.0000		1,700,000	1,700,000	1,700,000	1,700,000						1,700,000				64,902	01/20/2033
38218D-AA-7	Goodgreen Trust LBASS Ser 2019-1A Cl A 3.860% 10/15/54		12/15/2024	Paydown		137,985	137,985	145,355	144,178		(6,193)		(6,193)		137,985				3,542	10/15/2054
38218G-AA-0	Goodgreen Trust LBASS Ser 2018-1A Cl A 3.930% 10/15/53		12/15/2024	Paydown		56,292	56,292	59,090	58,728		(2,436)		(2,436)		56,292				1,377	10/15/2053
38218J-AA-4	Goodgreen Trust ABS Ser 2022-1A Cl A 3.840% 10/15/56		12/15/2024	Paydown		1,507,530	1,507,530	1,506,331	1,506,494		1,036		1,036		1,507,530				36,887	10/15/2056
38218Q-AA-8	Goodgreen Trust LBASS Ser 2017-2A Cl A 3.260% 10/15/53		12/15/2024	Paydown		1,182,948	1,182,948	1,182,823	1,182,847		101		101		1,182,948				24,816	10/15/2053
382550-BG-5	Goodyear Tire & Rubber Co Sr Nt 4.875% 03/15/27		11/07/2024	Various		3,223,845	3,300,000	3,252,400	3,275,765		5,646		5,646		3,281,411		(57,566)	(57,566)	168,062	03/15/2027
387422-AB-4	SCFGP 2023-1A B ABS Se 23-1A Cl A2 6.510% 05/20/30		12/20/2024	Paydown		1,874,650	1,874,650	1,874,405	1,874,426		223		223		1,874,650				89,577	05/20/2030
40480*-AB-1	HS Wildcat LLC Sr Sec Nt Ser B 4.390% 12/31/60		10/25/2024	Redemption 100.0000		7,486	7,486	7,486	7,486						7,486				223	12/31/2060
410345-AL-6	Hanesbrands Ind Sr Nt 4.875% 05/15/26		09/16/2024	Jefferies & Company Inc		166,740	168,000	169,600	168,615		(178)		(178)		168,437		(1,697)	(1,697)	6,870	05/15/2026
437076-BW-1	Home Depot Inc Sr Nt 3.900% 12/06/28		09/10/2024	MarketAxess		13,985,300	14,000,000	13,903,820	13,947,868		6,748		6,748		13,954,617		30,683	30,683	417,083	12/06/2028
44328U-AB-2	HPEFS 2023-2A A2 Ser 23-2A Cl A2 6.040% 01/21/31		12/21/2024	Paydown		1,216,352	1,216,352	1,216,258	1,216,277		75		75		1,216,352				59,687	01/21/2031
444859-BR-2	Humana Inc Sr Nt 2.150% 02/03/32		09/12/2024	MarketAxess		3,284,463	3,900,000	3,131,684	3,230,772		48,533		48,533		3,279,305		5,158	5,158	93,167	02/03/2032
44891A-BV-8	Hyundia Capital America Sr Nt 0.875% 06/14/24		06/14/2024	Maturity		5,500,000	5,500,000	5,499,670	5,499,950		50		50		5,500,000				24,063	06/14/2024
44919*-AC-2	I595 Express LLC Sr Nt 3.310% 12/31/31		12/31/2024	Redemption 100.0000		927,841	927,841	927,841	927,841						927,841				20,167	12/31/2031
451102-BW-6	Icahn Enterprises LP Sr Nt 4.750% 09/15/24		06/15/2024	Call 100.0000		5,330,000	5,330,000	5,157,383	5,219,718		70,645		70,645		5,290,363		39,637	39,637	189,881	09/15/2024
452327-AM-1	Illumina Inc Sr Nt 2.550% 03/23/31		09/12/2024	Goldman Sachs & Company		11,537,750	13,300,000	11,137,979	11,347,242		159,525		159,525		11,506,767		30,983	30,983	329,729	03/23/2031
45254N-PV-3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2 4.893% 08/25/35		12/26/2024	Paydown		31,492	31,492	30,828	30,828		664		664		31,492				818	08/25/2035
45254T-PM-0	IMPAC Secd Assets CMN Owner Tr RMBS Ser 2004-2 Cl A6 4.823% 08/25/34		12/01/2024	Paydown		5	5	5	5						5					08/25/2034
45254T-TN-4	IMPAC Secd Assets CMN Owner Tr RMBS Ser 2006-1 Cl 2A1 5.153% 05/25/36		12/26/2024	Paydown		18,214	18,214	18,214	18,214						18,214				265	05/25/2036
452763-AA-3	Imperial Fund LLC RMBS Ser 2022-NQM7 Cl A1 7.369% 11/25/67		12/01/2024	Paydown		1,147,649	1,147,649	1,154,439	1,153,959		(6,311)		(6,311)		1,147,649				45,370	11/25/2067
452763-AB-1	Imperial Fund LLC RMBS Ser 2022-NQM7 Cl A2 7.500% 11/25/67		12/01/2024	Paydown		231,335	231,335	227,052	227,180		4,155		4,155		231,335				9,308	11/25/2067
45276K-AA-5	Imperial Fund LLC RMBS Ser 2022-NQM3 Cl A1 4.380% 05/25/67		12/01/2024	Paydown		2,297,614	2,297,614	2,297,586	2,297,258		355		355		2,297,614				53,583	05/25/2067
45276N-AA-9	Imperial Fund LLC RMBS Ser 2022-NQM4 Cl A1 4.767% 06/25/67		12/01/2024	Paydown		412,233	412,233	412,230	412,133		100		100		412,233				12,402	06/25/2067
45276R-AA-0	Imperial Fund LLC RMBS Ser 2022-NQM6 Cl A1 6.819% 10/25/67		12/01/2024	Paydown		2,825,671	2,825,671	2,825,670	2,825,168		503		503		2,825,671				94,653	10/25/2067

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45276R-AB-8	Imperial Fund LLC RMBS Ser 2022-NQM6 Cl A2 7.100% 10/25/67		12/01/2024	Paydown		2,242,956	2,242,956	2,240,044	2,239,755		3,201		3,201		2,242,956				78,230	10/25/2067
45290B-AA-7	Imperial Fund LLC RMBS Ser 2023-NQM1 Cl A1 5.941% 02/25/68		12/01/2024	Paydown		2,187,717	2,187,717	2,187,703	2,187,135		582		582		2,187,717				65,714	02/25/2068
45886*-AA-2	Internal Rev Svc Campus Sr Nt Kansas City 4.549% 09/15/42		12/15/2024	Redemption 100.0000		320,798	320,798	321,921	321,865		(1,067)		(1,067)		320,798				7,959	09/15/2042
459200-HU-8	International Bus Machs Corp Sr Nt 3.625% 02/12/24		02/12/2024	Maturity		10,000,000	10,000,000	10,271,000	10,003,807		(3,807)		(3,807)		10,000,000				181,250	02/12/2024
459200-JY-8	International Bus Machs Corp Sr Nt 3.000% 05/15/24		05/15/2024	Maturity		2,500,000	2,500,000	2,503,360	2,500,285		(285)		(285)		2,500,000				37,500	05/15/2024
46266T-AE-8	IQVIA Inc Sec Nt 6.250% 02/01/29		02/26/2024	Tax Free Exchange		29,973,399	30,000,000	29,974,140	29,973,688		(289)		(289)		29,973,399				458,333	02/01/2029
465685-AJ-4	ITC Holdings Corp Sr Nt 3.650% 06/15/24		06/15/2024	Maturity		5,000,000	5,000,000	5,177,550	5,009,933		(9,933)		(9,933)		5,000,000				91,250	06/15/2024
46592W-BP-0	JP Morgan Mtg Tr RMBS Ser 2021-12 Cl A15 2.500% 02/25/52		12/01/2024	Paydown		156,599	156,599	156,605	156,584		15		15		156,599				2,083	02/25/2052
46592X-BP-8	JP Morgan Mtg Tr RMBS Ser 2021-13 Cl A15 2.500% 04/25/52		12/01/2024	Paydown		253,088	253,088	251,941	251,988		1,100		1,100		253,088				3,483	04/25/2052
466247-MU-4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3 5.500% 01/25/35		12/01/2024	Paydown		31,218	31,218	31,476	31,268		(50)		(50)		31,218				937	01/25/2035
46653Q-AC-9	JP Morgan Mtg Tr RMBS Ser 2021-14 Cl A3 2.500% 05/25/52		12/01/2024	Paydown		10,160	10,160	10,108	10,110		50		50		10,160				134	05/25/2052
46654T-BQ-0	JP Morgan Mtg Tr RMBS Ser 2021-15 Cl A15 2.500% 06/25/52		12/01/2024	Paydown		63,069	63,069	62,458	62,490		579		579		63,069				908	06/25/2052
46656A-AB-3	JPM Mortgage Trust RMBS Ser 2022-DSC1 Cl A2 4.750% 01/25/63		12/01/2024	Paydown		191,695	191,695	173,813	174,511		17,184		17,184		191,695				5,834	01/25/2063
46657B-AA-2	JPM Mortgage Trust Ser 23-DSC2 Cl A1 5.250% 11/25/63		12/01/2024	Paydown		3,551,965	3,551,965	3,421,963	3,425,541		126,424		126,424		3,551,965				110,499	11/25/2063
46659*-AA-5	JM Family Enterprises Inc. Sr Nt Ser A 3.310% 11/01/24		11/01/2024	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				662,000	11/01/2024
494368-BY-8	Kimberly-Clark Corp Sr Nt 3.950% 11/01/28		09/10/2024	Stifel Nicolaus & Co Inc		12,019,320	12,000,000	11,981,280	11,990,056		1,314		1,314		11,991,371		27,949	27,949	408,167	11/01/2028
49446R-AR-0	Kimco Realty Corp Sr Nt 2.700% 03/01/24		03/01/2024	Maturity		5,000,000	5,000,000	4,974,450	4,999,365		635		635		5,000,000				67,500	03/01/2024
50190K-AA-8	LCM Ltd Partnership CLO Ser 40A Cl A 6.856% 01/15/36		12/17/2024	Redemption 100.0000		22,300,000	22,300,000	22,300,000	22,300,000						22,300,000				1,971,098	01/15/2036
50190K-AC-4	LCM Ltd Partnership CLO Ser 40A Cl B1 7.647% 01/15/36		12/17/2024	Redemption 100.0000		11,100,000	11,100,000	11,100,000	11,100,000						11,100,000				1,086,703	01/15/2036
50190K-AE-0	LCM Ltd Partnership CLO Ser 40A Cl C 8.656% 01/15/36		12/17/2024	Redemption 100.0000		4,550,000	4,550,000	4,550,000	4,550,000						4,550,000				499,545	01/15/2036
50204N-AJ-7	LCM Ltd Partnership CLO Ser 39A Cl C 8.656% 10/15/34		10/25/2024	Call 100.0000		6,300,000	6,300,000	6,300,000	6,300,000						6,300,000				611,394	10/15/2034
52518R-CD-6	Lehman Structured Sec Corp RMBS Ser 2005-1 Cl A2 4.843% 09/26/45		12/26/2024	Paydown		7,115	32,524	15,907	15,907						15,907		(8,792)	(8,792)	998	09/26/2045
527298-BS-1	Level 3 Financing Inc Sr Nt 3.625% 01/15/29		07/12/2024	Deutsche Bank Capital		1,768,163	5,070,000	2,293,541	5,044,896		1,079	2,752,433	(2,751,354)		2,293,541		(525,379)	(525,379)	107,209	01/15/2029
527298-BT-9	Level 3 Financing Inc Sr Nt 3.750% 07/15/29		07/12/2024	Deutsche Bank Capital		3,130,050	9,240,000	4,177,783	9,248,193		(921)	5,069,489	(5,070,410)		4,177,783		(1,047,733)	(1,047,733)	346,500	07/15/2029
54336#-AA-6	Longwood Energy Partners LLC Sec Nt 4.490% 06/30/51		12/31/2024	Redemption 100.0000		102,837	102,837	102,837	102,837						102,837				2,924	06/30/2051
54929J-AC-7	Lucali CLO Ltd CLO Ser 2020-1A Cl A 6.128% 01/15/33		03/21/2024	Call 100.0000		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				41,716	01/15/2033
54929J-AE-3	Lucali CLO Ltd CLO Ser 2020-1A Cl B 6.518% 01/15/33		03/21/2024	Call 100.0000		1,550,000	1,550,000	1,550,000	1,550,000						1,550,000				48,821	01/15/2033
551925-AA-8	M&T Equipment Notes Ser 23-1A Cl A2 6.090% 07/15/30		12/15/2024	Paydown		8,195,516	8,195,516	8,195,224	8,195,283		233		233		8,195,516				310,000	07/15/2030
55284T-AA-5	MFRA Trust RMBS Ser 2022-INV1 Cl A1 3.907% 04/25/66		12/01/2024	Paydown		764,776	764,776	757,393	758,002		6,774		6,774		764,776				16,448	04/25/2066

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55286G-AA-1	MFRA Trust Ser 23-INV1 Cl A1 5.920% 02/25/58		12/01/2024	Paydown		39,030	39,030	39,097	39,089		(59)		(59)		39,030				1,327	02/25/2058
55286M-AA-8	MFRA Trust RMBS Ser 2023-NQM3 Cl A1 6.617% 07/25/68		12/01/2024	Paydown		14,504,511	14,504,511	14,504,313	14,495,934		8,577		8,577		14,504,511				553,273	07/25/2068
55336V-AG-5	MPLX LP Sr Nt 4.875% 12/01/24		12/01/2024	Maturity		10,900,000	10,900,000	11,646,496	10,989,191		(89,191)		(89,191)		10,900,000				531,375	12/01/2024
55396#-AA-0	Mankato Energy Center LLC Sr Sec Nt 2.900% 05/31/39		12/31/2024	Redemption 100.0000		1,472,241	1,472,241	1,472,241	1,472,241						1,472,241				26,897	05/31/2039
557910-AA-4	Madison Park Funding LTD CLO Ser 2022-60A Cl A1 6.826% 10/25/35		10/25/2024	Redemption 100.0000		53,750,000	53,750,000	53,750,000	53,750,000						53,750,000				4,113,618	10/25/2035
557910-AE-6	Madison Park Funding LTD CLO Ser 22-60A Cl B 7.327% 10/25/35		10/25/2024	Redemption 100.0000		13,450,000	13,450,000	13,450,000	13,450,000						13,450,000				1,138,755	10/25/2035
55822N-AA-7	Madison Park Funding Ltd CLO Ser 2023-61A Cl A 6.347% 01/20/37		09/26/2024	NLAIC S/A Pension Risk Tfer		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				813,145	01/20/2037
55822N-AE-9	Madison Park Funding Ltd CLO Ser 2023-61A Cl B 7.017% 01/20/37		03/08/2024	NLAIC S/A Pension Risk Tfer		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				49,868	01/20/2037
559080-AF-3	Magellan Midstream Partn Sr Nt 4.200% 12/01/42		03/05/2024	Tax Free Exchange		1,832,840	2,000,000	1,805,540	1,831,881		959		959		1,832,840				21,933	12/01/2042
559080-AG-1	Magellan Midstream Partn Sr Nt 5.150% 10/15/43		03/05/2024	Various		14,215,127	13,600,000	14,328,249	14,218,436		(3,309)		(3,309)		14,215,127				272,378	10/15/2043
559080-AK-2	Magellan Midstream Partn Sr Nt 5.000% 03/01/26		03/05/2024	Tax Free Exchange		11,116,543	10,900,000	11,815,461	11,137,468		(20,925)		(20,925)		11,116,543				278,556	03/01/2026
559080-AP-1	Magellan Midstream Partn Sr Nt 3.950% 03/01/50		03/05/2024	Various		15,052,793	15,060,000	15,051,937	15,052,766		27		27		15,052,793				304,045	03/01/2050
56081#-CA-6	Major League Baseball Tr Sr Sec Nt Ser 44 3.150% 12/10/24		12/10/2024	Maturity		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				252,000	12/10/2024
565849-AB-2	Marathon Oil Corp Sr Nt 6.800% 03/15/32		12/13/2024	Call 107.6420		968,778	900,000	1,122,102	1,058,765		(15,662)		(15,662)		1,043,103		(143,103)	(143,103)	189,770	03/15/2032
565849-AE-6	Marathon Oil Corp Nt 6.600% 10/01/37		12/12/2024	Various		10,875,400	10,000,000	12,408,750	12,202,791		(112,764)		(112,764)		12,090,027		(2,090,027)	(2,090,027)	2,165,567	10/01/2037
565849-AM-8	Marathon Oil Corp Sr Nt 5.200% 06/01/45		12/12/2024	Call 93.8690		7,509,520	8,000,000	7,970,280	7,973,830		595		595		7,974,426				363,806	06/01/2045
565849-AP-1	Marathon Oil Corp Sr Nt 4.400% 07/15/27		12/12/2024	Call 94.8660		8,822,538	9,300,000	9,954,684	9,607,687		(85,017)		(85,017)		9,522,670				341,158	07/15/2027
57456#-AA-3	Mas RNG Holdings LLC Ser A (Project Peachtree) IFM 3.650% 12/31/39		12/20/2024	Redemption 100.0000		136,504	136,504	136,504	136,504						136,504				3,831	12/31/2039
57456#-AB-1	Mas RNG Holdings LLC Ser B (Project Peachtree) IFM 3.650% 12/31/39		12/20/2024	Redemption 100.0000		638,754	638,754	638,754	638,754						638,754				17,796	12/31/2039
576434-A2-0	Master Asset Securitization Tr RMBS Ser 2004-13 Cl 9A3 5.500% 01/25/35		12/01/2024	Paydown		4,519	4,558	4,604	2,768	1,800	(2)		1,798		4,566		(47)	(47)	209	01/25/2035
576434-J5-4	Master Asset Securitization Tr RMBS Ser 2005-2 Cl 4A1 5.500% 03/25/35		12/01/2024	Paydown		60,927	60,927	62,012	61,269		(342)		(342)		60,927				1,749	03/25/2035
576434-N2-6	Master Asset Securitization Tr RMBS Ser 2005-3 Cl 6A1 5.500% 04/25/35		12/01/2024	Paydown		24,260	31,137	25,432	25,432		346		346		25,777		(1,518)	(1,518)	971	04/25/2035
58013M-FT-6	McDonalds Corp Sr Nt 5.150% 09/09/52		06/18/2024	Citadel Securities LLC		3,411,288	3,600,000	3,425,184	3,425,452		1,428		1,428		3,426,880		(15,592)	(15,592)	144,715	09/09/2052
581557-BE-4	McKesson Corp Sr Nt 3.796% 03/15/24		03/15/2024	Maturity		10,000,000	10,000,000	10,206,700	10,005,636		(5,636)		(5,636)		10,000,000				189,800	03/15/2024
58940B-AE-6	Mercury Financial Credit Card LBASS Ser 2022 Cl 1A 2.500% 09/21/26		01/31/2024	Call 100.0000		8,000,000	8,000,000	7,906,279	7,966,758		2,112		2,112		7,968,870		31,130	31,130	22,222	09/21/2026
590738-AB-2	Mesquite Power Ser 17-A Sec Nt 4.640% 12/31/46		12/31/2024	Redemption 100.0000		933,896	933,896	933,896	933,896						933,896				27,083	12/31/2046
59166E-AA-3	Metlife Securitization Trust RMBS Ser 2019-1A Cl A 3.750% 04/25/58		12/01/2024	Paydown		58,973	58,973	59,812	59,379		(406)		(406)		58,973				1,208	04/25/2058
595112-BV-4	Micron Technology Inc Sr Nt 6.750% 11/01/29		06/18/2024	Various		7,702,776	7,206,000	7,590,800	7,588,186		(26,658)		(26,658)		7,561,529		141,248	141,248	309,408	11/01/2029
59549W-AB-9	Mid State Tr LBASS Ser 11 Cl M1 5.598% 07/15/38		12/15/2024	Paydown		57,191	57,191	57,189	57,190						57,191				1,839	07/15/2038
59980D-AA-9	Mill City Mortgage Trust RMBS Ser 2023-NQM1 Cl A1 6.050% 10/25/67		12/01/2024	Paydown		302,174	302,174	298,235	298,374		3,800		3,800		302,174				10,144	10/25/2067
59980Y-AB-1	Mill City Mortgage Trust RMBS Ser 2018-4 Cl A1B 3.500% 04/25/66		12/01/2024	Paydown		1,335,877	1,335,877	1,405,883	1,367,295		(31,418)		(31,418)		1,335,877				26,484	04/25/2066

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59981B-AC-8	Mill City Mortgage Trust RMBS Ser 2019-GS1 Cl A1 2.750% 07/25/59		12/01/2024	Paydown		40,154	40,154	40,344	40,195		(41)		(41)		40,154				592	07/25/2059
607120-FL-1	Mobile Airport Authority Sr Nt Ser A1 3.180% 05/09/39		11/09/2024	Redemption 100.0000		664,451	664,451	664,451	664,451						664,451				13,258	05/09/2039
61763X-BF-2	Morgan Stanley BAML Tr CMBS Ser 2014-C18 Cl 300A 3.749% 08/15/31		08/16/2024	Call 100.0000		10,000,000	10,000,000	7,600,000	8,448,457		1,551,543		1,551,543		10,000,000				254,099	08/15/2031
61771L-AE-2	Morgan Stanley Capital I Tr CMBS Ser 2019-MEAD Cl B 3.283% 11/10/36		11/01/2024	Paydown		11,570,000	11,570,000	11,795,893	11,603,837		(33,837)		(33,837)		11,570,000				343,084	11/10/2036
61773*-AA-5	Morongo Transmission LLC Sr Nt 3.320% 07/12/51		12/31/2024	Redemption 100.0000		509,484	509,484	509,484	509,484						509,484				10,616	07/12/2051
62886H-AP-6	NCL Corporation Ltd Sr Nt 3.625% 12/15/24		09/09/2024	Bank of America BISD Dealer		1,421,063	1,430,000	1,430,000	1,430,000						1,430,000		(8,938)	(8,938)	38,158	12/15/2024
62886H-AP-6	NCL Corporation Ltd Sr Nt 3.625% 12/15/24		09/17/2024	Call 100.0000		3,066,000	3,066,000	3,066,000	3,066,000						3,066,000				83,974	12/15/2024
62886H-AP-6	NCL Corporation Ltd Sr Nt 3.625% 12/15/24		12/15/2024	Maturity		1,004,000	1,004,000	1,004,000	1,004,000						1,004,000				36,395	12/15/2024
62890Q-AB-1	NMEF Funding LLC ABS Ser 23-1 Cl A2 6.570% 06/17/30		12/16/2024	Paydown		6,543,042	6,543,042	6,543,015	6,542,988		55		55		6,543,042				266,363	06/17/2030
62920K-AB-8	NMEF Funding LLC Ser 22-A Cl A2 2.580% 10/16/28		10/15/2024	Call 100.0000		103,226	103,226	101,064	101,788		1,438		1,438		103,226				2,219	10/16/2028
62920K-AB-8	NMEF Funding LLC Ser 22-A Cl A2 2.580% 10/16/28		09/16/2024	Paydown		1,488,954	1,488,954	1,457,779	1,468,215		20,739		20,739		1,488,954				15,155	10/16/2028
62927#-AN-6	NFL Ventures LP Nt 4.010% 04/15/35		10/15/2024	Redemption 100.0000		857,589	857,589	857,589	857,589						857,589				25,877	04/15/2035
62988#-AA-0	CTL NOAA Lease Finance Trust Sr Sec Nt 5.096% 03/15/38		12/15/2024	Redemption 100.0000		202,721	202,721	202,721	202,721						202,721				5,651	03/15/2038
63080#-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/28		12/26/2024	Call 100.0000		453,538	453,538	453,538	453,538						453,538				13,125	09/15/2028
64133K-AL-5	Neuberger Berman CLO Ltd CLO Ser 2020-36A Cl BR 6.429% 04/20/33		03/11/2024	Call 100.0000		5,250,000	5,250,000	5,250,000	5,250,000						5,250,000				150,022	04/20/2033
64133K-AU-5	Neuberger Berman CLO Ltd CLO Ser 2020-36A Cl A1R 6.129% 04/20/33		03/11/2024	Call 100.0000		20,250,000	20,250,000	20,250,000	20,250,000						20,250,000				554,524	04/20/2033
64135F-AA-8	Neuberger Berman CLO Ltd CLO Ser 2022-52A Cl A1A 6.835% 10/24/35		10/24/2024	Call 100.0000		13,150,000	13,150,000	13,150,000	13,150,000						13,150,000				1,006,820	10/24/2035
64135F-AE-0	Neuberger Berman CLO Ltd CLO Ser 2022-52A Cl B 7.685% 10/24/35		10/24/2024	Call 100.0000		5,100,000	5,100,000	5,100,000	5,100,000						5,100,000				434,549	10/24/2035
64135F-AJ-9	Neuberger Berman CLO Ltd CLO Ser B 2022-52A Cl C 8.535% 10/24/35		10/24/2024	Call 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				234,619	10/24/2035
64352V-EF-4	New Century Home Equity Ln Tr RMBS Ser 2003-5 Cl AI7 4.866% 11/25/33		12/01/2024	Paydown		1,667	1,667	1,667	1,663		4		4		1,667				43	11/25/2033
64828G-AD-2	New Residential Mtg Ln Tr RMBS Ser 2019-6A Cl A1B 3.500% 09/25/59		12/01/2024	Paydown		125,780	125,780	128,668	127,898		(2,118)		(2,118)		125,780				2,388	09/25/2059
64828X-AA-1	New Residential Mtg Ln Tr RMBS Ser 2020-RPL1 Cl A1 2.750% 11/25/59		12/01/2024	Paydown		146,524	146,524	155,029	152,368		(5,844)		(5,844)		146,524				2,263	11/25/2059
64829G-AA-7	New Residential Mtg Ln Tr RMBS Ser 2016-2A Cl A1 3.750% 11/25/35		12/01/2024	Paydown		46,351	46,351	48,378	47,714		(1,363)		(1,363)		46,351				907	11/25/2035
64830B-AQ-0	New Residential Mtg Ln Tr RMBS Ser 2017-6A Cl B1 3.850% 08/27/57		12/01/2024	Paydown		241,613	241,613	228,324	232,850		8,764		8,764		241,613				5,048	08/27/2057
64830D-AB-9	New Residential Mtg Ln Tr RMBS Ser 2019-2A Cl A1 4.250% 12/25/57		12/01/2024	Paydown		444,503	444,503	475,270	467,017		(22,515)		(22,515)		444,503				9,630	12/25/2057
64830H-AA-2	New Residential Mtg Ln Tr RMBS Ser 2019-RPL2 Cl A1 3.250% 02/25/59		12/01/2024	Paydown		1,251,334	1,251,334	1,268,947	1,259,991		(8,656)		(8,656)		1,251,334				21,242	02/25/2059
64830M-AG-8	New Residential Mtg Ln Tr RMBS Ser 2019-5A A1B 3.500% 08/25/59		12/01/2024	Paydown		797,145	797,145	818,630	811,866		(14,721)		(14,721)		797,145				14,345	08/25/2059
64830W-AD-3	New Residential Mtg Ln Tr RMBS Ser 2019-4A Cl A1B 3.500% 12/25/58		12/01/2024	Paydown		2,145,947	2,145,947	2,208,987	2,191,915		(45,968)		(45,968)		2,145,947				40,171	12/25/2058

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64831V-AA-0	New Residential Mtg Ln Tr Ser 2022-NQM5 Cl A1 6.296% 11/25/52		12/01/2024	Paydown		2,897,640	2,897,640	2,870,348	2,871,663		25,977		25,977		2,897,640				96,822	11/25/2052
65034@-AA-9	Traffic Investors LLC (Newark Sr Sec Nt Ser A-1 Blackrock 4.314% 12/15/39		12/15/2024	Redemption 100.0000		101,640	101,640	101,640	101,640						101,640				2,907	12/15/2039
65034@-AC-5	CBN Investors LLC (Newark II) Sr Sec Nt Ser A-1 Blackrock 4.314% 12/15/39		12/15/2024	Redemption 100.0000		103,582	103,582	103,582	103,582						103,582				2,911	12/15/2039
65034@-AE-1	ESN Invest LLC Sr Sec Nt Ser A-1 Blackrock 4.314% 12/15/39		12/15/2024	Redemption 100.0000		97,547	97,547	97,547	97,547						97,547				2,790	12/15/2039
651229-AW-6	Newell Rubbermaid Inc Sr Nt 5.700% 04/01/26		11/29/2024	Call 101.0057		761,583	754,000	826,218	772,997		(7,096)		(7,096)		765,901		(11,901)	(11,901)	55,521	04/01/2026
65342Q-AC-6	NextEra Energy Operating Sr Nt 4.250% 09/15/24		09/15/2024	Maturity		4,172,000	4,172,000	3,921,680	4,136,730		35,270		35,270		4,172,000				177,310	09/15/2024
65412V-AA-4	Nighthawk Solar Funding LLC Sr Nt Blackrock 3.330% 09/30/44		12/31/2024	Redemption 100.0000		2,089,709	2,089,709	2,089,709	2,089,709						2,089,709				44,183	09/30/2044
65342Q-AK-8	NextEra Energy Operating Sr Nt 4.250% 07/15/24		07/15/2024	Maturity		1,883,000	1,883,000	1,838,279	1,866,174		16,826		16,826		1,883,000				80,028	07/15/2024
65535V-CN-6	Nomura Asset Sec Corp RMBS Ser 2004-AP1 Cl A6 4.820% 03/25/34		12/01/2024	Paydown		69	69	69	69						69				1	03/25/2034
65535V-DC-9	Nomura Asset Sec Corp RMBS Ser 2004-AP2 Cl A6 5.603% 07/25/34		12/01/2024	Paydown		4,631	4,631	4,594	4,604		26		26		4,631				109	07/25/2034
65535V-GH-5	Nomura Asset Sec Corp RMBS Ser 2004-AP3 Cl A6 5.293% 10/25/34		12/01/2024	Paydown		22	22	22	22						22					10/25/2034
66989H-AG-3	Novartis Capital Corp Nt 3.400% 05/06/24		05/06/2024	Maturity		1,000,000	1,000,000	992,870	999,714		286		286		1,000,000				17,000	05/06/2024
670843-AA-9	Onslow Bay Financial RMBS Ser 2023-NQM2 Cl A1 6.319% 01/25/62		12/01/2024	Paydown		2,110,805	2,110,805	2,106,526	2,105,849		4,955		4,955		2,110,805				78,960	01/25/2062
670855-AA-3	Onslow Bay Financial LLC RMBS Ser 2023-NQM1 CL A1 6.120% 11/25/62		12/01/2024	Paydown		281,053	281,053	283,117	283,047		(1,994)		(1,994)		281,053				9,479	11/25/2062
67118L-AA-9	Onslow Bay Financial LLC Ser 22-NQM9 Cl A1A 6.450% 09/25/62		12/01/2024	Paydown		313,864	313,864	312,699	312,689		1,175		1,175		313,864				13,083	09/25/2062
674599-DB-8	Occidental Petroleum Corp Sr Nt 6.950% 07/01/24		07/01/2024	Maturity		7,886,000	7,886,000	8,879,251	7,998,929		(112,929)		(112,929)		7,886,000				548,077	07/01/2024
674921-AB-7	OCCU 2023-1A A2 Ser 23-1A Cl A2 6.230% 04/15/27		12/15/2024	Paydown		4,199,086	4,199,086	4,198,668	4,198,729		358		358		4,199,086				159,320	04/15/2027
679574-AG-8	Old Dominion Elec 1st Mtg Bd 6.210% 12/01/28		12/01/2024	Redemption 100.0000		83,333	83,333	83,333	83,333						83,333				5,175	12/01/2028
68267E-AA-2	OneMain Direct Auto Rec Tr LBASS Ser 2019-1A Cl A 3.630% 09/14/27		12/16/2024	Paydown		3,015,908	3,015,908	3,015,391	3,015,798		110		110		3,015,908				69,392	09/14/2027
69073T-AS-2	Owens Brockway Sr Nt 6.375% 08/15/25		05/30/2024	Call 101.0000		6,565,000	6,500,000	6,506,250	6,501,288		(314)		(314)		6,500,973		(973)	(973)	393,047	08/15/2025
691204-AA-9	Owl Rock Ltd CLO Ser 2020-30A Cl A1L 6.679% 04/20/32		04/11/2024	Call 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				898,078	04/20/2032
69122D-AA-7	Owl Rock Ltd CLO Ser 2019-1A Cl A 6.679% 05/20/31		01/04/2024	Call 100.0000		3,239,235	3,239,235	3,239,235	3,239,235						3,239,235				30,079	05/20/2031
69346V-AA-7	Performace Food Group Sr Nt 5.500% 10/15/27		09/04/2024	Wells Fargo Securities LLC		1,405,800	1,420,000	1,413,680	1,401,443		(572)		(572)		1,400,871		4,929	4,929	69,422	10/15/2027
693475-AP-0	PNC Financial Services Group Sub Nt 3.900% 04/29/24		04/29/2024	Maturity		15,000,000	15,000,000	15,302,190	15,013,854		(13,854)		(13,854)		15,000,000				292,500	04/29/2024
693475-BH-7	PNC Financial Services Group Sr Nt Fix to Float 10/28/24 5.671% 10/28/25		10/28/2024	Call 100.0000		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				311,905	10/28/2025
69380T-AA-9	Preston Ridge Partners Mrtg Ser 2023-NQM3 Cl A1 6.221% 11/25/68		12/01/2024	Paydown		866,405	866,405	866,402	866,395		10		10		866,405				30,190	11/25/2068
70163#-AA-0	Parliament Funding I Nt 8.092% 07/15/30		12/12/2024	Redemption 100.0000		6,787,739	6,787,739	6,787,739	6,787,739						6,787,739				360,615	07/15/2030
71270Q-EB-8	Peoples United Bank Sr Nt 4.000% 07/15/24		07/15/2024	Maturity		2,000,000	2,000,000	1,988,180	1,999,241		759		759		2,000,000				80,000	07/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
73019#-AD-4	PNC Equip Finc LLC LBASS Priv Pl Nt Ser D 3.050% 11/15/27		11/15/2024	Redemption 100.0000		266,766	266,766	266,766	266,766						266,766				6,071	11/15/2027
73943#-AD-5	Prairie Breeze Sr Nt Cl B 3.550% 05/01/39		12/31/2024	Various		379,891	379,891	379,891	379,891						379,891				8,151	05/01/2039
74041E-AC-9	Preferred Term Sec Ltd VI LBASS Mezz Nt PTP 5.657% 03/23/35		12/23/2024	Paydown		45,245	45,245	2,512	2,512		42,732		42,732		45,245				1,821	03/23/2035
74042C-AA-6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-1 PTP 5.454% 03/22/38		12/23/2024	Paydown		660,609	660,609	448,388	507,047		153,561		153,561		660,609				27,405	03/22/2038
74042H-AC-1	Preferred Term Sec Ltd LBASS XIX Nt Cl B PTP 5.220% 12/22/35		12/23/2024	Paydown		37,892	37,892	37,898	37,894		(2)		(2)		37,892				1,354	12/22/2035
74042J-AA-1	Preferred Term Sec Ltd LBASS XXI Nt Ser A-1 PTP 4.709% 03/22/38		12/23/2024	Redemption 100.0000		40,856	40,856	40,856	40,856						40,856				1,697	03/22/2038
74256L-EJ-4	Principal LFE GLB Fnd II Sec Nt 0.500% 01/08/24		01/08/2024	Maturity		5,000,000	5,000,000	4,996,050	4,999,975		25		25		5,000,000				12,500	01/08/2024
74456Q-BK-1	Public Svc Elec & Gas Sr Nt 3.050% 11/15/24		11/15/2024	Maturity		10,000,000	10,000,000	9,952,000	9,995,226		4,774		4,774		10,000,000				305,000	11/15/2024
747262-AY-9	QVC INC Sec Nt 4.750% 02/15/27		09/19/2024	JP Morgan Securities LLC		544,980	586,000	531,795	548,694		7,873		7,873		556,567		(11,587)	(11,587)	30,464	02/15/2027
74922P-AC-8	Residential Accredit Loans Inc RMBS Ser 2007-QA2 Cl A3 4.753% 02/25/37		12/26/2024	Paydown		37,642	32,331	21,633	21,633						21,633		16,009	16,009	1,297	02/25/2037
74980F-AE-5	RR LTD CLO Ser 2020-8A Cl A1B 6.368% 04/15/33		05/23/2024	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				647,306	04/15/2033
74980F-AG-0	RR LTD CLO Ser 2020-8A Cl A2A 6.488% 04/15/33		05/23/2024	Call 100.0000		30,250,000	30,250,000	30,250,000	30,250,000						30,250,000				1,327,584	04/15/2033
74980F-AJ-4	RR LTD CLO Ser 2020-8A Cl A2B 6.668% 04/15/33		05/23/2024	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				224,935	04/15/2033
75000H-AL-8	RR Ltd CLO Ser 22-24A Cl A1AR 6.377% 01/15/36		12/23/2024	Redemption 100.0000		1,300,000	1,300,000	1,300,000	1,300,000						1,300,000				92,003	01/15/2036
75000H-AQ-7	RR Ltd CLO Ser 22-24A Cl A2R 7.047% 01/15/36		12/23/2024	Redemption 100.0000		800,000	800,000	800,000	800,000						800,000				62,096	01/15/2036
75000K-AA-5	RR Ltd CLO Ser 2023-25A Cl A1 6.447% 04/15/36		03/08/2024	Call 100.0000		26,350,000	26,350,000	26,350,000	26,350,000						26,350,000				755,194	04/15/2036
75000K-AC-1	RR Ltd CLO Ser 2023-25A Cl A2 7.147% 04/15/36		03/08/2024	Call 100.0000		10,250,000	10,250,000	10,250,000	10,250,000						10,250,000				322,466	04/15/2036
75003B-AA-5	Renewable Energy Alternatives Sr Nt 3.820% 09/30/46		12/31/2024	Various		487,349	487,349	487,349	487,349						487,349				25,787	09/30/2046
75003B-AB-3	Renewable Energy Alternatives Sr Nt Ser B 5.330% 09/30/46		10/10/2024	Redemption 100.0000		(41,906)	(41,906)	(41,906)	(41,906)						(41,906)					09/30/2046
75458*-AB-5	Rayburn County Electric Cooper 1st Mtg Ser A 6.040% 12/30/42		12/30/2024	Redemption 100.0000		691,953	691,953	691,953	691,953						691,953				31,500	12/30/2042
75513E-CG-4	RTX Corporation Sr Nt 3.200% 03/15/24		03/15/2024	Maturity		8,000,000	8,000,000	7,988,684	7,999,280		720		720		8,000,000				128,000	03/15/2024
756109-AQ-7	Realty Income Corp Sr Nt 3.875% 07/15/24		07/15/2024	Maturity		1,500,000	1,500,000	1,527,555	1,502,212		(2,212)		(2,212)		1,500,000				58,125	07/15/2024
758465-BA-5	Reese Park CLO Ltd CLO Ser 2020-1A Cl AR 6.048% 10/15/34		08/29/2024	Wells Fargo Securities LLC		25,027,000	25,000,000	25,000,000	25,000,000						25,000,000		27,000	27,000	1,491,098	10/15/2034
758465-BA-5	Reese Park CLO Ltd CLO Ser 2020-1A Cl AR 6.048% 10/15/34		12/06/2024	Call 100.0000		13,500,000	13,500,000	13,500,000	13,500,000						13,500,000				1,038,573	10/15/2034
758465-BC-1	Reese Park CLO Ltd CLO Ser 2020-1A Cl BR 6.568% 10/15/34		12/06/2024	Call 100.0000		13,200,000	13,200,000	13,200,000	13,200,000						13,200,000				1,095,002	10/15/2034
758465-BE-7	Reese Park CLO Ltd CLO Ser 2020-1A Cl CR 6.918% 10/15/34		12/06/2024	Call 100.0000		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				108,761	10/15/2034
76114H-AK-1	Residential Asset Sec Tr RMBS Ser 2007-A5 Cl 2A3 6.000% 05/25/37		12/01/2024	Paydown		(31)	(22)	(22)							(22)		22	22		05/25/2037
771196-BE-1	Roche Hldgs Inc Sr Nt 3.350% 09/30/24		09/30/2024	Maturity		10,000,000	10,000,000	10,150,300	10,013,079		(13,079)		(13,079)		10,000,000				335,000	09/30/2024
77678#-AA-3	Rosales Solar Holding LLC Sr Sec Nt PIK 4.090% 12/31/49		12/31/2024	Redemption 100.0000		119,383	119,383	74,608	12,377		74,433	(32,573)	107,006		119,383				3,611	12/31/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
780153-AG-7	Royal Caribbean Cruises Ltd Sr Nt 7.500% 10/15/27		07/30/2024	Various		3,135,119	2,965,000	3,474,763	3,160,040		(27,219)		(27,219)		3,132,820		2,299	2,299	176,336	10/15/2027
78397W-AC-0	SCF Equipment Trust LLC ABS Ser 2022-2A Cl A3 6.500% 10/21/30		12/21/2024	Paydown		290,071	290,071	289,145	289,764		307		307		290,071				16,245	10/21/2030
78402C-AA-1	SC Commercial Mtg Pass Through CTL Ser 2003-1 7.058% 11/10/28		12/01/2024	Redemption 100.0000		155,653	155,653	162,760	156,354		(700)		(700)		155,653				5,907	11/10/2028
785592-AJ-5	Sabine Pass Liquefaction 1st Lien Nt 5.750% 05/15/24		05/15/2024	Maturity		100,000	100,000	109,500	100,192		(192)		(192)		100,000				2,875	05/15/2024
785592-AM-8	Sabine Pass Liquefaction 1st Lien Nt 5.625% 03/01/25		12/31/2024	Call 100.0177		2,124,375	2,124,000	2,304,572	2,148,422		(14,706)		(14,706)		2,133,717		(9,717)	(9,717)	109,190	03/01/2025
785592-AS-5	Sabine Pass Liquefaction 1st Lien Nt 5.000% 03/15/27		10/10/2024	Bank of America BISD Dealer		10,073,600	10,000,000	10,069,836	10,026,848		(7,343)		(7,343)		10,019,505		54,095	54,095	536,111	03/15/2027
79546V-AL-0	Sally Holdings Sr Nt 5.625% 12/01/25		03/13/2024	Call 100.0000		21,753,000	21,753,000	22,104,700	21,835,586		(8,135)		(8,135)		21,827,452		(74,452)	(74,452)	346,688	12/01/2025
802927-AC-7	Santander Drive Auto Receivabl Ser 23-4 Cl A2 6.180% 02/16/27		12/15/2024	Paydown		15,693,595	15,693,595	15,693,406	15,693,384		210		210		15,693,595				455,728	02/16/2027
805564-PB-1	Saxon Asset Securities Tr RMBS Ser 2003-3 Cl AF6 4.115% 12/25/33		12/01/2024	Paydown		1,604	1,604	1,604	1,604						1,604				35	12/25/2033
81725W-AJ-2	Sensata Technologies BV Sr Nt 5.000% 10/01/25		07/15/2024	Call 100.0000		10,000,000	10,000,000	9,996,740	9,981,509		5,439		5,439		9,986,948		13,052	13,052	494,444	10/01/2025
81785A-AA-6	720 East CLO 2022-I, Ltd. CLO Ser 2022-1A Cl A 7.317% 01/20/36		12/23/2024	Call 100.0000		38,650,000	38,650,000	38,561,105	38,594,345		5,579		5,579		38,599,924		50,076	50,076	3,637,555	01/20/2036
81785A-AC-2	720 East CLO 2022-I, Ltd. CLO Ser 2022-1A Cl B 7.867% 01/20/36		12/23/2024	Call 100.0000		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				1,610,222	01/20/2036
81785A-AE-8	720 East CLO 2022-I, Ltd. CLO Ser 2022-1A Cl C 8.867% 01/20/36		12/23/2024	Call 100.0000		9,850,000	9,850,000	9,850,000	9,850,000						9,850,000				1,108,125	01/20/2036
83001A-AC-6	Six Flags Entertainment Sr Nt 5.500% 04/15/27		04/03/2024	Goldman Sachs & Company		2,501,940	2,576,000	2,557,878	2,560,436		547		547		2,560,983		(59,043)	(59,043)	66,904	04/15/2027
842434-CM-2	Southern CA Gas Co 1st Mtg 3.150% 09/15/24		08/30/2024	Call 100.0000		7,500,000	7,500,000	7,472,550	7,497,779		2,083		2,083		7,499,862		138	138	226,406	09/15/2024
84859M-AA-5	Spirit Air LBASS PTC Ser 2017-1 PTT B 3.800% 02/15/26		08/15/2024	Redemption 100.0000		650,037	650,037	663,018	656,033		(5,997)		(5,997)		650,037				18,406	02/15/2026
84861T-AD-0	Spirit Realty LP Sr Nt 4.000% 07/15/29		01/23/2024	Various		8,545,519	9,100,000	9,185,152	9,150,719		(521)		(521)		9,150,198		(604,679)	(604,679)	190,089	07/15/2029
84861T-AE-8	Spirit Realty LP Sr Nt 3.200% 01/15/27		01/23/2024	Tax Free Exchange		6,580,203	7,000,000	6,995,905	6,998,098		36		36		6,998,134		(417,931)	(417,931)	116,978	01/15/2027
84861T-AF-5	Spirit Realty LP Sr Nt 3.400% 01/15/30		01/23/2024	Various		16,912,243	18,700,000	18,691,148	18,694,313		47		47		18,694,360		(1,782,118)	(1,782,118)	332,029	01/15/2030
84861T-AG-3	Spirit Realty LP Sr Nt 3.200% 02/15/31		01/23/2024	Tax Free Exchange		523,747	600,000	612,096	609,020		(70)		(70)		608,950		(85,203)	(85,203)	8,427	02/15/2031
84861T-AJ-7	Spirit Realty LP Sr Nt 2.700% 02/15/32		01/23/2024	Tax Free Exchange		494,271	600,000	578,736	583,431		107		107		583,538		(89,267)	(89,267)	7,110	02/15/2032
85571R-AA-8	Starwood Mortgage Residential RMBS Ser 2022-3 Cl A1 4.161% 03/25/67		12/01/2024	Paydown		1,727,618	1,727,618	1,715,861	1,716,046		11,572		11,572		1,727,618				38,402	03/25/2067
857477-AN-3	State Street Corp Sr Nt 3.300% 12/16/24		12/16/2024	Maturity		5,320,000	5,320,000	5,359,953	5,324,723		(4,723)		(4,723)		5,320,000				175,560	12/16/2024
858912-AF-5	Stericycle Inc Sr Nt 5.375% 07/15/24		03/14/2024	Call 100.0000		16,977,000	16,977,000	17,091,773	16,977,000						16,977,000				605,808	07/15/2024
858912-AG-3	Stericycle Inc Sr Nt 3.875% 01/15/29		11/08/2024	Tax Free Exchange		459,015	500,000	444,375	450,308		7,390		7,390		457,698		1,317	1,317	25,457	01/15/2029
86317E-AA-4	Stratus CLO Ltd CLO Ser 2022-3A Cl A 6.767% 10/20/31		01/22/2024	Call 100.0000		10,028,874	10,028,874	10,028,874	10,028,874						10,028,874				198,122	10/20/2031
863579-CD-8	Structured Adj Rate Mtg Ln RMBS Ser 2004-14 Cl 3A1 6.280% 10/25/34		12/01/2024	Paydown		13,175	13,175	13,288	13,213		(7)		(7)		13,207		(32)	(32)	444	10/25/2034
87264A-CV-5	T-Mobile USA Inc Sr Nt 5.200% 01/15/33		03/07/2024	Wells Fargo Securities LLC		19,038,760	19,000,000	18,969,790	18,971,501		480		480		18,971,981		66,779	66,779	647,689	01/15/2033
88430T-AA-9	Putnam Advisory CLO Ser 2021-1A Cl A 6.118% 10/15/34		09/20/2024	Call 100.0000		14,890,000	14,890,000	14,786,500	14,799,822		13,294		13,294		14,813,116		76,884	76,884	956,076	10/15/2034
88430T-AC-5	Putnam Advisory CLO Ser 2021-1A Cl B1 6.668% 10/15/34		09/20/2024	Call 100.0000		4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				329,668	10/15/2034
88430T-AE-1	Putnam Advisory CLO Ser 2021-1A Cl C 7.168% 10/15/34		09/20/2024	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				222,378	10/15/2034
89173F-AA-8	Towd Point Mortgage Tr RMBS Ser 2017-1 Cl A1 2.750% 10/25/56		04/01/2024	Paydown		105,270	105,270	103,329	104,964		306		306		105,270				555	10/25/2056

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89173U-AA-5	Towd Point Mortgage Tr RMBS Ser 2017-4 Cl A1 2.750% 06/25/57		12/01/2024	Paydown		59,739	59,739	62,037	60,861		(1,122)		(1,122)		59,739				925	06/25/2057
89175V-AA-1	Towd Point Mortgage Tr RMBS Ser 2018-2 Cl A1 3.250% 03/25/58		12/01/2024	Paydown		294,947	294,947	315,029	303,830		(8,883)		(8,883)		294,947				5,567	03/25/2058
89178B-AA-2	Towd Point Mortgage Tr RMBS Ser 2019-4 Cl A1 2.900% 10/25/59		12/01/2024	Paydown		34,670	34,670	36,859	36,145		(1,475)		(1,475)		34,670				537	10/25/2059
89364M-BZ-6	Transdigm Group Inc Tranche 1 Term Ln Nt 1 7.579% 08/24/28		04/12/2024	Tax Free Exchange		1,610,164	1,606,858	1,610,875	1,610,337		(173)		(173)		1,610,164				40,132	08/24/2028
893830-BQ-1	Transocean Inc Sr Nt 11.500% 01/30/27		07/30/2024	Call 102.8750		867,236	843,000	345,293	345,293						345,293		497,707	497,707	121,181	01/30/2027
89612L-AA-4	Tricon American Homes RMBS Ser 2019-SFR1 Cl A 2.750% 03/17/38		12/01/2024	Paydown		21,084	21,084	21,084	21,066		19		19		21,084				421	03/17/2038
901398-AA-1	Twin Brook Cap XIII WSPV 7.717% 01/20/27		12/16/2024	Redemption 100.0000		1,919,481	1,919,481	1,919,481	1,919,481						1,919,481				111,554	01/20/2027
902494-AX-1	Tyson Foods Inc Sr Nt 3.950% 08/15/24		08/15/2024	Maturity		23,875,000	23,875,000	24,435,068	23,919,930		(44,930)		(44,930)		23,875,000				943,063	08/15/2024
90265E-AU-4	UDR Inc Sr Nt 1.900% 03/15/33		09/12/2024	RBC Capital Markets LLC		2,148,315	2,690,000	2,037,729	2,086,037		36,787		36,787		2,122,824		25,491	25,491	50,826	03/15/2033
90783X-AA-9	Union Pacific RR PTC Ser 2007-3 6.176% 01/02/31		07/02/2024	Redemption 100.0000		27,504	27,504	27,504	27,504						27,504				893	01/02/2031
90931C-AA-6	United Air Lines LBASS EETC Ser 2019-1 Cl AA 4.150% 08/25/31		08/25/2024	Redemption 100.0000		1,164,560	1,164,560	1,195,993	1,188,340		(23,780)		(23,780)		1,164,560				36,247	08/25/2031
90931E-AA-2	United Air Lines LBASS EETC Ser 2019-1 Cl A PTT 4.550% 08/25/31		08/25/2024	Redemption 100.0000		383,608	383,608	387,248	386,471		(2,863)		(2,863)		383,608				13,091	08/25/2031
90931G-AA-7	United Airlines Inc 1st Lien 5.875% 10/15/27		10/15/2024	Redemption 100.0000		3,456,900	3,456,900	3,852,703	3,715,219		(258,319)		(258,319)		3,456,900				126,933	10/15/2027
90931V-AA-4	United Air Lines PTC Ser 2018-1 A 3.700% 09/01/31		09/01/2024	Redemption 100.0000		991,304	991,304	991,304	991,304						991,304				27,509	09/01/2031
90932J-AA-0	United Airlines LBASS Ser 2019-2 AA PTT 2.700% 11/01/33		11/01/2024	Various		357,377	357,377	357,377	357,377						357,377				7,237	11/01/2033
90932K-AA-7	United Airlines 3rd Lien 3.500% 11/01/29		11/01/2024	Redemption 100.0000		1,858,736	1,858,736	1,840,326	1,845,065		13,670		13,670		1,858,736				48,792	11/01/2029
90932M-AA-3	United Airlines LBASS Ser 2019-2 A PTT 2.900% 11/01/29		11/01/2024	Redemption 100.0000		768,000	768,000	768,000	768,000						768,000				16,704	11/01/2029
90932N-AA-1	United Airlines LBASS PTC Ser 2018-1 Cl B 4.600% 09/01/27		09/01/2024	Redemption 100.0000		1,239,625	1,239,625	1,239,625	1,239,625						1,239,625				42,767	09/01/2027
90932V-AA-3	United Air PTC Ser 2020-1 Cl B PTT 4.875% 01/15/26		10/15/2024	Redemption 100.0000		728,000	728,000	768,745	748,256		(20,256)		(20,256)		728,000				22,181	01/15/2026
90933J-AA-9	United Airlines LBASS Ser 2016-2 B PTT 3.650% 04/07/27		10/07/2024	Redemption 100.0000		1,199,074	1,199,074	1,199,074	1,199,074						1,199,074				32,825	04/07/2027
91159H-HK-9	US Bancorp Sub Nt 3.600% 09/11/24		09/11/2024	Maturity		29,548,000	29,548,000	29,758,279	29,566,589		(18,589)		(18,589)		29,548,000				1,063,728	09/11/2024
912920-AK-1	Qwest Corp Sr Nt 7.250% 09/15/25		09/11/2024	RW Pressprich & Co		369,075	370,000	435,675	394,602		(9,873)		(9,873)		384,729		(15,654)	(15,654)	26,601	09/15/2025
917418-AA-9	US Govt Ft Collins Tr GSA CTL APHIS Ls 5.400% 12/15/26		12/15/2024	Redemption 100.0000		320,585	320,585	320,585	320,585						320,585				9,454	12/15/2026
91825K-AA-5	VineBrook Homes RMBS Ser 2023 SFR1 Cl A 4.750% 12/17/40		12/01/2024	Paydown		557,255	557,255	516,184	516,646		40,609		40,609		557,255				17,432	12/17/2040
91838*-AA-5	VA Springfield CTL Ls Fin Tr 3.880% 06/21/38		12/21/2024	Redemption 100.0000		292,941	292,941	292,941	292,941						292,941				6,193	06/21/2038
918608-AA-4	VA Sheffield 2021 Lease Financ Sr Nt 2.850% 05/20/41		12/20/2024	Redemption 100.0000		293,434	293,434	293,434	293,434						293,434				4,550	05/20/2041
91913Y-BC-3	Valero Energy Corp Sr Nt 2.800% 12/01/31		09/12/2024	JP Morgan Securities LLC		2,389,284	2,700,000	2,309,013	2,343,517		26,393		26,393		2,369,909		19,375	19,375	59,220	12/01/2031
92338B-AN-5	Verde CLO Ltd CLO Ser 2019-1A Cl AR 6.018% 04/15/32		09/04/2024	Call 100.0000		10,685,922	10,685,922	10,685,922	10,685,922						10,685,922				644,398	04/15/2032
92338B-AN-5	Verde CLO Ltd CLO Ser 2019-1A Cl AR 6.018% 04/15/32		07/15/2024	Paydown		15,527	15,527	15,527	15,527						15,527				790	04/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
92338B-AQ-8	Verde CLO Ltd CLO Ser 2019-1A Cl BR 6.518% 04/15/32		09/04/2024	Call 100.0000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				226,812	04/15/2032
92538N-AA-5	Verus Securitization Trust RMBS Ser 2022-4 Cl A1 4.474% 04/25/67		12/01/2024	Paydown		110,453	110,453	110,452	110,434		19		19		110,453				2,696	04/25/2067
92538U-AA-9	Verus Securitization Trust RMBS Ser 22-3 Cl A1 4.061% 02/25/67		12/01/2024	Paydown		445,005	445,005	443,836	443,830		1,176		1,176		445,005				9,289	02/25/2067
92538U-AB-7	Verus Securitization Trust RMBS Ser 22-3 Cl A2 4.061% 02/25/67		12/01/2024	Paydown		591,447	591,447	587,671	587,909		2,868		2,868		590,777		670	670	12,331	02/25/2067
92538W-AB-3	Verus Securitization Trust RMBS Ser 2022-1 Cl A2 3.032% 01/25/67		12/01/2024	Paydown		115,804	115,804	115,803	115,775		29		29		115,804				2,097	01/25/2067
92538W-AC-1	Verus Securitization Trust RMBS Ser 2022-1 Cl A3 3.288% 01/25/67		12/01/2024	Paydown		103,700	103,700	103,700	103,673		28		28		103,700				2,036	01/25/2067
927958-AA-6	Visio RMBS Ser 23-1 6.314% 03/25/58		12/01/2024	Paydown		2,152,836	2,152,836	2,152,833	2,152,397		439		439		2,152,836				72,356	03/25/2058
92837K-AA-9	Visio RMBS Ser 2020-1 Cl A1 1.545% 08/25/55		12/01/2024	Paydown		640,862	640,862	640,853	640,564		298		298		640,862				6,213	08/25/2055
92839C-AA-5	Visio Trust RMBS Ser 2023-2 Cl A1 6.598% 10/25/58		12/01/2024	Paydown		2,474,414	2,474,414	2,474,401	2,474,242		172		172		2,474,414				113,003	10/25/2058
92922F-EB-0	Washington Mutual Mtg RMBS Ser 2003-AR10 Cl A7 6.550% 10/25/33		12/01/2024	Paydown		18,297	18,297	18,027	18,138		159		159		18,297				515	10/25/2033
92939G-AA-5	WFLD Mortgage Tr CMBS Ser 2014-MONT Cl A 3.755% 08/10/31		12/01/2024	Paydown		522,863	522,863	544,166	524,510		(1,647)		(1,647)		522,863				13,532	08/10/2031
92840V-AD-4	Vistra Operations Co LLC 1st Lien 3.550% 07/15/24		07/15/2024	Maturity		1,330,000	1,330,000	1,380,447	1,337,601		(7,601)		(7,601)		1,330,000				47,216	07/15/2024
93934F-CM-2	Washington Mutual MSC Mtg PT RMBS Ser 2005-8 Cl 1A8 5.500% 10/25/35		12/25/2024	Paydown		2,361	2,976	3,000	2,985		(1)		(1)		2,984		(624)	(624)	106	10/25/2035
94978#-AU-1	Wells Fargo Bank Northwest NA CTL MWRA Ls Bkd Ln 7.380% 05/15/32		12/15/2024	Redemption 100.0000		65,812	65,812	68,905	66,968		(1,156)		(1,156)		65,812				2,660	05/15/2032
95002X-BA-2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C57 Cl A1 0.903% 08/15/53		12/01/2024	Paydown		339,582	339,582	339,573	339,499		83		83		339,582				1,673	08/15/2053
96188#-AA-6	WETT Holdings LLC Sr Sec Nt 4.310% 12/18/24		07/01/2024	Call 100.0000		9,466,667	9,466,667	9,466,667	9,466,667						9,466,667				205,140	12/18/2024
96188#-AA-6	WETT Holdings LLC Sr Sec Nt 4.310% 12/18/24		06/30/2024	Redemption 100.0000		133,333	133,333	133,333	133,333						133,333				2,155	12/18/2024
96328G-BG-1	Wheels Fleet Lease Funding LLC ABS Ser 23-2A Cl A 6.460% 08/18/38		12/18/2024	Paydown		2,652,609	2,652,609	2,652,265	2,652,276		333		333		2,652,609				143,554	08/18/2038
963320-AR-7	Whirlpool Corp Sr Nt 4.000% 03/01/24		03/01/2024	Various		16,600,000	16,600,000	17,235,652	16,614,308		(14,308)		(14,308)		16,600,000				332,000	03/01/2024
988462-AA-5	Yukon IV Sr Nt 6.000% 12/31/31		03/29/2024	Direct		338,731	338,731	338,731	338,731						338,731					12/31/2031
98877D-AC-9	ZF NA Capital Sr Nt 4.750% 04/29/25		04/04/2024	Various		10,010,678	10,150,000	10,317,213	10,143,913		1,051		1,051		10,144,964		(134,286)	(134,286)	171,303	04/29/2025
00908P-AA-5	Air Canada LBASS EETC Ser 2017-1AA 3.300% 07/15/31	A	07/15/2024	Redemption 100.0000		435,200	435,200	435,200	435,200						435,200				10,771	07/15/2031
00908P-AB-3	Air Canada LBASS PTT Ser 2017-1A 3.550% 07/15/31	A	07/15/2024	Redemption 100.0000		444,416	444,416	442,158	442,637		1,779		1,779		444,416				11,833	07/15/2031
00909U-AA-3	Air Canada LBASS EETC Ser 2020-2B 9.000% 10/01/25	A	10/01/2024	Redemption 100.0000		219,118	219,118	244,043	232,563		(13,445)		(13,445)		219,118				14,790	10/01/2025
136375-CD-2	Canadian Natl RR Co Sr Nt 2.950% 11/21/24		11/21/2024	Maturity		17,000,000	17,000,000	16,816,400	16,981,401		18,599		18,599		17,000,000				501,500	11/21/2024
36168Q-AJ-3	GFL Environmental Inc Sec Nt 4.250% 06/01/25	A	06/17/2024	Call 100.0000		2,000,000	2,000,000	1,922,829	1,937,537		19,627		19,627		1,957,164		42,836	42,836	46,278	06/01/2025
000000-00-0	Abu Dhabi Natl Energy Sr Nt 3.875% 05/06/24	D	05/06/2024	Maturity		4,930,000	4,930,000	4,977,825	4,938,617		(8,617)		(8,617)		4,930,000				95,519	05/06/2024
000000-00-0	Mdgh Gmtn Rsc LTD Sr Nt 2.500% 11/07/24	D	11/07/2024	Maturity		2,000,000	2,000,000	2,012,500	2,003,690		(3,690)		(3,690)		2,000,000				50,000	11/07/2024
000000-00-0	Development Bank of Kazakhstan Sr Nt 5.750% 05/12/25	D	04/17/2024	Call 97.0000		2,910,000	3,000,000	3,015,000	3,007,859		(1,645)		(1,645)		3,006,214				68,066	05/12/2025
00217G-AA-1	Aptiv PLC / Aptiv Corp Sr Nt 2.396% 02/18/25	D	09/19/2024	Call 100.0000		1,500,000	1,500,000	1,425,540	1,444,747		34,675		34,675		1,479,422		20,578	20,578	39,035	02/18/2025
05578Q-AB-9	BPCE SA Sub Nt 5.150% 07/21/24	D	07/21/2024	Maturity		2,000,000	2,000,000	2,054,800	2,005,752		(5,752)		(5,752)		2,000,000				103,000	07/21/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
11042C-AA-8	British Airways PTC Ser 2021-1 A PPT 2.900% 09/15/36	C	12/15/2024	Redemption 100.0000		864,666	864,666	864,666	864,666						864,666				15,756	09/15/2036
11042T-AA-1	British Airways Plc EETC 3.800% 09/20/31	C	12/20/2024	Redemption 100.0000		653,949	653,949	653,949	653,949						653,949				15,605	09/20/2031
11043X-AA-1	British Airways Plc EETC 3.300% 06/15/34	C	12/15/2024	Redemption 100.0000		259,154	259,154	259,154	259,154						259,154				5,387	06/15/2034
404280-CS-6	HSBC Holdings PLC Sr Nt Fix to Float 5/24 4.531% 05/24/25	D	05/24/2024	Call 100.0000		3,340,000	3,340,000	3,340,000	3,340,000						3,340,000				16,299	05/24/2025
465077-AK-1	Israel Electric Corp LTD Sec Nt 5.000% 11/12/24	D	11/12/2024	Maturity		2,000,000	2,000,000	2,072,500	2,024,985		(24,985)		(24,985)		2,000,000				100,000	11/12/2024
822582-BF-8	Shell International Finance Sr Nt 4.375% 05/11/45	C	10/08/2024	Various		28,429,190	28,000,000	28,477,788	28,410,875		(9,685)		(9,685)		28,401,190		28,000	28,000	1,112,708	05/11/2045
822582-CD-2	Shell International Finance Sr Nt 2.375% 11/07/29	D	10/08/2024	Tax Free Exchange		405,306	400,000	408,144	405,639		(733)		(733)		404,906		400	400	8,735	11/07/2029
822582-CG-5	Shell International Finance Sr Nt 2.750% 04/06/30	D	10/08/2024	Tax Free Exchange		1,236,330	1,200,000	1,256,388	1,239,943		(4,812)		(4,812)		1,235,130		1,200	1,200	33,183	04/06/2030
870674-AA-6	Sweihan PV Power Co Sec Nt 3.625% 01/31/49	D	07/31/2024	Redemption 100.0000		188,160	188,160	178,125	178,748		9,412		9,412		188,160				4,111	01/31/2049
89153V-AL-3	Total Capital Intl SA Nt 3.750% 04/10/24	D	04/10/2024	Maturity		2,000,000	2,000,000	2,047,780	2,001,536		(1,536)		(1,536)		2,000,000				37,500	04/10/2024
92857W-BK-5	Vodafone Group PLC Sr Nt 4.375% 05/30/28	D	10/23/2024	Barclays Capital Inc		9,990,700	10,000,000	9,870,100	9,935,479		10,933		10,933		9,946,412		44,288	44,288	393,750	05/30/2028
BT4389-51-1	Sweihan PV Power Co PJSC Nt 3.625% 01/31/49	D	07/31/2024	Redemption 100.0000		92,160	92,160	77,530	78,150		14,010		14,010		92,160				2,014	01/31/2049
E5311L-AA-9	QEnergy Solar (Project Iron) Sr Sec Nt Fortin Blackrock 2.300% 12/31/38	B	12/31/2024	Redemption 100.0000		991,386	991,386	1,036,240	1,039,441					(3,201)	991,386	(44,853)		(44,853)	17,358	12/31/2038
E5311L-AB-7	QEnergy Solar (Project Iron) Sr Sec Nt Fortini Blackrock 2.300% 12/31/38	B	12/31/2024	Redemption 100.0000		289,148	289,148	305,959	303,158					2,801	289,148	(16,811)		(16,811)	5,061	12/31/2038
G4588#-BQ-3	Intermediate Capital Group Plc Sr Nt 4.760% 04/24/24	D	04/24/2024	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				238,000	04/24/2024
G6076#-AA-3	Midland Motorways Grp Ltd (M6) Sr Sec Nt (GBP) 3.120% 12/31/42	B	12/31/2024	Redemption 100.0000		1,487,799	1,199,333	1,273,415	1,215,371					58,044	1,199,333	214,385		214,385	30,680	12/31/2042
G8729*-AA-4	Meter Serve (Holdco2) Limited Sr Nt IFM 5.620% 03/31/38	B	12/31/2024	Redemption 100.0000		1,073,805	1,073,805	1,029,848	1,056,571					(26,723)	1,073,805	43,957		43,957	30,886	03/31/2038
G9369*-AA-7	Viridor Energy Group Limited Sr Secured Nt 2.900% 03/31/43	B	09/30/2024	Redemption 100.0000		266,709	266,709	272,817	261,558					11,259	266,709	(6,108)		(6,108)	5,661	03/31/2043
L2836*-AA-1	EHI Int Fin Sarl Gtd Sr Nt Ser 2015-C 1.966% 02/05/24	B	02/05/2024	Maturity		37,600,500	37,600,500	40,183,500	38,636,500					1,547,000	37,600,500	(2,583,000)		(2,583,000)	375,234	02/05/2024
M00020-AA-1	ACWA Power Mgmt Invst Sec Nt 5.950% 12/15/39	D	12/15/2024	Redemption 100.0000		284,369	284,369	341,951	328,032		(43,663)		(43,663)		284,369				12,597	12/15/2039
N7591#-AA-9	Rotterdam World Gateway BV Sr Sec Nt 2.470% 03/31/36	B	12/31/2024	Redemption 100.0000		1,208,173	1,208,173	1,407,797	1,265,424					142,373	1,208,173	(199,624)		(199,624)	22,029	03/31/2036
P3596#-AA-1	EVM Energia del Valle de MX Sr Sec Nt IFM 6.190% 06/30/37	D	12/31/2024	Redemption 100.0000		794,021	794,021	794,021	794,021						794,021				36,596	06/30/2037
Q0458*-AF-6	AquaSure Finance Pty Ltd Sr Sec Nt 4.320% 01/12/34	D	07/12/2024	Redemption 100.0000		625,859	625,859	625,859	625,859						625,859				20,278	01/12/2034
Q3974*-AA-6	GIP Capricorn Finco Pty Ltd Sec Nt 3.110% 12/31/34	D	03/31/2024	Redemption 100.0000		44,558	44,558	41,031	41,104		3,453		3,453		44,558				346	12/31/2034
Q3974@-AA-4	GIP Titanium Finco Pty Ltd. Sr Nt 2.800% 03/31/36	D	12/31/2024	Redemption 100.0000		1,183,724	1,183,724	1,183,724	1,183,724						1,183,724				20,733	03/31/2036
Q8806@-AA-7	TEC Hedland Pty Sr Sec Nt 4.070% 06/30/42	B	12/31/2024	Redemption 100.0000		423,066	423,066	458,929	439,200					19,729	423,066	(35,862)		(35,862)	7,386	06/30/2042
Y5008*-AA-2	Knausen Holding LLC Sec Nt 5.690% 07/15/27	D	10/15/2024	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				106,332	07/15/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,186,472,929	2,207,982,995	2,198,441,160	2,198,950,868	46,929	2,225,820	7,789,349	(5,516,600)	1,751,282	2,192,269,172	(2,627,916)	(5,963,788)	(8,591,704)	95,571,959	XXX
000000-00-0	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 3 10.838% 03/01/28		01/31/2024	Tax Free Exchange		27,317	27,317	27,317	27,317						27,317				222	03/01/2028
000000-00-0	Wellsky (Project Ruby) 1st Lien Term Ln Nt 1 10.079% 03/10/28		01/31/2024	Redemption 100.0000		2,962,500	2,962,500	2,962,500	2,962,500						2,962,500				60,096	03/10/2028
000000-00-0	Excelitas Delayed Draw Nt 2 10.187% 08/02/28		04/29/2024	Redemption 100.0000		69,834	69,834	69,834	69,834						69,834				2,017	08/02/2028
000000-00-0	Excelitas Delayed Draw Nt 2 10.187% 08/02/28		05/07/2024	Tax Free Exchange		315,805	315,805	315,805	315,805						315,805				22,418	08/02/2028
000000-00-0	Sonny's Enterprises LLC Restated DD Term Ln Nt 1 10.172% 08/05/28		12/31/2024	Redemption 100.0000		1,375	1,375	1,375	1,375						1,375				134	08/05/2028
000000-00-0	Patriot Growth Insurance Svcs Term Ln Nt 8 9.975% 10/16/28		01/02/2024	Redemption 100.0000		2,330	2,330	2,330	2,330						2,330					10/16/2028
000000-00-0	Orion Group 2nd Amendment DD Term Ln Nt 1 11.147% 08/10/29		01/18/2024	Redemption 0.0000															(35)	08/10/2029
000000-00-0	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 3 9.938% 10/31/29		01/31/2024	Tax Free Exchange		349,914	349,914	349,914	349,914						349,914				3,668	10/31/2029
000000-00-0	Vistra Operations Co LLC Term Ln B Nt 1 6.345% 12/20/30		05/17/2024	Various		9,552,289	9,573,362	9,547,640	9,547,652		619		619		9,548,271		4,017	4,017	163,634	12/20/2030
000000-00-0	Vistra Operations Co LLC Term Ln B Nt 1 6.345% 12/20/30		03/28/2024	Redemption 100.0000		11,567	11,567	11,539	11,539		28		28		11,567				165	12/20/2030
00435U-AB-4	Worldwide Express Inc Initial Term Ln Nt 1 8.590% 07/26/28		09/30/2024	Redemption 100.0000		84,975	84,975	84,258	84,449		526		526		84,975				4,176	07/26/2028
00435U-AB-4	Worldwide Express Inc Initial Term Ln Nt 1 8.590% 07/26/28		12/06/2024	Tax Free Exchange		10,962,608	11,018,425	10,925,457	10,950,285		12,322		12,322		10,962,608				1,135,104	07/26/2028
023588-AA-0	AmerCareRoyal LLC Term Ln Nt 1 11.002% 11/25/25		09/11/2024	Redemption 100.0000		1,570,125	1,570,125	1,539,738	1,557,453		12,672		12,672		1,570,125				152,084	11/25/2025
029227-A*-6	American Renal Holdings Inc Term Ln Nt 1 10.679% 01/25/27		12/31/2024	Redemption 100.0000		50,000	50,000	48,750	49,246		754		754		50,000				3,760	01/25/2027
03937*-AB-8	Arcfield Acquistion Corp Term Ln Nt 1 10.840% 08/04/29		10/28/2024	Redemption 100.0000		435,858	435,858	435,858	435,858						435,858				49,813	08/04/2029
03957N-AB-2	Archkey Holdings 1st Lien Term Ln Nt 6 9.709% 06/29/28		11/01/2024	Redemption 100.0000		16,617,500	16,617,500	16,494,650	16,501,244		116,256		116,256		16,617,500				1,507,886	06/29/2028
040094-AA-2	Ares PCS II Rated Note Class A Senior Note 3.834% 11/10/33		11/29/2024	Redemption 100.0000		821,238	821,238	821,238	821,238						821,238				46,758	11/10/2033
040094-AB-0	Ares PCS II Rated Note Class B Senior Note 4.947% 04/09/33		11/29/2024	Redemption 100.0000		302,223	302,223	302,223	302,223						302,223				35,067	04/09/2033
05613@-AA-4	TVG-BHG Incremental Term Ln Nt 1 9.721% 06/19/25		08/02/2024	Redemption 100.0000		862	862	862	862						862				72	06/19/2025
05613@-AB-2	TVG-BHG 3rd Amendment Term Ln Nt 1 9.721% 06/19/25		08/02/2024	Redemption 100.0000		9,389	9,389	9,389	9,389						9,389				783	06/19/2025
05642@-AA-9	BDO USA PC Term Ln Nt 1 10.345% 08/31/28		12/31/2024	Redemption 100.0000		29,559	29,559	28,968	28,997		562		562		29,559				2,100	08/31/2028
08579J-BG-6	Berry Plastics Corp Term Ln Z Nt 1 6.688% 07/01/26		09/27/2024	Redemption 100.0000		1,147,679	1,147,679	1,148,622	1,148,167		(488)		(488)		1,147,679				35,841	07/01/2026
09032@-AB-7	Boats Group LLC Term Ln Nt 1 11.649% 02/18/26		04/26/2024	Redemption 100.0000		1,955,000	1,955,000	1,906,125	1,927,247		27,753		27,753		1,955,000				97,092	02/18/2026
10139#-AA-7	Bottomline Technologies Inc Term Ln Nt 2 9.694% 05/14/29		12/31/2024	Redemption 100.0000		30,000	30,000	30,000	30,000						30,000				2,024	05/14/2029
12745#-AA-9	Spectrum Auto (CC SAG Acq) New Term Ln Nt 1 10.193% 06/29/28		12/31/2024	Redemption 100.0000		21,251	21,251	20,933	21,000		251		251		21,251				1,470	06/29/2028
12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 1 10.193% 06/29/28		12/31/2024	Redemption 100.0000		4,827	4,827	4,827	4,827						4,827				344	06/29/2028
12749#-AA-5	CPI Buyer LLC Term Ln Nt 1 10.276% 11/01/28		12/31/2024	Redemption 100.0000		22,835	22,835	22,835	22,835						22,835				1,608	11/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 3 10.228% 11/01/28		12/31/2024	Redemption 100.0000		836	836	836	836						836				59	11/01/2028
12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 1 10.276% 11/01/28		12/31/2024	Redemption 100.0000		684	684	684	684						684				54	11/01/2028
12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 2 10.418% 11/01/28		12/31/2024	Redemption 100.0000		713	713	713	713						713				50	11/01/2028
14078@-AA-4	Capstone Logistics Acq 1st Lien Term Ln Nt 1 9.207% 11/12/27		06/28/2024	Redemption 100.0000		25,010	25,010	24,778	24,861		149		149		25,010				854	11/12/2027
14078@-AA-4	Capstone Logistics Acq 1st Lien Term Ln Nt 1 9.207% 11/12/27		10/15/2024	Tax Free Exchange		4,803,273	4,826,838	4,782,246	4,798,095		5,179		5,179		4,803,273				407,386	11/12/2027
14078@-AB-2	Capstone Logistics Acq Delayed Draw Term Ln Nt 1 9.207% 11/12/27		06/28/2024	Redemption 100.0000		1,456	1,456	1,456	1,456						1,456				50	11/12/2027
14078@-AB-2	Capstone Logistics Acq Delayed Draw Term Ln Nt 1 9.207% 11/12/27		10/15/2024	Tax Free Exchange		283,192	283,192	283,192	283,192						283,192				23,557	11/12/2027
14845H-AE-2	Castle Management Term Ln Nt 2 10.098% 10/30/29		12/31/2024	Redemption 100.0000		30,000	30,000	29,794	29,798		202		202		30,000				2,278	10/30/2029
14880B-AH-4	Catalent Pharma Solutions Inc Term Ln B-3 Nt 1 6.471% 02/22/28		09/12/2024	JP Morgan Securities LLC		2,996,250	3,000,000	3,001,597	3,000,902		(133)		(133)		3,000,769		(4,519)	(4,519)	151,440	02/22/2028
14880B-AH-4	Catalent Pharma Solutions Inc Term Ln B-3 Nt 1 6.471% 02/22/28		12/18/2024	Various		1,716,259	1,716,259	1,717,172	1,716,775		(516)		(516)		1,716,259				138,017	02/22/2028
24531#-AC-8	Del Real Holdco Term Ln Nt 1 12.179% 03/28/28		11/13/2024	Various		5,579,196	5,579,196	5,427,047	5,441,078		138,118		138,118		5,579,196				709,772	03/28/2028
28259H-AC-5	EisnerAmper Term Ln B Nt 1 9.357% 07/28/28		02/28/2024	Redemption 100.0000		413,430	413,430	395,266	398,794		14,636		14,636		413,430				7,503	07/28/2028
28259H-AD-3	EisnerAmper Term Ln B Add On Nt 1 9.595% 07/28/28		02/28/2024	Redemption 100.0000		2,218,535	2,218,535	2,155,947	2,165,770		52,765		52,765		2,218,535				40,260	07/28/2028
28414B-AF-3	Elanco Animal Health Inc Term Ln Nt 1 6.403% 08/01/27		12/31/2024	Redemption 100.0000		1,893,747	1,893,747	1,902,852	1,899,029		(5,282)		(5,282)		1,893,747				87,572	08/01/2027
29279U-AB-2	Endure Digital Inc Term Ln Nt 1 8.459% 02/10/28		07/30/2024	JP Morgan Securities LLC		9,496,300	10,670,000	10,616,650	10,633,928		4,121		4,121		10,638,049		(1,141,749)	(1,141,749)	812,470	02/10/2028
29279U-AB-2	Endure Digital Inc Term Ln Nt 1 8.459% 02/10/28		06/28/2024	Redemption 100.0000		55,000	55,000	54,725	54,814		186		186		55,000				3,135	02/10/2028
29482Y-A*-2	Erickson Inc Revolver Nt 1 12.544% 06/27/26		05/01/2024	Redemption 100.0000		8,453,217	8,453,217	8,320,113	8,349,751		103,466		103,466		8,453,217				539,756	06/27/2026
30068*-AB-2	Excelitas Term Ln Nt 1 10.372% 08/13/29		11/27/2024	Guggenheim Securities LLC		1,087,949	1,090,991	1,077,259	1,079,241		1,715		1,715		1,080,956		6,993	6,993	113,247	08/13/2029
30068*-AB-2	Excelitas Term Ln Nt 1 10.372% 08/13/29		04/29/2024	Redemption 100.0000		794,362	794,362	784,988	786,342		8,020		8,020		794,362				24,330	08/13/2029
33939N-AC-0	Flexsys Inc Term Ln Nt 1 9.840% 11/01/28		09/13/2024	RBC Capital Markets LLC		4,449,088	5,376,250	5,087,277	5,293,187		6,270	212,181	(205,911)		5,087,277		(638,189)	(638,189)	391,354	11/01/2028
33939N-AC-0	Flexsys Inc Term Ln Nt 1 9.840% 11/01/28		06/28/2024	Redemption 100.0000		27,500	27,500	26,486	27,075		968	543	425		27,500				1,127	11/01/2028
34068G-AH-5	Florida Food Products New Term Ln Nt 1 9.357% 10/18/28		12/31/2024	Redemption 100.0000		30,000	30,000	28,200	28,502		1,498		1,498		30,000				1,839	10/18/2028
36457W-AD-3	Galway Insurance Hold Inc Term Ln Nt 1 9.679% 09/29/28		09/30/2024	Redemption 100.0000		487,591	487,591	487,591	487,591						487,591				26,320	09/29/2028
36457W-AD-3	Galway Insurance Hold Inc Term Ln Nt 1 9.679% 09/29/28		10/24/2024	Tax Free Exchange		4,064,433	4,064,433	4,064,433	4,064,433						4,064,433				360,823	09/29/2028
37147Y-AB-7	Generation Bridge Northeast LL Term Ln B Nt 1 7.857% 08/07/29		04/19/2024	Redemption 100.0000		14,732	14,732	14,585	14,591		141		141		14,732				199	08/07/2029
37147Y-AB-7	Generation Bridge Northeast LL Term Ln B Nt 1 7.857% 08/07/29		04/24/2024	Tax Free Exchange		13,662,955	13,789,434	13,651,540	13,657,163		5,793		5,793		13,662,955				453,083	08/07/2029
38362*-AA-0	GovCIO Buyer Com Term Ln Nt 1 9.605% 08/18/27		07/09/2024	Redemption 100.0000		981,186	981,186	981,186	981,186						981,186				52,536	08/18/2027
40178@-AA-8	Guidehouse Inc Term Ln Nt 1 10.095% 10/16/28		12/31/2024	Redemption 100.0000		21,784	21,784	21,784	21,784						21,784				1,763	10/16/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
40467A-AH-2	HAH Group Holding Incremental DD Term Ln Nt 1 9.467% 10/29/27		06/28/2024	Redemption 100.0000		15,152	15,152	14,470	14,550		602		602		15,152				475	10/29/2027
40467A-AH-2	HAH Group Holding Incremental DD Term Ln Nt 1 9.467% 10/29/27		09/24/2024	Tax Free Exchange		2,865,991	2,965,079	2,831,651	2,847,330		18,660		18,660		2,865,991				276,588	10/29/2027
41781@-AE-7	Harvey Tool Co LLC New Term Ln Nt 1 9.857% 10/26/27		06/28/2024	Redemption 100.0000		8,224	8,224	8,224	8,224						8,224				341	10/26/2027
41781@-AF-4	Harvey Tool Co LLC 2021 Delayed Draw Term Ln Nt 3 9.975% 10/26/27		09/30/2024	Redemption 100.0000		1,918	1,918	1,918	1,918						1,918				108	10/26/2027
41781@-AF-4	Harvey Tool Co LLC 2021 Delayed Draw Term Ln Nt 3 9.975% 10/26/27		10/24/2024	Tax Free Exchange		128,881	128,881	128,881	128,881						128,881				11,790	10/26/2027
42327@-AA-4	Orion Group 2nd Amendment Term Ln Nt 1 10.575% 03/19/27		10/29/2024	Guggenheim Securities LLC		1,032,522	1,032,522	997,029	1,000,037		7,300		7,300		1,007,337		25,185	25,185	104,477	03/19/2027
42327@-AA-4	Orion Group 2nd Amendment Term Ln Nt 1 10.575% 03/19/27		09/30/2024	Redemption 100.0000		7,826	7,826	7,557	7,580		246		246		7,826				485	03/19/2027
42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 2 10.867% 03/19/27		10/29/2024	Guggenheim Securities LLC		103,877	103,877	103,877	103,877						103,877				10,381	03/19/2027
42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 2 10.867% 03/19/27		09/30/2024	Redemption 100.0000		471	471	471	471						471				36	03/19/2027
42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 4 10.985% 08/10/29		03/28/2024	Tax Free Exchange		313,043	313,043	313,043	313,043						313,043				17,319	08/10/2029
42958#-AG-5	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 1 9.970% 10/31/29		12/31/2024	Redemption 100.0000		12,442	12,442	12,442	12,442						12,442				838	10/31/2029
44958Q-A*-3	IG Investments Holdings LLC Term Ln Nt 1 10.685% 09/22/28		09/30/2024	Redemption 100.0000		3,368	3,368	3,307	3,317		50		50		3,368				358	09/22/2028
44958Q-A*-3	IG Investments Holdings LLC Term Ln Nt 1 10.685% 09/22/28		11/11/2024	Tax Free Exchange		1,296,728	1,313,367	1,289,650	1,293,821		2,907		2,907		1,296,728				157,883	09/22/2028
45173J-AQ-7	Coherent Co Term Ln B Nt 1 7.095% 07/01/29		03/28/2024	Redemption 100.0000		106,809	106,809	106,298	106,340		469		469		106,809				1,311	07/01/2029
45173J-AQ-7	Coherent Co Term Ln B Nt 1 7.095% 07/01/29		04/12/2024	Tax Free Exchange		5,511,686	5,535,037	5,508,545	5,510,741		945		945		5,511,686				138,454	07/01/2029
45778E-AG-9	Innophos Holdings Term Ln Nt 1 7.607% 02/07/27		03/05/2024	RBC Capital Markets LLC		12,363,413	12,512,500	12,449,937	12,478,493		1,378		1,378		12,479,871		(116,459)	(116,459)	179,352	02/07/2027
485921-AC-4	20 Gates Kapitus Revolver Class A-3 Revolving Note 8.477% 09/10/32		12/27/2024	Redemption 100.0000		5,133,600	5,133,600	5,133,600	5,133,600						5,133,600				460,814	09/10/2032
50249@-AA-2	Ardurra Group Inc Delayed Draw Term Ln Nt 1 10.729% 02/01/30		12/31/2024	Redemption 100.0000		8,799	8,799	8,785	8,786		13		13		8,799				417	02/01/2030
50249@-AA-2	Ardurra Group Inc Delayed Draw Term Ln Nt 1 10.729% 02/01/30		01/09/2024	Tax Free Exchange		637,209	642,528	637,046	637,196		13		13		637,209				700	02/01/2030
50249@-AC-8	Ardurra Group Inc Term Ln Nt 1 10.971% 02/01/30		12/31/2024	Redemption 100.0000		63,793	63,793	62,517	62,628		1,165		1,165		63,793				4,991	02/01/2030
552462-B#-9	Lytx Delayed Draw Term Ln Nt 1 11.195% 02/28/28		06/13/2024	Redemption 100.0000		502,345	502,345	499,967	500,674		1,671		1,671		502,345				27,782	02/28/2028
552462-B@-1	Lytx Term Ln Nt 1 11.207% 02/28/28		06/13/2024	Redemption 100.0000		1,428,634	1,428,634	1,402,235	1,411,664		16,970		16,970		1,428,634				79,009	02/28/2028
55340#-AG-4	MB2 Dental Solutions LLC Tranche 3 DD Term Ln Nt 1 10.425% 11/25/28		02/13/2024	Redemption 100.0000		2,968,833	2,968,833	2,961,987	2,962,612		6,221		6,221		2,968,833				43,433	11/25/2028
55392*-AA-8	MBS Services 1st Lien Term Ln Nt 1 11.489% 02/26/26		12/31/2024	Redemption 100.0000		25,984	25,984	25,486	25,773		211		211		25,984				1,400	02/26/2026
56658@-AJ-4	Margaritaville Holdings LLC Dalayed Draw Term Ln Nt 1 9.179% 06/17/27		12/31/2024	Redemption 100.0000		1,896	1,896	1,896	1,896						1,896				126	06/17/2027
58474*-AA-3	Medical Device Inc Term Ln Nt 1 11.258% 07/11/29		09/30/2024	Redemption 100.0000		20,835	20,835	20,366	20,390		445		445		20,835				1,270	07/11/2029
66255U-AD-8	Project North Star Term Ln Nt 1 10.559% 05/03/29		12/31/2024	Redemption 100.0000		20,522	20,522	20,347	20,368		153		153		20,522				1,514	05/03/2029
67098@-AG-5	OIS Management Services Term Ln Nt 1 10.175% 11/16/28		12/31/2024	Redemption 100.0000		100,000	100,000	98,000	98,269		1,731		1,731		100,000				6,998	11/16/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
670980-AH-3	OIS Management Services Delayed Draw Term Ln Nt 5 10.175% 11/10/28		09/30/2024	Redemption 100.0000		7,119	7,119	7,119	7,119						7,119				348	11/10/2028
670980-AH-3	OIS Management Services Delayed Draw Term Ln Nt 5 10.175% 11/10/28		09/30/2024	Tax Free Exchange		1,677,114	1,677,114	1,677,114	1,677,114						1,677,114				104,838	11/10/2028
670980-AH-3	OIS Management Services Delayed Draw Term Ln Nt 1 10.179% 11/10/28		12/31/2024	Redemption 100.0000		13,955	13,955	13,955	13,955						13,955				1,003	11/10/2028
670980-AH-3	OIS Management Services Delayed Draw Term Ln Nt 6 10.278% 11/10/28		09/30/2024	Redemption 100.0000		5,693	5,693	5,693	5,693						5,693				347	11/10/2028
670980-AH-3	OIS Management Services Delayed Draw Term Ln Nt 6 10.278% 11/10/28		09/30/2024	Tax Free Exchange		750,102	750,102	750,102	750,102						750,102				73,109	11/10/2028
677778-AA-5	Oil Changer Inc Term Ln Nt 1 11.508% 02/08/27		12/31/2024	Redemption 100.0000		20,736	20,736	20,321	20,443		293		293		20,736				1,707	02/08/2027
677778-AA-5	Oil Changer Inc Term Ln Nt 1 11.508% 02/08/27		12/19/2024	Tax Free Exchange		214,127	216,325	211,999	213,273		854		854		214,127				27,312	02/08/2027
677778-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 5 11.256% 02/08/27		12/18/2024	Guggenheim Securities LLC		225,241	227,177	227,177	227,177						227,177		(1,936)	(1,936)	30,884	02/08/2027
677778-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 5 11.256% 02/08/27		09/30/2024	Redemption 100.0000		1,738	1,738	1,738	1,738						1,738				151	02/08/2027
677778-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 6 11.385% 02/08/27		02/20/2024	Tax Free Exchange		144,979	144,979	144,979	144,979						144,979				4,842	02/08/2027
677778-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 4 11.414% 02/08/27		12/18/2024	Guggenheim Securities LLC		344,506	347,466	347,466	347,466						347,466		(2,960)	(2,960)	43,188	02/08/2027
677778-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 4 11.414% 02/08/27		09/30/2024	Redemption 100.0000		2,658	2,658	2,658	2,658						2,658				194	02/08/2027
677778-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 7 11.556% 02/08/27		12/18/2024	Guggenheim Securities LLC		651,921	657,523	650,948	651,419		1,677		1,677		653,096		(1,175)	(1,175)	68,495	02/08/2027
677778-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 7 11.556% 02/08/27		12/31/2024	Redemption 100.0000		7,413	7,413	7,339	7,345		69		69		7,413				571	02/08/2027
677778-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 2 11.195% 02/08/27		03/29/2024	Redemption 100.0000		932	932	928	928		4		4		932				38	02/08/2027
677778-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 2 11.195% 02/08/27		04/30/2024	Tax Free Exchange		365,941	367,413	365,628	365,813		127		127		365,941				19,118	02/08/2027
677778-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 1 11.247% 02/08/27		03/28/2024	Redemption 100.0000		222	222	222	222						222				8	02/08/2027
677778-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 1 11.247% 02/08/27		05/21/2024	Tax Free Exchange		87,529	87,529	87,529	87,529						87,529				3,881	02/08/2027
677778-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 4 11.396% 02/08/27		03/28/2024	Redemption 100.0000		2,246	2,246	2,232	2,233		13		13		2,246				83	02/08/2027
677778-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 4 11.396% 02/08/27		05/21/2024	Tax Free Exchange		880,584	885,238	879,602	880,026		558		558		880,584				49,580	02/08/2027
677778-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 7 11.403% 02/08/27		03/28/2024	Redemption 100.0000		188	188	188	188						188				9	02/08/2027
677778-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 7 11.403% 02/08/27		05/21/2024	Tax Free Exchange		73,974	73,974	73,974	73,974						73,974				5,073	02/08/2027
677778-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 3 11.425% 02/08/27		03/29/2024	Redemption 100.0000		194	194	194	194						194				9	02/08/2027
677778-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 3 11.425% 02/08/27		05/21/2024	Tax Free Exchange		76,303	76,303	76,303	76,303						76,303				5,139	02/08/2027
677778-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 5 11.540% 02/08/27		03/28/2024	Redemption 100.0000		1,791	1,791	1,791	1,791						1,791				72	02/08/2027
677778-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 5 11.540% 02/08/27		05/21/2024	Tax Free Exchange		705,802	705,802	705,802	705,802						705,802				42,297	02/08/2027
693948-AF-4	Partstown 1st Lien Term Ln Nt 1 10.829% 11/01/28		04/09/2024	Redemption 100.0000		2,114,465	2,114,465	2,077,250	2,081,041		33,425		33,425		2,114,465				85,644	11/01/2028
694288-AA-5	Pye Barker Company 1st Lien DD Term Ln Nt 1 10.164% 11/26/27		05/24/2024	Redemption 100.0000		5,895,554	5,895,554	5,863,897	5,871,327		24,226		24,226		5,895,554				264,140	11/26/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69575E-AG-4	Wesco Group Term Ln B-1 Nt 1 10.340% 10/06/28		10/09/2024	Redemption 99.9764		2,969,300	2,970,000	2,880,900	2,893,960		75,340		75,340		2,969,300				313,211	10/06/2028
70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 1 10.135% 10/16/28		12/31/2024	Redemption 100.0000		9,289	9,289	9,289	9,289						9,289				494	10/16/2028
70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 2 10.173% 10/16/28		12/31/2024	Tax Free Exchange		247,801	247,801	247,801	247,801						247,801				26,621	10/16/2028
72584D-AF-1	Yum Brands New Term Ln B Nt 1 6.246% 03/15/28		12/31/2024	Redemption 100.0000		22,784	22,784	22,884	22,850		(66)		(66)		22,784				1,034	03/15/2028
73181@-AA-4	Peach State Labs Inc Sr Sec Term Ln Nt 1 11.471% 10/02/25		01/03/2024	Redemption 100.0000		8,679	8,679	8,642	8,658		20		20		8,679				224	10/02/2025
74276U-AC-9	Unison (Prism Parent) 1st Lien Term Ln Nt 1 10.132% 09/19/28		12/31/2024	Redemption 100.0000		24,000	24,000	23,460	23,431		569		569		24,000				1,697	09/19/2028
74743*-AA-5	Quail Buyer Inc Term Ln Nt 1 9.774% 10/01/27		12/31/2024	Redemption 100.0000		24,347	24,347	24,347	24,347						24,347				1,679	10/01/2027
76090D-AF-9	Retail Services WIS Corp Intial Term Ln Nt 1 12.829% 05/20/25		07/15/2024	Redemption 100.0000		5,063,276	5,063,276	4,967,074	5,021,043		42,233		42,233		5,063,276				396,672	05/20/2025
78065L-AD-3	Lincoln Property Company Term Ln B Nt 1 9.595% 02/02/29		12/31/2024	Redemption 100.0000		50,000	50,000	49,000	49,110		890		890		50,000				3,290	02/02/2029
78431@-AD-5	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1 11.175% 12/15/25		12/17/2024	Redemption 100.0000		118,444	118,444	117,002	117,921		523		523		118,444				7,226	12/15/2025
78448*-AA-4	Eyesouth LLC 1st Lien Term Ln B Nt 1 10.077% 10/05/29		12/31/2024	Redemption 100.0000		25,109	25,109	24,792	24,831		278		278		25,109				1,807	10/05/2029
78448*-AB-2	Eyesouth LLC 1st Lien Dalayed Draw Nt 1 10.207% 10/05/29		12/31/2024	Redemption 100.0000		2,501	2,501	2,488	2,488		12		12		2,501				193	10/05/2029
78448*-AB-2	Eyesouth LLC 1st Lien Dalayed Draw Nt 4 10.225% 10/05/29		09/30/2024	Redemption 100.0000		544	544	544	544						544				32	10/05/2029
78448*-AB-2	Eyesouth LLC 1st Lien Dalayed Draw Nt 3 10.403% 10/05/29		12/31/2024	Redemption 100.0000		78	78	78	78						78				6	10/05/2029
78458*-AA-1	SHD Finance Term Ln Nt 1 10.585% 10/30/29		12/31/2024	Redemption 100.0000		20,106	20,106	19,704	19,712		394		394		20,106				2,139	10/30/2029
82890*-AA-9	SimpliSafe Inc Term Ln Nt 1 10.803% 05/02/28		12/31/2024	Redemption 100.0000		8,889	8,889	8,889	8,889						8,889				671	05/02/2028
82890*-AB-7	SimpliSafe Inc Delayed Draw Term Ln Nt 1 10.647% 05/02/28		12/31/2024	Redemption 100.0000		296	296	296	296						296				24	05/02/2028
83549#-AC-4	Sonny's Enterprises LLC Restated Term Ln Nt 1 10.173% 08/05/28		12/31/2024	Redemption 100.0000		60,264	60,264	59,536	59,601		664		664		60,264				5,534	08/05/2028
84303@-AA-4	Southern Graphics SPV SPV 10.375% 10/20/26		08/19/2024	Redemption 100.0000		750,000	750,000	741,000	741,076		8,924		8,924		750,000				56,946	10/20/2026
88906Q-AC-6	Therm-O-Disc aka Token Buyer Term Ln Nt 2 10.767% 06/01/29		03/08/2024	Morgan Stanley & Co LLC		3,437,250	5,288,077	4,375,884	4,375,884						4,375,884		(938,634)	(938,634)	218,282	06/01/2029
88906Q-AC-6	Therm-O-Disc aka Token Buyer Term Ln Nt 2 10.767% 06/01/29		02/29/2024	Tax Free Exchange		11,106	13,422	11,106	11,106						11,106				396	06/01/2029
90230#-AA-7	Playon Sports Inc Term Ln Nt 1 10.329% 03/14/29		10/31/2024	Redemption 100.0000		15,766	15,766	15,766	15,766						15,766				818	03/14/2029
90230#-AC-3	Playon Sports Inc Delayed Draw Term Ln Nt 1 10.329% 03/14/29		10/31/2024	Redemption 100.0000		3,660	3,660	3,660	3,660						3,660				219	03/14/2029
90347B-AK-4	Axalta Coating Systems Term Ln B-5 Nt 1 7.351% 12/20/29		03/27/2024	Redemption 100.0000		22,125	22,125	22,066	22,066		59		59		22,125				271	12/20/2029
90347B-AK-4	Axalta Coating Systems Term Ln B-5 Nt 1 7.351% 12/20/29		04/12/2024	Tax Free Exchange		503,403	504,678	503,322	503,338		66		66		503,403				11,487	12/20/2029
90385K-AK-7	Ultimate Software Group Inc New Incremental Term Ln Nt 1 7.772% 05/03/26		02/09/2024	Redemption 100.0000		1,507,445	1,507,445	1,509,665	1,508,717		(1,272)		(1,272)		1,507,445				89,587	05/03/2026
90385K-AK-7	Ultimate Software Group Inc New Incremental Term Ln Nt 1 7.772% 05/03/26		03/28/2024	Tax Free Exchange		5,111,491	5,107,531	5,115,051	5,111,841		(349)		(349)		5,111,491				172,719	05/03/2026
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 5 10.333% 12/22/25		11/01/2024	Redemption 100.0000		153,332	153,332	153,332	153,332						153,332				10,636	12/22/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91823C-AC-1	V Global Hlds aka Vertellus Initial Term Ln Nt 1 10.422% 12/22/27		12/31/2024	Redemption 100.0000		82,500	82,500	82,500	82,500						82,500				6,615	12/22/2027
91823C-AC-1	V Global Hlds aka Vertellus Initial Term Ln Nt 1 10.422% 12/22/27		01/18/2024	Tax Free Exchange		16,500	16,500	16,500	16,500						16,500				370	12/22/2027
C48688-AA-6	JHMCRN Holdings Inc Term Ln Nt 1 11.002% 11/25/25		09/11/2024	Redemption 100.0000		357,673	357,673	354,209	354,800		2,872		2,872		357,673				34,686	11/25/2025
C6983#-AA-9	Opta Inc 1st Lien Term Ln Nt 1 11.668% 11/08/29		12/31/2024	Redemption 100.0000		22,500	22,500	21,656	21,670		830		830		22,500				2,140	11/08/2029
C6983#-AB-7	Opta Inc 1st Lien DD Term Ln Nt 1 11.350% 11/08/29		12/31/2024	Redemption 100.0000		3,530	3,530	3,530	3,530						3,530				304	11/08/2029
G06748-AA-4	Auxey Bidco Ltd Term Ln B Nt 1 10.531% 06/29/27		12/31/2024	Redemption 100.0000		12,000	12,000	11,400	11,444		556		556		12,000				902	06/29/2027
G2757#-AA-8	Datix Bidco Limited 1st Lien Term Ln Nt 1 9.631% 04/28/25		04/19/2024	Redemption 100.0000		3,000,000	3,000,000	2,910,000	2,949,028		50,972		50,972		3,000,000				150,766	04/28/2025
G5307*-AA-0	Kobalt Music Group Term Ln Nt 1 10.826% 02/25/27		03/05/2024	Redemption 100.0000		1,075,811	1,075,811	1,075,811	1,075,811						1,075,811				82,227	02/25/2027
G5307*-AA-0	Kobalt Music Group Term Ln Nt 2 11.767% 02/25/27		03/05/2024	Redemption 100.0000		1,075,811	1,075,811	1,075,811	1,075,811						1,075,811				51,712	02/25/2027
L7574*-AA-6	Surgical Specialists LLC Delayed Draw Term Ln Nt 1 9.985% 01/31/28		12/31/2024	Redemption 100.0000		420,248	420,248	409,742	413,029		7,219		7,219		420,248				13,397	01/31/2028
L7574*-AB-4	Surgical Specialists LLC Term Ln Nt 1 9.985% 01/31/28		12/31/2024	Redemption 100.0000		99,503	99,503	97,015	97,794		1,709		1,709		99,503				3,236	01/31/2028
N7844#-AA-4	Seal for Life Industries LLC Term Ln Nt 1 10.957% 07/23/25		04/02/2024	Redemption 100.0000		1,955,000	1,955,000	1,915,900	1,935,911		19,089		19,089		1,955,000				61,584	07/23/2025
000000-00-0	Air Canada Term Ln Nt 1 8.159% 08/11/28	A	03/21/2024	Redemption 100.0000		12,312,500	12,312,500	12,309,377	12,310,395		2,105		2,105		12,312,500				397,949	08/11/2028
68371Y-AJ-2	Open Text Corp Term Ln Nt 1 6.195% 05/30/25	A	05/06/2024	Redemption 100.0000		4,941,646	4,941,646	4,957,574	4,946,040		(4,395)		(4,395)		4,941,646				127,131	05/30/2025
68371Y-AP-8	Open Text Corp Term Ln Nt 1 7.195% 01/31/30	A	06/28/2024	Redemption 100.0000		6,989,819	6,989,819	6,813,033	6,817,344		172,475		172,475		6,989,819				181,850	01/31/2030
68371Y-AP-8	Open Text Corp Term Ln Nt 1 7.195% 01/31/30	A	07/16/2024	Tax Free Exchange		12,106,986	12,391,771	12,078,361	12,086,003		20,983		20,983		12,106,986				554,236	01/31/2030
C3604M-AR-3	Gateway Casinos 1st Lien Term Ln B Nt 1 12.671% 10/22/27	A	12/18/2024	Redemption 100.0000		2,957,890	2,957,890	2,897,725	2,907,142		50,749		50,749		2,957,890				461,915	10/22/2027
C6901L-AJ-6	Burger King Term B5 Loan Nt 1 6.607% 09/21/30	A	06/17/2024	Redemption 100.0000		6,100,000	6,100,000	6,069,500	6,070,290		29,710		29,710		6,100,000				219,434	09/21/2030
000000-00-0	MISYS (Finastra) Revolving Loan Nt 2 11.694% 09/13/29	C	01/16/2024	Redemption 100.0000		69,963	69,963	69,963	69,963						69,963				681	09/13/2029
000000-00-0	MISYS (Finastra) Revolving Loan Nt 1 11.694% 09/13/29	C	01/31/2024	Redemption 100.0000		31,095	31,095	30,473	30,487		608		608		31,095				454	09/13/2029
000000-00-0	MISYS (Finastra) Revolving Loan Nt 2 11.694% 09/13/29	C	01/16/2024	Tax Free Exchange		54,415	54,415	54,415	54,415						54,415				648	09/13/2029
31772#-AA-7	MISYS (Finastra) Term Ln Nt 1 11.399% 09/13/29	C	12/02/2024	Redemption 100.0000		64,969	64,969	63,915	63,947		1,023		1,023		64,969				5,907	09/13/2029
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						233,827,010	238,609,847	235,143,052	235,733,419		1,115,737	212,724	903,013		236,636,434		(2,809,426)	(2,809,426)	13,721,924	XXX
2509999997. Total - Bonds - Part 4						2,608,640,699	2,638,681,657	2,625,461,703	2,623,256,219	85,183	3,142,955	8,002,073	(4,773,935)	1,751,282	2,617,317,195	(2,627,916)	(9,915,632)	(12,543,548)	115,168,991	XXX
2509999998. Total - Bonds - Part 5						1,288,520,286	1,296,027,163	1,288,660,585			274,557		274,557		1,288,913,059	(22,070)	(392,770)	(414,840)	14,188,339	XXX
2509999999. Total - Bonds						3,897,160,985	3,934,708,820	3,914,122,288	2,623,256,219	85,183	3,417,512	8,002,073	(4,499,378)	1,751,282	3,906,230,254	(2,649,986)	(10,308,402)	(12,958,388)	129,357,330	XXX
23281#-12-4	Cyprium Parallel Invs V LP Pfrd Units		11/25/2024	Redemption 100.0000	2,012.000	201,239	0.00	201,239	312,768	(111,529)			(111,529)		201,239					
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						201,239	XXX	201,239	312,768	(111,529)			(111,529)		201,239					XXX
4509999997. Total - Preferred Stocks - Part 4						201,239	XXX	201,239	312,768	(111,529)			(111,529)		201,239					XXX
4509999998. Total - Preferred Stocks - Part 5						6,100	XXX	6,100							6,100					XXX
4509999999. Total - Preferred Stocks						207,339	XXX	207,339	312,768	(111,529)			(111,529)		207,339					XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31340#-00-1 ...	Federal Home Loan Bank Cincinnati Com Cl B .	.....	..05/14/2024 .	Direct	.....102.000	10,200	.....	10,200	10,200	.....	.....	.....	.....	.....	10,200	.....	.....	.....	231	....
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						10,200	XXX	10,200	10,200						10,200				231	XXX
5989999997. Total - Common Stocks - Part 4						10,200	XXX	10,200	10,200						10,200				231	XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks						10,200	XXX	10,200	10,200						10,200				231	XXX
5999999999. Total - Preferred and Common Stocks						217,539	XXX	217,539	322,968	(111,529)			(111,529)		217,539				231	XXX
6009999999 - Totals						3,897,378,524	XXX	3,914,339,827	2,623,579,187	(26,346)	3,417,512	8,002,073	(4,610,907)	1,751,282	3,906,447,793	(2,649,986)	(10,308,402)	(12,958,388)	129,357,561	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-UA-4	U S Treasury Nt 4.625% 05/15/54		06/27/2024	Citigroup	07/01/2024	Bank of America BISD Dealer	3,500,000	3,615,678	3,489,869	3,615,662		(16)		(16)			(125,793)	(125,793)	21,114	19,355
912810-UC-0	U S Treasury Bonds 4.250% 08/15/54		10/29/2024	Various	11/12/2024	Various	51,000,000	51,113,108	51,090,980	51,113,354		246		246			(22,373)	(22,373)	289,993	247,147
912810-UD-8	U S Treasury Bonds 4.125% 08/15/44		10/29/2024	Various	10/30/2024	Various	39,000,000	37,671,191	37,606,602	37,671,671		480		480			(65,069)	(65,069)	262,689	242,792
912810-UE-6	U S Treasury Bonds 4.500% 11/15/54		12/17/2024	Morgan Stanley & Co LLC	12/19/2024	Various	42,500,000	41,945,678	41,542,943	41,945,719		41		41			(402,776)	(402,776)	180,547	174,344
912810-UE-6	U S Treasury Bonds 4.500% 11/15/54		12/17/2024	Morgan Stanley & Co LLC	12/20/2024	NLAIC S/A Pension Risk Tfer	15,500,000	15,297,835	15,297,861	15,297,861		26		26					67,438	63,584
91282C-JZ-5	US Treasury Bond 4.000% 02/15/34		03/01/2024	Barclays Capital Inc	03/08/2024	Barclays Capital Inc	11,300,000	11,130,545	11,238,158	11,130,782		237		237			107,376	107,376	31,044	23,593
91282C-KA-8	US Treasury Bonds 4.125% 02/15/27		03/01/2024	Barclays Capital Inc	03/12/2024	Citadel Securities LLC	9,000,000	8,950,483	8,947,939	8,950,885		402		402			(2,947)	(2,947)	28,558	19,378
91282C-KQ-3	US Treasury Bonds 4.375% 05/15/34		06/27/2024	Various	06/28/2024	Morgan Stanley & Co LLC	13,000,000	13,001,536	12,967,214	13,001,549		12		12			(34,335)	(34,335)	40,302	34,715
91282C-KS-9	US Treasury Bond 4.875% 05/31/26		06/18/2024	Citigroup	07/19/2024	Various	7,000,000	7,021,625	7,032,906	7,020,911		(714)		(714)			11,995	11,995	42,090	18,648
91282C-KY-6	US Treasury Bonds 4.625% 06/30/26		06/27/2024	BMO Chicago Branch	08/06/2024	Various	4,500,000	4,492,281	4,535,844	4,492,397		117		117			43,447	43,447	18,475	566
91282C-LB-5	US Treasury Bonds 4.375% 07/31/26		08/14/2024	BMO Chicago Branch	09/25/2024	Various	6,000,000	6,048,516	6,066,480	6,047,252		(1,264)		(1,264)			19,228	19,228	28,794	14,980
91282C-LC-3	US Treasury Bond 4.000% 07/31/29		08/14/2024	BMO Chicago Branch	09/27/2024	Citigroup	15,000,000	15,225,586	15,304,637	15,221,082		(4,504)		(4,504)			83,555	83,555	99,457	34,239
91282C-LF-6	US Treasury Bond 3.875% 08/15/34		10/08/2024	Various	10/24/2024	Various	56,500,000	56,992,344	56,680,571	56,991,374		(969)		(969)			(310,803)	(310,803)	272,198	199,331
91282C-LF-6	US Treasury Bond 3.875% 08/15/34		10/29/2024	BMO Chicago Branch	12/20/2024	NLAIC S/A Pension Risk Tfer	7,000,000	6,774,688	6,777,128	6,777,128		2,441		2,441					93,611	60,442
91282C-LH-2	US Treasury Bonds 3.750% 08/31/26		09/11/2024	Wells Fargo Securities LLC	10/17/2024	Various	15,000,000	15,027,539	15,001,012	15,026,992		(547)		(547)			(25,980)	(25,980)	51,029	27,970
91282C-LP-4	US Treasury Bonds 3.500% 09/30/26		10/08/2024	BMO Chicago Branch	10/29/2024	Citadel Securities LLC	17,000,000	16,854,570	16,838,060	16,855,503		932		932			(17,442)	(17,442)	34,538	26,154
91282C-LS-8	US Treasury Bonds 4.125% 10/31/26		10/29/2024	BMO Chicago Branch	12/03/2024	Various	4,700,000	4,700,551	4,683,654	4,700,540		(11)		(11)			(16,885)	(16,885)	12,244	2,678
91282C-LS-8	US Treasury Bonds 4.125% 10/31/26		10/29/2024	BMO Chicago Branch	12/20/2024	NLAIC S/A Pension Risk Tfer	300,000	300,035	300,033	300,033		(2)		(2)					1,709	171
91282C-LW-9	US Treasury Bonds 4.250% 11/15/34		12/18/2024	Various	12/27/2024	NLAIC S/A Pension Risk Tfer	186,000,000	184,010,458	184,013,569	184,013,569		3,111		3,111					917,155	754,199
91282C-LY-5	US Treasury Bonds 4.250% 11/30/26		12/18/2024	Various	12/19/2024	Various	60,200,000	60,223,089	60,118,990	60,222,959		(129)		(129)			(103,970)	(103,970)	142,305	142,305
91282C-LY-5	US Treasury Bonds 4.250% 11/30/26		12/18/2024	Morgan Stanley & Co LLC	12/27/2024	NLAIC S/A Pension Risk Tfer	22,300,000	22,309,657	22,309,336	22,309,336		(321)		(321)					70,689	49,470
91282C-LZ-2	US Treasury Bonds 4.125% 11/30/31		12/18/2024	Various	12/27/2024	NLAIC S/A Pension Risk Tfer	93,000,000	91,916,443	91,918,358	91,918,358		1,915		1,915					286,129	220,076
91282C-MA-6	US Treasury Bonds 4.125% 11/30/29		12/18/2024	Various	12/27/2024	NLAIC S/A Pension Risk Tfer	217,000,000	215,829,242	215,831,650	215,831,650		2,407		2,407					667,635	526,731
0109999999. Subtotal - Bonds - U.S. Governments							896,300,000	890,452,678	889,593,794	890,456,567		3,890		3,890			(862,772)	(862,772)	3,659,743	2,902,868
715638-EC-2	Republic of Peru Sr Nt 5.875% 08/08/54	D	08/02/2024	Various	09/26/2024	NLAIC S/A Pension Risk Tfer	8,000,000	8,010,360	8,010,338	8,010,338		(22)		(22)					62,667	
YX5291-29-0	Republic of Serbia Sr Nt 6.000% 06/12/34	D	06/06/2024	Various	10/30/2024	NLAIC S/A Pension Risk Tfer	500,000	490,542	490,808	490,808		266		266					11,500	
0309999999. Subtotal - Bonds - All Other Governments							8,500,000	8,500,902	8,501,146	8,501,146		244		244					74,167	
452151-LF-8	Illinois St GO Txbl Pension 5.100% 06/01/33		05/20/2024	JP Morgan Securities LLC	06/01/2024	Redemption 100.0000	1,176,471	1,160,776	1,176,471	1,176,471		15,694		15,694					30,000	28,500
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions							1,176,471	1,160,776	1,176,471	1,176,471		15,694		15,694					30,000	28,500
3132DU-R6-6	Fr SD6809 Pool# SD6809 6.500% 03/25/54		11/05/2024	Citigroup	12/01/2024	Paydown	95,100	97,790	95,100	95,100		(2,690)		(2,690)					515	86
3132DW-J4-6	FHLMC Pool# SD8383 5.500% 12/25/53		11/05/2024	Bank of America BISD Dealer	12/01/2024	Paydown	28,960	28,756	28,960	28,960		204		204					133	22
3132DW-KN-2	FHLMC Pool# SD8401 5.500% 02/25/54		11/05/2024	Citigroup	12/01/2024	Paydown	109,043	108,208	109,043	109,043		835		835					500	83
3140XN-SW-5	Fannie Mae Super Pool# FS6832 5.000% 11/25/53		11/05/2024	BNP Paribas Securities Corp	12/01/2024	Paydown	27,701	26,975	27,701	27,701		726		726					115	19
3140XQ-XZ-5	FN FS8795 Pool# FS8795 6.000% 08/25/54		11/05/2024	Goldman Sachs & Company	12/01/2024	Paydown	330,703	335,925	330,703	330,703		(5,222)		(5,222)					2,031	884
3140XR-PN-9	Fn FS9143 Pool# FS9428 3.000% 06/25/52		11/05/2024	Morgan Stanley & Co LLC	12/01/2024	Paydown	64,773	55,816	64,773	64,773		8,957		8,957					162	27
3140XR-S3-0	Fn FS9143 Pool# FS9537 5.000% 10/25/54		11/05/2024	JP Morgan Securities LLC	12/01/2024	Paydown	205,366	200,432	205,366	205,366		4,934		4,934					856	143

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31418E-W5-5	Fn MA5192 Pool #MA5167 6.500% 10/01/53		10/17/2024	Citigroup	12/01/2024	Paydown	1,497,109	1,539,683	1,497,109	1,497,109		(42,574)		(42,574)					10,153	4,595
3142GR-VV-9	FR RJ1527 Pool# RJ1527 6.000% 05/25/54		06/26/2024	Citigroup	12/01/2024	Paydown	542,904	546,891	542,904	542,904		(3,987)		(3,987)					8,780	2,353
0909999999. Subtotal - Bonds - U.S. Special Revenues							2,901,659	2,940,476	2,901,659	2,901,659		(38,817)		(38,817)					23,245	8,212
00175P-AC-7	Amn Healthcare Sr Nt 4.000% 04/15/29		06/27/2024	Various	10/30/2024	NLAIC S/A Pension Risk Tfer	191,000	170,146	171,756	171,756		1,610		1,610					4,138	847
00253C-HS-9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 7.472% 06/25/32		08/01/2024	Interest Capitalization	12/01/2024	Paydown	33	33		33								(33)	(33)	
00253P-AA-6	AAR Escrow Issuer LLC Sr Nt 6.750% 03/15/29		02/26/2024	Various	09/26/2024	NLAIC S/A Pension Risk Tfer	2,940,000	2,970,563	2,966,810	2,966,810		(3,752)		(3,752)					113,006	
02157J-AA-3	Alterna Funding LLC ABS Ser 2024-1A Cl A 6.260% 05/16/39		05/08/2024	Cantor Fitzgerald & Co	12/15/2024	Paydown	1,036,073	1,036,073	1,036,073	1,036,073									16,811	
024747-AF-4	ABC Supply Co 1st lien 4.000% 01/15/28		06/04/2024	Toronto Dominion	09/26/2024	NLAIC S/A Pension Risk Tfer	349,000	326,315	328,101	328,101		1,786		1,786					9,733	5,429
024747-AG-2	ABC Supply Co Sr Nt 3.875% 11/15/29		06/27/2024	Various	09/26/2024	NLAIC S/A Pension Risk Tfer	435,000	388,044	390,237	390,237		2,193		2,193					6,134	1,147
03040W-BD-6	American Water Cap Corp Sr Nt 5.150% 03/01/34		02/20/2024	Us Bancorp Investments Inc	06/18/2024	JP Morgan Securities LLC	25,000,000	24,920,250	24,969,500	24,922,411		2,161		2,161				47,089	418,438	
032177-AJ-6	Amsted Industries Sr Nt 4.625% 05/15/30		06/26/2024	Various	12/20/2024	NLAIC S/A Pension Risk Tfer	795,000	727,146	732,069	732,069		4,923		4,923					24,272	5,809
03237C-AB-8	AXIS Equipment Finance Ser 2024-1A Cl A2 5.380% 01/21/31		01/23/2024	Bank of America BISD Dealer	12/21/2024	Paydown	309,583	309,550	309,583	309,583		33		33					11,793	
03237C-AB-8	AXIS Equipment Finance Ser 2024-1A Cl A2 5.380% 01/21/31		01/23/2024	Bank of America BISD Dealer	09/26/2024	NLAIC S/A Pension Risk Tfer	891,396	891,301	891,322	891,322		21		21					31,305	
05555E-AA-5	Blackstonne Credit CLO CLO Ser 2024-1A Cl A 6.447% 04/20/36		02/22/2024	SG Americas Securities LLC	10/30/2024	NLAIC S/A Pension Risk Tfer	5,550,000	5,550,000	5,550,000	5,550,000									253,109	
056921-AA-7	Bain Capital Credit CLO Ltd CLO Ser 2024-2A Cl A1 6.176% 07/15/37		03/28/2024	Goldman Sachs & Company	08/13/2024	NLAIC S/A Pension Risk Tfer	2,300,000	2,300,000	2,300,000	2,300,000									41,517	
056921-AE-9	Bain Capital Credit CLO Ltd CLO Ser 2024-2A Cl B 6.647% 07/15/37		03/28/2024	Goldman Sachs & Company	06/27/2024	NLAIC S/A Pension Risk Tfer	1,050,000	1,050,000	1,050,000	1,050,000									10,260	
05825X-AA-7	Baldwin Insurance Group Holdin Sec Nt 7.125% 05/15/31		05/16/2024	Various	10/30/2024	NLAIC S/A Pension Risk Tfer	3,915,000	3,932,826	3,931,445	3,931,445		(1,381)		(1,381)					120,876	
073685-AK-5	Beacon Roofing Supply Inc Sec Nt 6.500% 08/01/30		06/04/2024	Deutsche Bank Capital	10/30/2024	NLAIC S/A Pension Risk Tfer	1,150,000	1,153,875	1,153,621	1,153,621		(254)		(254)					55,855	21,739
08576P-AP-6	Berry Global Inc Sec Nt 5.650% 01/15/34		03/12/2024	Barclays Capital Inc	09/26/2024	NLAIC S/A Pension Risk Tfer	25,000,000	24,929,000	24,933,892	24,933,892		4,892		4,892					976,979	223,646
08862H-AA-0	Bankers Healthcare Group ABS Ser 2024-1A Cl A 5.810% 04/17/35		03/06/2024	Suntrust Robinson Humprey Inc	12/17/2024	Paydown	909,766	909,688	909,766	909,766		78		78					21,685	
08862H-AA-0	Bankers Healthcare Group ABS Ser 2024-1A Cl A 5.810% 04/17/35		03/06/2024	Suntrust Robinson Humprey Inc	07/29/2024	NLAIC S/A Pension Risk Tfer	835,401	835,330	835,329	835,329									16,718	
09261W-AA-2	Blackrock DLF IX CLO Ser 2020-IX Cl A-1 6.129% 07/21/30		07/19/2024	Blackrock Funds	10/21/2024	Paydown	125,180	125,180	125,180	125,180									4,218	
09555*-AA-8	Blue Heron Intermediate Holdco Sr Nt 5.560% 09/30/37		09/04/2024	MUFG Securities Inc	12/31/2024	Redemption 100.0000	232,558	232,558	232,558	232,558									3,526	
103304-BV-2	Boyd Gaming Corp Sr Nt 4.750% 06/15/31		06/17/2024	Various	07/17/2024	NLAIC S/A Pension Risk Tfer	1,044,000	944,385	945,613	945,613		1,228		1,228					16,806	11,525
10570N-AA-6	BRAVO Residential Fund. Trust RMBS Ser 2024-CES1 Cl A1A 6.377% 04/25/54		04/30/2024	Various	12/01/2024	Various	1,093,058	1,093,058	1,093,058	1,093,058		1		1					27,655	7,551
12116L-AC-3	Buford Capital GLBL Fin Sr Nt 6.875% 04/15/30		04/22/2024	Jefferies & Company Inc	10/30/2024	NLAIC S/A Pension Risk Tfer	267,000	257,989	258,627	258,627		639		639					9,943	459
14077A-AB-2	Capteris Equipment Finance ABS Ser 24-1A Cl A2 5.580% 07/20/32		07/19/2024	Truist Financial	09/26/2024	NLAIC S/A Pension Risk Tfer	4,000,000	3,999,168	3,999,274	3,999,274		106		106					37,820	
144285-AL-7	Carpenter Technology Corp Sr Nt 6.375% 07/15/28		06/17/2024	Morgan Stanley & Co LLC	10/30/2024	NLAIC S/A Pension Risk Tfer	348,000	348,000	348,000	348,000									17,563	9,429

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
185899-AL-5	Cleveland-Cliffs Inc Sr Nt 4.875% 03/01/31		06/25/2024	Various	12/20/2024	NLAIC S/A Pension Risk Tfer	523,000	461,319	465,222	465,222		3,902		3,902					20,468	7,152
18912U-AC-6	Cloud Software Group Inc Sec Nt 8.250% 06/30/32		05/09/2024	Various	12/20/2024	NLAIC S/A Pension Risk Tfer	2,410,000	2,418,788	2,418,191	2,418,191		(596)		(596)					114,877	
20166R-AA-6	Commercial Equipment Finance ABS Ser 2024-1A Cl A 5.970% 07/16/29		04/04/2024	KeyCorp	12/15/2024	Paydown	381,357	381,318	381,357	381,349		30		30			8	8	8,334	
20166R-AA-6	Commercial Equipment Finance ABS Ser 2024-1A Cl A 5.970% 07/16/29		04/04/2024	KeyCorp	09/26/2024	NLAIC S/A Pension Risk Tfer	466,860	466,812	466,818	466,818		6		6					12,774	
22757A-AA-4	Cross Mortgage Trust Ser 2024-H1 Cl A1 6.085% 12/25/68		01/24/2024	Goldman Sachs & Company	12/01/2024	Paydown	87,979	87,979	87,979	87,979									3,210	446
22757B-AA-2	Cross Mortgage Trust RMBS Ser 2024-H2 Cl A1 6.093% 04/25/69		03/25/2024	Goldman Sachs & Company	12/01/2024	Paydown	875,869	875,862	875,869	875,869		7		7					27,395	4,002
227927-AB-6	Crossroads Asset Trust ABS Ser 2024-A Cl A2 5.900% 08/20/30		06/18/2024	Bank of America BISD Dealer	12/20/2024	Paydown	25,984	25,982	25,984	25,984		2		2					745	
227927-AB-6	Crossroads Asset Trust ABS Ser 2024-A Cl A2 5.900% 08/20/30		06/18/2024	Bank of America BISD Dealer	09/26/2024	NLAIC S/A Pension Risk Tfer	1,750,000	1,749,897	1,749,903	1,749,903		6		6					26,099	
245826-AB-0	Delaware Basin Residue, LLC Sr Sec Nt 6.400% 05/31/34		08/15/2024	Carlyle Group Capital Markets	12/31/2024	Redemption 100.0000	262,939	262,939	262,939	262,939									5,465	
25746U-DK-2	Dominion Resources Inc Sr Nt 3.300% 04/15/41		04/17/2024	Goldman Sachs & Company	06/14/2024	Deutsche Bank Capital	4,200,000	3,036,516	3,105,144	3,043,081		6,565		6,565			62,063	62,063	23,870	1,540
27034R-AA-1	Permian Resources Operating L Sr Nt 8.000% 04/15/27		06/17/2024	SMBC Nikko Securities America	12/20/2024	NLAIC S/A Pension Risk Tfer	348,000	358,005	355,368	355,368		(2,637)		(2,637)					18,947	4,872
27034R-AC-7	Permian Resources Operating L Sr Nt 9.875% 07/15/31		04/29/2024	Wells Fargo Securities LLC	12/20/2024	NLAIC S/A Pension Risk Tfer	200,000	222,000	220,554	220,554		(1,446)		(1,446)					18,378	5,815
29365T-AP-9	Entergy Texas Inc 1st Lien 5.550% 09/15/54		08/12/2024	Various	09/26/2024	NLAIC S/A Pension Risk Tfer	5,000,000	4,969,498	4,969,534	4,969,534		36		36					31,604	
29375R-AC-0	Enterprise Fleet Financing LLC Ser 2024-2 Cl A3 5.610% 04/20/28		04/23/2024	MUFG Securities Inc	09/26/2024	NLAIC S/A Pension Risk Tfer	1,150,000	1,149,918	1,149,926	1,149,926		8		8					26,164	
302704-AA-9	FW Energy Asset Issuer LLC Class A 7.151% 06/26/44		06/24/2024	Direct	12/25/2024	Paydown	914,647	914,647	914,647	914,647									18,716	
302704-AB-7	FW Energy Asset Issuer LLC Class B 8.106% 06/26/44		06/24/2024	Direct	12/25/2024	Paydown	291,524	291,524	291,524	291,524									7,396	
30336N-AC-5	First Help Financial ABS Ser 2024-2A Cl A2 5.890% 06/15/30		06/11/2024	Deutsche Bank Capital	12/15/2024	Paydown	189,574	189,565	189,574	189,574		10		10					5,341	
30336N-AC-5	First Help Financial ABS Ser 2024-2A Cl A2 5.890% 06/15/30		06/11/2024	Deutsche Bank Capital	09/26/2024	NLAIC S/A Pension Risk Tfer	2,600,000	2,599,869	2,599,874	2,599,874		5		5					40,837	
31425B-AA-5	FIC Funding LLC ABS Ser 2024-1A Cl A 5.440% 08/15/36		08/07/2024	Capital One Securities, Inc	12/15/2024	Paydown	1,009,201	1,009,165	1,009,201	1,009,201		36		36					4,735	
31425B-AA-5	FIC Funding LLC ABS Ser 2024-1A Cl A 5.440% 08/15/36		08/07/2024	Capital One Securities, Inc	10/30/2024	NLAIC S/A Pension Risk Tfer	9,688,518	9,688,172	9,688,117	9,688,117		(55)		(55)					112,731	
31568A-AB-2	First Help Financial LLC Ser 2024-1A Cl A2 5.690% 02/15/30		02/12/2024	Goldman Sachs & Company	12/15/2024	Paydown	578,728	578,686	578,728	578,728		43		43					23,141	
31568A-AB-2	First Help Financial LLC Ser 2024-1A Cl A2 5.690% 02/15/30		02/12/2024	Goldman Sachs & Company	09/26/2024	NLAIC S/A Pension Risk Tfer	1,619,226	1,619,106	1,619,131	1,619,131		25		25					54,769	
35105A-AB-3	Foursight Capital Auto Rec Tr Ser 2024-1 Cl A2 5.490% 01/16/29		01/24/2024	JP Morgan Securities LLC	12/15/2024	Paydown	734,592	734,569	734,592	734,592		23		23					25,332	
35105A-AB-3	Foursight Capital Auto Rec Tr Ser 2024-1 Cl A2 5.490% 01/16/29		01/24/2024	JP Morgan Securities LLC	09/26/2024	NLAIC S/A Pension Risk Tfer	702,993	702,972	702,981	702,981		9		9					25,194	
35105A-AC-1	Foursight Capital Auto Rec Tr Ser 2024-1 Cl B 5.550% 05/15/29		01/24/2024	JP Morgan Securities LLC	09/26/2024	NLAIC S/A Pension Risk Tfer	193,000	192,970	192,978	192,978		8		8					6,992	
36169H-AA-1	GCAT 2024-NQM1 A1 Ser 24-NQM1 Cl A1 6.007% 01/25/59		01/05/2024	Barclays Capital Inc	12/01/2024	Paydown	2,951,866	2,951,846	2,951,866	2,951,866		20		20					101,298	14,777
37988X-AB-1	GLS Auto Select Receivables Tr Ser 2024-1A Cl A2 5.240% 03/15/30		01/12/2024	Deutsche Bank Capital	12/15/2024	Paydown	451,841	451,831	451,841	451,841		9		9					14,640	
37989E-AC-0	GLS Auto Rec Trust ABS Ser 2024-3A Cl A2 5.590% 10/15/29		06/27/2024	BMO Capital Markets Corp	12/15/2024	Paydown	8,469	8,469	8,469	8,469									206	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
404121-AL-9	HCA INC Sr Nt 5.950% 09/15/54		08/07/2024	Various	09/26/2024	NLAIC S/A Pension Risk Tfer	15,000,000	15,000,650	15,000,393	15,000,393		(257)		(257)					109,083	
451102-BT-3	Icahn Enterprises LP Sr Nt 6.250% 05/15/26		03/28/2024	Various	12/16/2024	Call 100.0000	1,368,000	1,332,003	1,368,000	1,344,556		12,553		12,553			23,444	23,444	92,863	23,951
451102-BZ-9	Icahn Enterprises LP Sr Nt 5.250% 05/15/27		06/26/2024	Various	12/20/2024	NLAIC S/A Pension Risk Tfer	446,000	415,875	420,816	420,816		4,941		4,941					16,609	4,511
451102-CG-0	Icahn Enterprises LP Sr Nt 9.000% 06/15/30		05/13/2024	Jefferies & Company Inc	10/24/2024	Tax Free Exchange	1,800,000	1,800,000	1,800,000	1,800,000									65,700	
451102-CJ-4	Icahn Enterprises LP Sr Nt 9.000% 06/15/30		10/24/2024	Tax Free Exchange	12/20/2024	NLAIC S/A Pension Risk Tfer	600,000	600,000	600,000	600,000									30,300	21,900
465970-AA-9	JP Morgan Mtg Tr RMBS Ser 2024-VIS1 Cl A1 5.990% 07/25/64		03/26/2024	JP Morgan Securities LLC	12/02/2024	Paydown	1,527,341	1,527,335	1,527,341	1,527,341		6		6					45,523	6,862
46604K-AA-6	Ivy Hill Middle Market Cr Fund CLO Ser 2024-22A Cl A 6.517% 04/20/36		02/07/2024	SG Americas Securities LLC	07/29/2024	NLAIC S/A Pension Risk Tfer	4,150,000	4,150,000	4,150,000	4,150,000									120,025	
46657W-AU-2	JPM Mortgage Trust ABS Ser 2024-4 Cl A9 6.500% 10/25/54		04/17/2024	JP Morgan Securities LLC	12/01/2024	Paydown	4,598,298	4,584,647	4,598,298	4,598,298		13,651		13,651					126,780	24,077
50117B-AB-6	Kubota Credit Owner Trust Ser 2024-1A Cl A2 5.390% 01/15/27		02/14/2024	Mizuho Securities USA Inc	12/15/2024	Paydown	228,832	228,829	228,832	228,832		3		3					9,606	
501797-AW-4	L Brands Inc Sr Nt 6.625% 10/01/30		04/24/2024	Morgan Stanley & Co LLC	10/30/2024	NLAIC S/A Pension Risk Tfer	200,000	199,250	199,311	199,311		61		61					7,692	920
513272-AE-4	Lamb Weston HLD Sr Nt 4.375% 01/31/32		06/21/2024	Various	07/17/2024	NLAIC S/A Pension Risk Tfer	1,857,000	1,655,557	1,658,477	1,658,477		2,921		2,921					37,688	26,543
525935-AB-8	Lendbuzz Securitization Trust Ser 2024-1A Cl A2 6.190% 08/15/29		01/19/2024	Goldman Sachs & Company	12/15/2024	Paydown	336,740	336,710	336,740	336,740		30		30					14,456	
617738-AA-3	Morongo Transmission LLC Sr Nt 6.710% 07/12/51		06/18/2024	CIBC World Markets Corp	10/31/2024	Redemption 100.0000	1,085,701	1,085,701	1,085,701	1,085,701									26,914	
61776B-AL-3	Morgan Stanley Res Mort Ln Tr RMBS Ser 2024-INV1 Cl A6 5.500% 01/26/54		02/14/2024	Morgan Stanley & Co LLC	12/01/2024	Paydown	3,258,883	3,218,811	3,258,883	3,258,883		40,072		40,072					91,248	13,941
62922L-AC-2	NGL Energy Op/Fin Corp Sec Nt 8.125% 02/15/29		06/25/2024	Various	06/27/2024	NLAIC S/A Pension Risk Tfer	1,420,000	1,445,464	1,445,165	1,445,165		(299)		(299)					18,110	11,051
629377-CH-3	NRG Energy Inc Sr Nt 5.250% 06/15/29		06/24/2024	Various	12/20/2024	NLAIC S/A Pension Risk Tfer	526,000	505,033	506,947	506,947		1,914		1,914					23,379	8,934
640970-AA-7	Neuberger Berman CLO CLO Ser 2024-58A Cl A 5.972% 10/18/38		10/18/2024	CIBC World Markets Corp	12/20/2024	NLAIC S/A Pension Risk Tfer	11,000,000	11,000,000	11,000,000	11,000,000									45,622	
640970-AC-3	Neuberger Berman CLO CLO Ser 2024-58A Cl B 6.282% 10/18/38		10/18/2024	CIBC World Markets Corp	12/20/2024	NLAIC S/A Pension Risk Tfer	6,250,000	6,250,000	6,250,000	6,250,000									27,267	
670001-AE-6	Novelis Corp Sr Nt 4.750% 01/30/30		04/25/2024	Deutsche Bank Capital	10/30/2024	NLAIC S/A Pension Risk Tfer	100,000	91,000	91,670	91,670		670		670					3,563	1,174
670855-AA-3	Onslow Bay Financial LLC RMBS Ser 2023-NQM1 CL A1 6.120% 11/25/62		01/30/2024	Bank of America BISD Dealer	12/01/2024	Paydown	243,024	243,176	243,024	243,024		(152)		(152)					6,508	
67118H-AA-8	Onslow Bay Financial LLC LBASS Ser 2024-NQM2 Cl A1 5.878% 12/25/63		01/25/2024	Barclays Capital Inc	12/01/2024	Paydown	5,837,642	5,837,592	5,837,642	5,837,642		50		50					196,549	28,595
67118L-AA-9	Onslow Bay Financial LLC Ser 22-NQM9 Cl A1A 6.450% 09/25/62		01/01/2024	Morgan Stanley & Co LLC	12/01/2024	Paydown	524,040	523,876	524,040	524,040		164		164					21,845	282
67448L-AA-0	Onslow Bay Financial LLC Ser 2024-NQM1 Cl A1 5.928% 11/25/63		01/04/2024	Bank of America BISD Dealer	12/01/2024	Paydown	781,096	781,088	781,096	781,096		8		8					27,774	5,273
69073T-AU-7	Owens Brockway Sr Nt 7.250% 05/15/31		06/03/2024	Bank of America BISD Dealer	12/20/2024	NLAIC S/A Pension Risk Tfer	349,000	349,872	349,784	349,784		(88)		(88)					15,111	1,335
69120Y-AA-3	Owl Rock CLO Ltd CLO Ser 2024-16A Cl A 6.617% 04/20/36		02/07/2024	Deutsche Bank Capital	08/20/2024	NLAIC S/A Pension Risk Tfer	4,200,000	4,200,000	4,200,000	4,200,000									143,394	
693977-AA-8	PRP Advisors LLC RMBS Ser 2024-NQM1 Cl A1 6.265% 10/25/68		03/12/2024	Barclays Capital Inc	12/01/2024	Paydown	5,672,079	5,672,073	5,672,079	5,672,079		6		6					188,508	43,432
71376L-AE-0	Performance Food Group Sr Nt 4.250% 08/01/29		06/04/2024	RBC Capital Markets LLC	12/20/2024	NLAIC S/A Pension Risk Tfer	696,000	636,840	642,245	642,245		5,405		5,405					26,211	10,189
72284K-AB-7	Pine Street Trust III Sr Nt 6.223% 05/15/54		08/13/2024	Various	09/26/2024	NLAIC S/A Pension Risk Tfer	15,006,000	15,395,598	15,395,132	15,395,132		(466)		(466)					184,925	83,583

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
737473-AB-4	Post Road Equipment Finance Ser 2024-1A Cl A2 5.590% 11/15/29		02/06/2024	Suntrust Robinson Humprey Inc	12/15/2024	Paydown	75,111	75,105	75,111	75,111		6		6					3,182	
74113Q-AC-5	Prestige Auto Receivables Tr ABS Ser 2024-1A Cl A2 5.690% 05/17/27		03/19/2024	Wells Fargo Securities LLC	12/17/2024	Paydown	799,558	799,511	799,558	799,558		47		47					27,767	
74113Q-AE-1	Prestige Auto Receivables Tr ABS Ser 2024-1A Cl B 5.710% 05/15/28		03/19/2024	Wells Fargo Securities LLC	09/26/2024	NLAIC S/A Pension Risk Tfer	250,000	249,973	249,979	249,979		6		6					7,058	
75003B-AB-3	Renewable Energy Alternatives Sr Nt Ser B 5.330% 09/30/46		12/31/2024	Jefferies & Company Inc	12/31/2024	Redemption 100.0000	137,850	137,850	137,850	137,850									3,624	
75525H-AA-8	Reach Financial, LLC ABS Ser 2024-2A CL A 5.880% 07/15/31		07/22/2024	Capital One Securities, Inc	12/15/2024	Paydown	378,642	378,622	378,642	378,642		20		20					4,723	
75526P-AA-9	Reach Financial LLC Ser 2024-1A Cl A 6.300% 02/18/31		01/23/2024	Suntrust Robinson Humprey Inc	12/18/2024	Paydown	153,677	153,673	153,677	153,677		4		4					4,227	
77340R-AR-8	Rockies Express Pipeline LLC Sr Nt 4.950% 07/15/29		06/20/2024	Various	12/20/2024	NLAIC S/A Pension Risk Tfer	449,000	420,860	423,462	423,462		2,601		2,601					20,620	8,745
78389B-AC-7	SCF Equipment Trust LLC ABS Ser 2024-1A Cl A3 5.520% 01/20/32		06/03/2024	RBC Capital Markets LLC	09/26/2024	NLAIC S/A Pension Risk Tfer	1,600,000	1,599,819	1,599,828	1,599,828		9		9					23,797	
79546V-AQ-9	Sally Holdings Sr Nt 6.750% 03/01/32		04/22/2024	Various	10/30/2024	NLAIC S/A Pension Risk Tfer	4,450,000	4,442,083	4,442,493	4,442,493		411		411					109,533	1,153
81800U-AA-3	Northwestern Mutual CLO CLO Ser 2024-3A Cl A1 5.977% 01/20/38		10/18/2024	Morgan Stanley & Co LLC	12/20/2024	NLAIC S/A Pension Risk Tfer	6,950,000	6,950,000	6,950,000	6,950,000									27,695	
81800U-AE-5	Northwestern Mutual CLO CLO Ser 2024-3A Cl B 6.267% 01/20/38		10/18/2024	Morgan Stanley & Co LLC	12/20/2024	NLAIC S/A Pension Risk Tfer	1,500,000	1,500,000	1,500,000	1,500,000									6,267	
83549S-AS-1	Sonoco Products Co Sr Nt 5.070% 09/01/34		09/17/2024	Morgan Stanley & Co LLC	10/30/2024	NLAIC S/A Pension Risk Tfer	4,511,000	4,486,686	4,486,870	4,486,870		184		184					26,047	
85891Z-AG-3	Stericycle Inc Sr Nt 3.875% 01/15/29		04/25/2024	Bank of America BISD Dealer	11/08/2024	Tax Free Exchange	3,574,000	3,176,392	3,224,774	3,215,361		38,968		38,968				9,414	112,718	40,009
87612G-AD-3	Targa Resources Corp Sr Nt 6.500% 02/15/53		08/06/2024	Various	10/30/2024	NLAIC S/A Pension Risk Tfer	15,000,000	16,096,600	16,093,332	16,093,332		(3,268)		(3,268)				9,414	690,625	465,833
88033G-DT-4	Tenet Healthcare Corp 1st Lien 6.750% 05/15/31		06/06/2024	UBS Financial Services Inc	06/25/2024	Tax Free Exchange	679,000	692,580	692,432	692,432		(148)		(148)					5,093	2,801
893647-BV-8	Transdigm Inc 1st Lien 6.625% 03/01/32		02/13/2024	Various	03/08/2024	NLAIC S/A Pension Risk Tfer	1,313,000	1,309,716	1,309,715	1,309,715		(1)		(1)					2,658	
89616P-AA-1	Tricolor Auto Sec Trust ABS Ser 2024-2A Cl A 6.360% 12/15/27		05/14/2024	JP Morgan Securities LLC	12/15/2024	Paydown	902,306	902,243	902,306	902,306		63		63					19,946	
896522-AJ-8	Trinity Industries Inc Sr Nt 7.750% 07/15/28		05/22/2024	Various	12/20/2024	NLAIC S/A Pension Risk Tfer	3,079,000	3,165,765	3,150,283	3,150,283		(15,482)		(15,482)					222,051	71,877
92328M-AE-3	Venture Global Cal. Ps. LLC Sec Nt 6.250% 01/15/30		06/04/2024	Various	08/20/2024	NLAIC S/A Pension Risk Tfer	550,000	551,062	551,106	551,106		44		44					20,530	11,979
92332Y-AB-7	Venture Global LNG, Inc Sec Nt 8.375% 06/01/31		06/04/2024	Morgan Stanley & Co LLC	08/20/2024	NLAIC S/A Pension Risk Tfer	349,000	361,215	360,659	360,659		(556)		(556)					6,414	325
926400-AA-0	Victoria's Secret & Co Sr Nt 4.625% 07/15/29		06/06/2024	Various	10/30/2024	NLAIC S/A Pension Risk Tfer	996,000	815,790	828,130	828,130		12,340		12,340					36,468	16,705
92891P-AC-7	VStrong Auto Receivables Trust ABS Ser 2024-A Cl A2 5.790% 08/16/27		03/19/2024	Citigroup	12/16/2024	Paydown	232,894	232,879	232,894	232,894		15		15					7,537	
92891P-AE-3	VStrong Auto Receivables Trust ABS Ser 2024-A Cl A3 5.620% 12/15/28		03/19/2024	Citigroup	09/26/2024	NLAIC S/A Pension Risk Tfer	455,000	454,938	454,951	454,951		13		13					12,786	
94957S-AA-2	Wellington Managment CLO CLO Ser 24-3A Cl A1 5.992% 07/18/37		07/15/2024	JP Morgan Securities LLC	12/20/2024	NLAIC S/A Pension Risk Tfer	19,000,000	19,000,000	19,000,000	19,000,000									395,472	
94957S-AC-8	Wellington Managment CLO CLO Ser 23-3A Cl B 6.170% 07/18/37		07/15/2024	JP Morgan Securities LLC	10/30/2024	NLAIC S/A Pension Risk Tfer	6,000,000	6,000,000	6,000,000	6,000,000									77,566	
94993T-AA-4	Wells Fargo Com. Mort. Trust MBS Ser 2024-SVEN Cl A 6.011% 06/10/37		05/30/2024	Wells Fargo Securities LLC	12/20/2024	NLAIC S/A Pension Risk Tfer	6,900,000	6,934,486	6,930,540	6,930,540		(3,946)		(3,946)					229,266	21,890
98877D-AE-5	ZF NA Capital Sr Nt 7.125% 04/14/30		04/23/2024	JP Morgan Securities LLC	06/27/2024	NLAIC S/A Pension Risk Tfer	189,000	193,961	193,841	193,841		(120)		(120)					2,731	411
98877D-AF-2	ZF NA Capital Sr Nt 6.750% 04/23/30		06/04/2024	Various	12/20/2024	NLAIC S/A Pension Risk Tfer	1,680,000	1,705,096	1,703,143	1,703,143		(1,954)		(1,954)					74,655	9,555

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
008911-BK-4	Air Canada 1st Lien 3.875% 08/15/26	A	06/04/2024	Jefferies & Company Inc	08/13/2024	NLAIC S/A Pension Risk Tfer	349,000	331,986	333,385	333,385		1,398		1,398					6,687	4,132
36168Q-AQ-7	GFL Environmental Inc Sec Nt 6.750% 01/15/31	A	05/14/2024	Various	09/26/2024	NLAIC S/A Pension Risk Tfer	1,160,000	1,185,000	1,183,902	1,183,902		(1,098)		(1,098)					41,228	20,175
63002#-AA-0	NRM Cabin 2 NRM Cabin Intermediate 2 6.630% 07/31/33		02/12/2024	Scotia Capital	07/31/2024	Redemption 100.0000	831,566	853,637	831,566	831,566						(22,070)		(22,070)	25,608	
06738E-BP-9	Barclays Plc Sub Nt 3.564% 09/23/35	D	09/17/2024	Barclays Capital Inc	10/30/2024	NLAIC S/A Pension Risk Tfer	5,489,000	5,007,395	5,011,380	5,011,380		3,985		3,985					117,920	95,097
47214B-AB-4	JBS USA Food Co Sr Nt 7.250% 11/15/53	D	01/30/2024	Barclays Capital Inc	11/27/2024	Tax Free Exchange	5,537,000	6,033,337	6,030,442	6,030,442		(2,895)		(2,895)					479,373	147,192
603051-AC-7	Mineral Resources Sr Nt 8.000% 11/01/27	D	06/25/2024	Various	12/20/2024	NLAIC S/A Pension Risk Tfer	1,199,000	1,228,813	1,221,122	1,221,122		(7,691)		(7,691)					95,016	25,220
81180W-BD-2	Seagate Tech HDD Holding Sr Nt 4.125% 01/15/31	D	06/27/2024	Various	12/20/2024	NLAIC S/A Pension Risk Tfer	697,000	620,374	625,046	625,046		4,672		4,672					26,755	12,892
BT4389-51-1	Sweihan PV Power Co PJSC Nt 3.625% 01/31/49	D	02/16/2024	Direct	07/31/2024	Redemption 100.0000	21,040	16,832	21,040	21,040		4,208		4,208					381	44
YV8740-81-8	Comision Fed De Electric Sr Nt 6.450% 01/24/35	D	09/17/2024	HSBC Securities USA Inc	10/30/2024	NLAIC S/A Pension Risk Tfer	4,000,000	3,985,560	3,985,560	3,985,560									25,800	
YX9828-98-0	National Bank of Uzbekistan Sr Nt 8.500% 07/05/29	D	06/27/2024	JP Morgan Securities LLC	09/26/2024	NLAIC S/A Pension Risk Tfer	300,000	297,015	297,125	297,125		110		110					5,738	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							310,182,535	309,214,536	309,467,885	309,325,901		133,438		133,438		(22,070)	141,985	119,915	7,758,633	1,598,773
000000-00-0	Oil Changer Inc New Term Ln Nt 1 11.508% 02/08/27		12/19/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	560	555	560	560		6		6					9	13
000000-00-0	HAH Group Holding Term Ln B Nt 1 9.357% 10/29/27		09/24/2024	Tax Free Exchange	11/21/2024	Tax Free Exchange	2,965,079	2,865,991	2,870,294	2,870,294		4,303		4,303					46,791	
000000-00-0	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 4 10.838% 03/01/28		02/28/2024	Guggenheim Securities LLC	03/28/2024	Tax Free Exchange	15,610	15,454	15,456	15,456		2		2					149	
000000-00-0	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 4 10.838% 03/01/28		03/28/2024	Interest Capitalization	03/28/2024	Tax Free Exchange	50	50	50	50										
000000-00-0	Sonny's Enterprises LLC Restated DD Term Ln Nt 2 10.235% 08/05/28		01/31/2024	Direct	12/31/2024	Redemption 100.0000	483	483	483	483									37	
000000-00-0	Sonny's Enterprises LLC Restated DD Term Ln Nt 3 10.239% 08/05/28		07/30/2024	Direct	12/31/2024	Redemption 100.0000	301	301	301	301									13	
000000-00-0	Sonny's Enterprises LLC Restated Revolver Term Ln Nt 2 11.333% 08/05/28		05/07/2024	Direct	06/20/2024	Redemption 100.0000	105,909	105,909	105,909	105,909									1,237	
000000-00-0	Galway Insurance Hold Inc New Term Ln Nt 1 9.679% 09/29/28		10/24/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	11,322	11,322	11,322	11,322									263	75
000000-00-0	Partstown Incremental Delayed Draw Nt 3 5.095% 11/01/28		02/29/2024	Guggenheim Securities LLC	03/28/2024	Tax Free Exchange	120,000	119,100	119,113	119,113		13		13					1,143	
000000-00-0	Great Kitchens Food Co Revolver 10.337% 05/31/29		07/17/2024	Direct	08/08/2024	Redemption 100.0000	45,198	44,294	45,198	45,198		904		904					313	
000000-00-0	Great Kitchens Food Co Revolver Nt 2 10.514% 05/31/29		11/12/2024	Direct	12/06/2024	Redemption 100.0000	45,198	45,198	45,198	45,198									344	
000000-00-0	Sabrosura Term Ln Nt 1 9.514% 08/22/29		09/20/2024	Direct	12/31/2024	Redemption 100.0000	18,148	17,876	18,148	18,148		272		272					544	
000000-00-0	Connect America Term Ln B Nt 1 10.158% 10/11/29		10/11/2024	Direct	12/31/2024	Redemption 100.0000	31,250	30,781	31,250	31,250		469		469					714	
000000-00-0	Ellucian Holdings Inc New Term Ln B Nt 1 7.329% 10/29/29		12/06/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	753	753	753	753		1		1					6	11
000000-00-0	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 5 9.945% 10/31/29		02/20/2024	Guggenheim Securities LLC	02/29/2024	Tax Free Exchange	120,134	119,533	119,534	119,534		1		1					323	
000000-00-0	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 4 9.957% 10/31/29		01/31/2024	Guggenheim Securities LLC	02/29/2024	Tax Free Exchange	144,161	143,440	143,447	143,447		7		7					1,249	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	Lightning US Holdings Revolving Term Ln Nt 2 10.339% 11/18/29		11/25/2024	Guggenheim Securities LLC	12/31/2024	Redemption 100.0000	26,667	26,667	26,667	26,667									281	
000000-00-0	MB2 Dental Solutions LLC Delayed Draw Term Ln A Nt 1 10.357% 01/29/31		09/26/2024	Guggenheim Securities LLC	12/31/2024	Tax Free Exchange	105,841	104,782	104,812	104,812		30		30					4,392	
000000-00-0	Ultimate Software Group Inc Term Ln B 1st Lien Nt 1 8.156% 02/10/31		05/21/2024	Nomura Securities Intl LLC	09/30/2024	Redemption 100.0000	1,562	1,562	1,562	1,562									22	
000000-00-0	Ultimate Software Group Inc Term Ln B 1st Lien Nt 1 8.156% 02/10/31		05/21/2024	Nomura Securities Intl LLC	12/06/2024	Tax Free Exchange	623,438	623,438	623,438	623,438									30,393	
000000-00-0	Ultimate Software Group Inc Term Ln B 1st Lien Nt 1 8.156% 02/10/31		03/28/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	12,769	12,779	12,769	12,769		(10)		(10)					469	146
000000-00-0	Ultimate Software Group Inc Term Ln B 1st Lien Nt 1 8.156% 02/10/31		03/28/2024	Tax Free Exchange	12/06/2024	Tax Free Exchange	5,094,762	5,098,713	5,098,497	5,098,497		(216)		(216)					363,815	58,177
00435U-AF-5	Worldwide Express Inc Term Ln B Nt 1 8.329% 07/26/28		12/06/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	28,325	28,182	28,325	28,325		143		143					355	467
02358@-AA-0	AmerCareRoyal LLC Term Ln Nt 1 11.002% 11/25/25		09/11/2024	Interest Capitalization	09/11/2024	Redemption 100.0000	7,485	7,485	7,485	7,485									392	
05641#-AA-8	BLY US Holdings Term Ln Nt 1 10.325% 04/10/29		04/09/2024	Direct	12/31/2024	Redemption 100.0000	10,318	10,060	10,318	10,318		258		258					701	
12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 11 9.575% 06/29/28		08/29/2024	Direct	12/31/2024	Redemption 100.0000	214	213	214	214		2		2					5	
12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 13 9.579% 06/29/28		11/06/2024	Direct	12/31/2024	Redemption 100.0000	286	283	286	286		2		2					9	
14078@-AC-0	Capstone Logistics Acq 4th Amendment Term Ln Nt 1 9.195% 11/12/30		10/15/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	12,775	12,716	12,775	12,775		59		59					304	52
24531#-AC-8	Del Real Holdco Term Ln Nt 1 12.179% 03/28/28		09/30/2024	Interest Capitalization	11/13/2024	Redemption 100.0000	42,775	42,775	42,775	42,775									2,581	
24531#-AD-6	Del Real Holdco Revolver Nt 3 11.677% 03/28/28		03/27/2024	Direct	05/21/2024	Redemption 100.0000	152,028	152,028	152,028	152,028									2,259	
24531#-AD-6	Del Real Holdco Revolver Nt 2 11.701% 03/28/28		03/18/2024	Direct	05/03/2024	Redemption 100.0000	101,352	101,352	101,352	101,352									2,668	
29482Y-A*-2	Erickson Inc Revolver Nt 1 12.544% 06/27/26		03/19/2024	Direct	05/01/2024	Redemption 100.0000	4,034,783	4,034,783	4,034,783	4,034,783									187,892	
35833@-AA-5	Dechra Pharmaceuticals Term Ln Nt 1 10.882% 10/31/30		01/22/2024	Guggenheim Securities LLC	08/19/2024	Guggenheim Securities LLC	101,282	99,311	99,460	99,427		115		115			33	33	5,851	
37147Y-AB-7	Generation Bridge Northeast LL Term Ln B Nt 1 7.857% 08/22/29		04/24/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	13,789,434	13,662,955	13,789,434	13,789,434		126,479		126,479					516,642	13,527
39059#-AA-2	Great Kitchens Food Co Term Ln 4.417% 05/31/29		07/17/2024	Direct	09/19/2024	Redemption 100.0000	85,876	84,158	85,876	85,876		1,718		1,718					1,193	
40178@-AA-8	Guidehouse Inc Term Ln Nt 1 10.095% 10/16/28		12/30/2024	Interest Capitalization	12/31/2024	Redemption 100.0000	323	323	323	323									13	
42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 2 10.867% 03/19/27		06/28/2024	Tax Free Exchange	10/29/2024	Guggenheim Securities LLC	1,481,052	1,474,581	1,481,052	1,475,419		838		838			5,633	5,633	92,541	
42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 2 10.867% 03/19/27		06/28/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	5,904	5,885	5,904	5,904		20		20					260	
42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 9 10.587% 08/10/29		03/22/2024	Guggenheim Securities LLC	06/28/2024	Tax Free Exchange	195,652	193,207	193,302	193,302		95		95					6,306	
42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 8 10.609% 08/10/29		03/15/2024	Guggenheim Securities LLC	06/28/2024	Tax Free Exchange	26,087	25,761	25,775	25,775		15		15					901	
42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 6 10.678% 08/10/29		03/07/2024	Guggenheim Securities LLC	06/28/2024	Tax Free Exchange	52,174	51,522	51,555	51,555		33		33					1,939	
42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 6 10.772% 08/10/29		02/08/2024	Guggenheim Securities LLC	03/28/2024	Tax Free Exchange	104,348	103,043	103,055	103,055		12		12					1,694	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 10 10.906% 08/10/29		04/15/2024	Guggenheim Securities LLC	06/28/2024	Tax Free Exchange	97,826	96,603	96,631	96,631		28		28					2,381	
42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 3 11.017% 08/10/29		03/28/2024	Guggenheim Securities LLC	03/28/2024	Tax Free Exchange	639,130	639,130	639,130	639,130									28,707	
42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 5 11.117% 08/10/29		01/26/2024	Guggenheim Securities LLC	03/28/2024	Tax Free Exchange	58,696	57,962	57,972	57,972		10		10					1,216	
42327@-AD-8	Orion Buyer LLC Term Ln Nt 1 9.585% 07/18/30		07/18/2024	Guggenheim Securities LLC	12/31/2024	Redemption 100.0000	3,017	3,014	3,017	3,017		4		4					143	
42958#-AG-5	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 6 9.945% 10/31/29		03/28/2024	Guggenheim Securities LLC	03/29/2024	Redemption 100.0000	1,348	1,341	1,348	1,348		7		7						
42958#-AG-5	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 6 9.945% 10/31/29		03/28/2024	Guggenheim Securities LLC	04/30/2024	Tax Free Exchange	536,853	534,168	534,201	534,201		33		33					5,454	
42958#-AG-5	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 1 9.970% 10/31/29		04/30/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	10,157	10,124	10,157	10,157		33		33					502	1
44958Q-A*-3	IG Investments Holdings LLC Term Ln Nt 4 10.457% 09/22/28		04/30/2024	Tax Free Exchange	06/28/2024	Redemption 100.0000	6,735	6,638	6,735	6,735		98		98					125	3
45002@-AB-7	IP Construction II LLC Tax Bridge DD Term Ln Nt 1 9.845% 06/25/30		07/30/2024	Direct	11/11/2024	Tax Free Exchange	8,849	8,849	8,849	8,849									1,972	
45002@-AB-7	IP Construction II LLC Tax Bridge DD Term Ln Nt 2 10.053% 06/25/30		07/31/2024	Direct	10/24/2024	Tax Free Exchange	58,994	58,994	58,994	58,994									1,469	
45173J-AR-5	Coherent Co Term Ln B-1 Nt 1 7.417% 07/02/29		04/12/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	461,931	459,983	461,931	461,931		1,949		1,949					16,123	1,555
485921-AC-4	20 Gates Kapitus Revolver Class A-3 Revolving Note 8.477% 09/10/32		03/05/2024	Direct	12/27/2024	Redemption 100.0000	669,600	669,600	669,600	669,600									48,720	
50246*-AH-2	20 Gates - LVNV Funding LLC (R Nt 7.056% 12/05/28		12/19/2024	Direct	12/20/2024	Redemption 100.0000	18,597,222	18,597,222	18,597,222	18,597,222									239,255	
50249@-AA-2	Ardurra Group Inc Delayed Draw Term Ln Nt 1 10.729% 02/01/30		11/01/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	603	599	603	603		5		5					16	
50249@-AA-2	Ardurra Group Inc Delayed Draw Term Ln Nt 3 10.985% 02/01/30		08/30/2024	Direct	12/31/2024	Redemption 100.0000	7,902	7,783	7,902	7,902		119		119					103	
50249@-AA-2	Ardurra Group Inc Delayed Draw Term Ln Nt 2 10.985% 02/01/30		01/09/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	1,603	1,590	1,603	1,603		13		13					142	6
50249@-AA-2	Ardurra Group Inc Delayed Draw Term Ln Nt 2 10.985% 02/01/30		01/09/2024	Tax Free Exchange	11/01/2024	Tax Free Exchange	640,925	635,620	636,114	636,114		495		495					74,221	2,301
55340#-AQ-2	MB2 Dental Solutions LLC Term Ln Nt 1 9.882% 01/29/31		02/12/2024	Guggenheim Securities LLC	12/31/2024	Redemption 100.0000	14,328	14,299	14,328	14,328		29		29					1,049	
55392*-AA-8	MBS Services 1st Lien Term Ln Nt 1 11.489% 02/26/26		09/30/2024	Interest Capitalization	12/31/2024	Redemption 100.0000	75	75	75	75									2	
56658@-AJ-4	Margaritaville Holdings LLC Dalayed Draw Term Ln Nt 1 9.179% 06/17/27		05/10/2024	Direct	06/28/2024	Redemption 100.0000	518	514	518	518		4		4					7	
56658@-AJ-4	Margaritaville Holdings LLC Dalayed Draw Term Ln Nt 1 9.179% 06/17/27		05/10/2024	Direct	06/28/2024	Tax Free Exchange	205,745	204,202	204,243	204,243		41		41					2,823	
56658@-AJ-4	Margaritaville Holdings LLC Dalayed Draw Term Ln Nt 1 9.179% 06/17/27		06/28/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	1,036	1,029	1,036	1,036		8		8					40	
62995*-AA-5	Nth Degree Purchaser Inc Term Ln Nt 1 9.677% 09/10/30		09/10/2024	Direct	12/31/2024	Redemption 100.0000	1,415	1,378	1,415	1,415		37		37					46	
66255U-AC-0	Northstar Acquisition LLC 1st Lien Delayed Draw TL Nt 1 10.339% 05/03/29		04/30/2024	Guggenheim Securities LLC	12/31/2024	Redemption 100.0000	1,250	1,238	1,250	1,250		13		13					37	
67098@-AH-3	OIS Management Services Delayed Draw Term Ln Nt 1 10.179% 11/10/28		09/30/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	11,694	11,694	11,694	11,694									566	54
67778@-AA-5	Oil Changer Inc Term Ln Nt 1 11.508% 02/08/27		11/12/2024	Guggenheim Securities LLC	12/31/2024	Redemption 100.0000	555	550	555	555		5		5					14	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 8 11.209% 02/08/27		05/21/2024	Tax Free Exchange	12/18/2024	Guggenheim Securities LLC	64,256	64,256	63,709	64,256							(547)	(547)	5,243	130
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 8 11.209% 02/08/27		05/21/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	502	502	502	502									23	1
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 5 11.256% 02/08/27		02/20/2024	Tax Free Exchange	12/18/2024	Guggenheim Securities LLC	46,610	46,610	46,213	46,610							(397)	(397)	4,335	48
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 5 11.256% 02/08/27		02/20/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	1,349	1,349	1,349	1,349									80	1
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 9 11.278% 02/08/27		05/21/2024	Tax Free Exchange	12/18/2024	Guggenheim Securities LLC	56,015	56,015	55,538	56,015							(477)	(477)	4,044	304
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 9 11.278% 02/08/27		05/21/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	438	438	438	438									17	2
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 11 11.344% 02/08/27		05/21/2024	Tax Free Exchange	12/18/2024	Guggenheim Securities LLC	518,141	518,141	513,726	518,141							(4,415)	(4,415)	37,222	3,518
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 11 11.344% 02/08/27		05/21/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	4,051	4,051	4,051	4,051									163	28
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 4 11.414% 02/08/27		04/30/2024	Tax Free Exchange	12/18/2024	Guggenheim Securities LLC	178,639	178,535	177,117	178,557		22		22			(1,440)	(1,440)	12,851	121
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 4 11.414% 02/08/27		04/30/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	2,341	2,330	2,341	2,341		11		11					114	2
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 12 11.443% 02/08/27		05/21/2024	Tax Free Exchange	12/18/2024	Guggenheim Securities LLC	54,306	54,306	53,843	54,306							(463)	(463)	2,850	367
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 12 11.443% 02/08/27		05/21/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	425	425	425	425									21	3
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 10 11.487% 02/08/27		05/21/2024	Tax Free Exchange	12/18/2024	Guggenheim Securities LLC	649,867	648,124	644,331	648,440		316		316			(4,109)	(4,109)	47,115	16,239
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 10 11.487% 02/08/27		05/21/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	5,081	5,050	5,081	5,081		31		31					331	127
69394@-AF-4	Partstown 1st Lien Term Ln Nt 1 10.829% 11/01/28		03/28/2024	Tax Free Exchange	04/09/2024	Redemption 100.0000	120,000	119,113	120,000	120,000		887		887					1,031	
69946@-AA-8	Parfums Holding Company Term Ln Nt 1 9.577% 06/27/30		06/27/2024	Direct	12/31/2024	Redemption 100.0000	1,883	1,864	1,883	1,883		19		19					76	
70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 1 10.135% 10/16/28		07/15/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	33	33	33	33									1	
82890*-AB-7	SimpliSafe Inc Delayed Draw Term Ln Nt 2 10.587% 05/02/28		04/24/2024	Direct	12/31/2024	Redemption 100.0000	407	403	407	407		4		4					26	
83578B-AQ-6	Ellucian Holdings Inc Incremental Term Ln B Nt 1 7.329% 10/26/29		03/06/2024	Bank of America BISD Dealer	11/22/2024		57,007	56,936	57,007	57,007		71		71					4,856	
83578B-AQ-6	Ellucian Holdings Inc Incremental Term Ln B Nt 1 7.329% 10/26/29		03/06/2024	Bank of America BISD Dealer	12/06/2024	Tax Free Exchange	242,993	242,690	242,718	242,718		29		29					17,728	
84466B-AC-0	Hersha Hospitality Term Ln Nt 1 9.835% 04/30/30		04/30/2024	Guggenheim Securities LLC	12/31/2024	Redemption 100.0000	18,437	18,275	18,437	18,437		162		162					518	
84466B-AD-8	Hersha Hospitality Delayed Draw 2A Term Ln Nt 1 11.017% 04/30/30		08/14/2024	Direct	12/31/2024	Redemption 100.0000	613	609	613	613		4		4					20	
88906Q-AC-6	Therm-O-Disc aka Token Buyer Term Ln Nt 4 10.445% 06/01/29		02/29/2024	Tax Free Exchange	03/08/2024	Morgan Stanley & Co LLC	13,422	11,106	8,724	11,106							(2,382)	(2,382)	34	
89364M-CA-0	Transdigm Inc Term Ln J Nt 1 6.829% 02/28/31		06/04/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	8,034	8,050	8,034	8,034		(16)		(16)					279	
89364M-CC-6	Transdigm Group Inc Term I Nt 1 7.075% 08/24/28		04/12/2024	Tax Free Exchange	06/04/2024	Tax Free Exchange	1,606,858	1,610,164	1,610,045	1,610,045		(119)		(119)					24,462	5,731
89841E-AB-1	Ultimate Software Group Inc New Term Ln B 1st Lien Nt 1 8.156% 02/10/31		12/06/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	14,332	14,341	14,332	14,332		(9)		(9)						127

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
90230#-AB-5	Playon Sports Inc Revolver Nt 2 9.867% 03/14/28		07/26/2024	Direct	12/24/2024	Redemption 100.0000	56,306	56,306	56,306	56,306									2,428	
90347B-AL-2	Axalta Coating Systems Term Ln B-6 Nt 1 6.351% 12/20/29		04/12/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	2,560	2,554	2,560	2,560		6		6					78	14
90347B-AL-2	Axalta Coating Systems Term Ln B-6 Nt 1 6.351% 12/20/29		04/12/2024	Tax Free Exchange	12/06/2024	Tax Free Exchange	502,118	500,850	500,963	500,963		113		113					31,708	2,672
90347B-AP-3	Axalta Coating Systems Term Ln B-7 Nt 1 6.101% 12/20/29		12/06/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	1,280	1,277	1,280	1,280		3		3					8	16
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 12 10.225% 12/22/25		08/08/2024	Direct	11/01/2024	Redemption 100.0000	471,789	471,789	471,789	471,789									12,237	
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 11 10.297% 12/22/25		03/12/2024	Direct	03/20/2024	Redemption 100.0000	73,895	73,895	73,895	73,895									167	
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 15 10.333% 12/22/25		11/08/2024	Direct	12/20/2024	Redemption 100.0000	123,158	123,158	123,158	123,158									629	
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 10 10.333% 12/22/25		11/21/2024	Direct	12/20/2024	Tax Free Exchange	293,684	293,684	293,684	293,684									2,994	
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 5 10.333% 12/22/25		03/15/2024	Tax Free Exchange	11/01/2024	Redemption 100.0000	69,300	69,300	69,300	69,300									4,955	124
C4868@-AA-6	JHMCRN Holdings Inc Term Ln Nt 1 11.002% 11/25/25		09/11/2024	Interest Capitalization	09/11/2024	Redemption 100.0000	1,705	1,705	1,705	1,705									47	
C6983#-AB-7	Opta Inc 1st Lien DD Term Ln Nt 2 11.601% 11/08/29		07/30/2024	Guggenheim Securities LLC	12/31/2024	Redemption 100.0000	1,345	1,320	1,345	1,345		25		25					55	
G0563H-AB-0	A-Gas Finco Inc Term Ln Nt 1 9.834% 11/08/30		01/08/2024	Guggenheim Securities LLC	11/27/2024	Guggenheim Securities LLC	103,874	97,642	94,113	98,209		567		567			(4,095)	(4,095)	8,212	
G0563H-AB-0	A-Gas Finco Inc Term Ln Nt 1 9.834% 11/08/30		01/08/2024	Guggenheim Securities LLC	12/31/2024	Redemption 100.0000	22,239	20,905	22,239	22,239		1,334		1,334					1,737	
G5307*-AA-0	Kobalt Music Group Term Ln Nt 1 10.826% 02/25/27		02/23/2024	Interest Capitalization	03/05/2024	Redemption 100.0000	986	986	986	986									32	
G5307*-AA-0	Kobalt Music Group Term Ln Nt 2 11.767% 02/25/27		01/19/2024	Interest Capitalization	03/05/2024	Redemption 100.0000	986	986	986	986									16	
L7574*-AG-3	Surgical Specialists LLC 4th Amendment DD TL Nt 1 9.985% 07/10/30		07/10/2024	Direct	12/31/2024	Redemption 100.0000	47	47	47	47									2	
L7574*-AG-3	Surgical Specialists LLC 4th Amendment DD TL Nt 2 10.005% 07/10/30		10/29/2024	Direct	12/31/2024	Redemption 100.0000	47	47	47	47										
000000-00-0	Air Canada New Term Loan B Nt 1 6.356% 03/21/31	A	12/06/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	16,557	16,520	16,557	16,557		38		38					99	247
000000-00-0	Air Canada Term Loan 6.837% 03/21/31	A	03/26/2024	JP Morgan Securities LLC	09/30/2024	Redemption 100.0000	33,115	33,032	33,115	33,115		83		83					966	
000000-00-0	Air Canada Term Loan 6.837% 03/21/31	A	03/26/2024	JP Morgan Securities LLC	12/06/2024	Tax Free Exchange	6,589,885	6,573,410	6,574,811	6,574,811		1,400		1,400					436,411	
68371Y-AP-8	Open Text Corp Term Ln B Nt 1 6.607% 01/31/30	A	07/16/2024	Tax Free Exchange	10/11/2024	Barclays Capital Inc	12,354,384	12,070,427	12,420,064	12,079,388		8,961		8,961			340,676	340,676	252,838	50,615
68371Y-AP-8	Open Text Corp Term Ln B Nt 1 6.607% 01/31/30	A	07/16/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	37,387	36,559	37,387	37,387		828		828					775	153
C2001*-AA-0	Braya Renewable Fuels 2nd Amendment Term Ln Nt 1 11.785% 02/20/30		04/30/2024	Direct	12/31/2024	Redemption 100.0000	6,625	6,492	6,625	6,625		133		133					318	
C2001*-AD-4	Braya Renewable Fuels 1st Amendment Term Ln Nt 1 10.970% 02/20/30		02/20/2024	Direct	12/31/2024	Redemption 100.0000	26,672	26,138	26,672	26,672		533		533					1,702	
000000-00-0	MISYS (Finastra) Revolving Loan Nt 4 11.694% 09/13/29	C	06/13/2024	Direct	08/05/2024	Redemption 100.0000	77,736	77,736	77,736	77,736									891	
000000-00-0	MISYS (Finastra) Revolving Loan Nt 3 11.694% 09/13/29	C	03/13/2024	Direct	05/10/2024	Redemption 100.0000	124,378	124,378	124,378	124,378									1,690	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0 ..	MISYS (Finastra) Revolving Loan Nt 1 11.694% 09/13/29	C	01/16/2024	Tax Free Exchange	01/31/2024	Redemption 100.0000	54,415	54,415	54,415	54,415									147	
31771U-AB-1 ..	MISYS (Finastra) Revolving Loan Nt 5 11.645% 09/13/29	C	09/13/2024	Direct	12/31/2024	Redemption 100.0000	101,057	101,057	101,057	101,057									2,220	
N7331#-AA-4 ..	Ardonagh Midco 3 PLC New Term Ln Nt 1 9.901% 02/28/30	D	02/29/2024	Guggenheim Securities LLC	07/02/2024	Redemption 100.0000	393,253	387,083	393,253	393,253		6,170		6,170					13,603	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							76,966,498	76,391,217	76,879,331	76,551,315		160,108		160,108			328,017	328,017	2,642,551	156,978
2509999998. Total - Bonds							1,296,027,163	1,288,660,585	1,288,520,286	1,288,913,059		274,557		274,557		(22,070)	(392,770)	(414,840)	14,188,339	4,695,331
23281#-12-4 ..	Cyprium Parallel Invs V LP Pfrd Units		05/07/2024	Direct	11/25/2024	Redemption 100.0000	61.000	6,100	6,100	6,100										
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								6,100	6,100	6,100										
4509999998. Total - Preferred Stocks								6,100	6,100	6,100										
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks								6,100	6,100	6,100										
6009999999 - Totals								1,288,666,685	1,288,526,386	1,288,919,159		274,557		274,557		(22,070)	(392,770)	(414,840)	14,188,339	4,695,331

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
1999999 - Totals									XXX	XXX

NONE

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds															XXX	XXX	XXX		
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
0509999999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds															XXX	XXX	XXX		
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
1909999999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
2419999999. Total - Issuer Obligations															XXX	XXX	XXX		
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
2509999999. Total Bonds															XXX	XXX	XXX		
Nationwide Trust Co FSB Short Term Promissory Nt 1	%		03/21/2024	Direct	03/20/2025	90,000,000					90,000,000	90,000,000	13,578		5.431	6.311	MON	4,294,885	
Nationwide SBL LLC Short Term Promissory Nt 1	%		02/28/2024	Direct	02/27/2025	550,000,000					550,000,000	550,000,000	82,974		5.431	6.307	MON	28,337,222	
7029999999. Subtotal - Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets						640,000,000					XXX	640,000,000	96,552		XXX	XXX	XXX	32,632,107	
7109999999. Total - Parent, Subsidiaries and Affiliates						640,000,000					XXX	640,000,000	96,552		XXX	XXX	XXX	32,632,107	
7709999999 - Totals						640,000,000					XXX	640,000,000	96,552		XXX	XXX	XXX	32,632,107	

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/07/2022	01/02/2025	27,962	11,383,577	407.11	360,150			331					(121,265)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/07/2022	01/03/2025	29,120	11,852,834	407.04	376,225			692					(126,561)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/07/2022	01/03/2025	32,071	13,089,811	408.15	400,568			736					(134,750)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/07/2022	01/03/2025	4,082	1,693,757	414.98	41,264			76					(13,881)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/07/2022	01/06/2025	6,536	2,649,116	405.34	88,949			408					(29,840)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10QEMIK50	01/11/2022	01/03/2025	15,873	5,075,433	319.75	88,466			163					(29,815)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10QEMIK50	01/11/2022	01/03/2025	9,848	3,114,608	316.27	66,187			122					(22,306)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10QEMIK50	01/11/2022	01/06/2025	9,152	2,878,086	314.46	67,687			311					(22,749)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10QEMIK50	01/11/2022	01/07/2025	5,121	1,642,477	320.76	27,067			149					(9,088)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10QEMIK50	01/11/2022	01/10/2025	17,544	5,588,208	318.53	104,987			864					(35,156)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4R0TD8PU41	01/11/2022	01/06/2025	6,594	2,864,025	434.34	59,281			272					(19,942)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4R0TD8PU41	01/11/2022	01/10/2025	10,652	4,614,819	433.25	99,625			821					(33,391)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/14/2022	01/03/2025	53,193	16,430,272	308.88	530,335			982		4,855			(179,725)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/14/2022	01/03/2025	32,505	10,089,174	310.39	305,220			565		222			(103,436)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/14/2022	01/06/2025	13,812	4,267,775	309	137,287			634		2,968			(46,396)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/14/2022	01/07/2025	23,217	7,150,746	307.99	240,301			1,330		12,820			(81,135)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/14/2022	01/08/2025	26,686	8,201,043	307.32	283,669			1,830		24,056			(95,689)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/14/2022	01/10/2025	42,031	12,935,399	307.76	439,642			3,640		33,828			(148,030)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/14/2022	01/10/2025	15,588	4,807,029	308.39	158,993			1,316		8,814			(53,534)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/14/2022	01/13/2025	15,781	4,907,582	310.98	145,659			1,604		2,286			(48,909)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/21/2022	01/03/2025	2,926	1,190,878	406.95	36,199			67					(12,336)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/21/2022	01/07/2025	39,316	15,862,637	403.47	540,982			3,011					(183,673)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/21/2022	01/08/2025	27,178	10,975,360	403.83	370,167			2,401					(125,562)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/21/2022	01/09/2025	19,208	7,744,112	403.18	266,985			1,978					(90,478)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/21/2022	01/10/2025	65,113	26,353,698	404.74	864,045			7,194					(292,544)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/21/2022	01/10/2025	3,013	1,246,154	413.58	30,432			253					(10,304)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/21/2022	01/14/2025	50,712	20,509,113	404.42	681,068			8,160					(229,743)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/21/2022	01/15/2025	32,729	13,248,437	404.79	434,971			5,607					(146,592)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/16/2025	21,716	8,798,229	405.15	285,565			3,941					(96,152)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/17/2025	39,922	16,148,232	404.49	535,759			7,879					(180,228)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/17/2025	9,565	3,919,171	409.74	109,519			1,611					(36,842)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/17/2025	2,334	950,778	407.36	28,732			423					(9,665)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/08/2025	7,696	2,598,159	337.6	89,255			579					(30,275)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/10/2025	43,576	14,787,451	339.35	473,616			3,943					(160,355)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/14/2025	36,653	12,410,282	338.59	411,026			4,925					(138,650)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/15/2025	14,288	4,840,927	338.8	159,070			2,051					(53,609)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/17/2025	12,720	4,303,858	338.36	144,168			2,120					(48,498)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/17/2025	17,850	6,040,349	338.4	202,008			2,971		1			(67,955)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/17/2025	5,022	1,714,280	341.35	50,770			747					(17,079)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/03/2025	32,836	11,166,433	340.07	345,465			643					(117,728)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/07/2025	23,940	8,177,583	341.59	238,087			1,325					(80,835)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	01/03/2025	13,723	5,655,794	412.15	125,562			234					(42,829)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	01/03/2025	3,134	1,305,747	416.59	24,699			46					(8,425)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	01/10/2025	13,814	5,648,382	408.89	141,178			1,176					(47,844)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	01/13/2025	11,330	4,649,972	410.4	110,584			1,225					(37,372)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	01/17/2025	14,490	5,952,795	410.83	139,825			2,058					(47,080)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	01/21/2025	7,268	3,004,062	413.35	64,754			1,187					(21,723)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/24/2022	01/10/2025	12,371	5,376,155	434.56	89,828			749					(30,470)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/24/2022	01/14/2025	4,021	1,727,848	429.66	34,825			418					(11,769)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/24/2022	01/17/2025	17,154	7,399,897	431.38	140,225			2,066					(47,258)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/24/2022	01/21/2025	4,852	2,073,227	427.31	45,756			840					(15,364)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/22/2025	48,365	19,503,146	403.25	621,489			12,018					(209,452)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/23/2025	30,056	12,109,454	402.9	390,424			7,902					(131,458)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/24/2025	33,046	13,215,562	399.91	469,258			9,920					(157,857)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/27/2025	3,018	1,213,691	402.14	40,201			958					(13,486)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/14/2025	15,821	4,858,830	307.11	161,376			1,946		20,572			(54,790)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/15/2025	26,635	8,201,780	307.93	263,422			3,418		25,476			(89,354)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/17/2025	34,608	10,667,524	308.24	338,119			5,005		31,463			(114,479)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/17/2025	16,044	4,929,300	307.24	163,166			2,415		21,731			(55,244)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/21/2025	21,097	6,473,859	306.86	218,144			4,021		35,876			(73,586)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/22/2025	26,529	8,153,028	307.32	269,539			5,212		39,679			(90,839)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/24/2025	57,672	17,750,733	307.79	576,139			12,179		77,292			(193,811)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/27/2025	12,439	3,853,973	309.84	114,684			2,733		8,732			(38,473)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/04/2022	01/28/2025	40,499	16,252,798	401.31	528,517			13,152					(178,283)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/04/2022	01/29/2025	38,662	15,507,268	401.1	508,017			13,098					(171,210)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/04/2022	01/30/2025	22,856	9,168,187	401.12	300,334			8,013					(101,124)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/04/2022	01/31/2025	26,109	10,522,096	403	324,279			8,942					(109,087)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/04/2022	01/31/2025	34,876	14,071,777	403.48	426,882			11,771					(143,602)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/04/2022	02/03/2025	2,487	1,014,030	407.67	26,789			810					(8,987)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/10/2025	7,871	2,679,156	340.4	77,054			650					(26,431)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/14/2025	5,622	1,937,075	344.56	46,685			567					(15,954)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/21/2025	8,698	2,948,811	339.01	90,617			1,681		1			(30,766)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/22/2025	14,646	4,900,202	334.58	180,430			3,512		99			(61,202)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/24/2025	18,792	6,255,458	332.88	246,571			5,246		583			(83,483)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/23/2025	16,009	5,367,755	335.29	192,243			3,916		77			(65,149)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/28/2025	22,006	7,387,601	335.71	260,970			6,494		194			(88,032)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/29/2025	21,948	7,378,969	336.21	255,563			6,589		163			(86,129)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/30/2025	7,275	2,419,228	332.56	96,849			2,584		528			(32,610)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/31/2025	27,567	9,262,263	335.99	324,044			8,935		315			(109,008)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/08/2022	02/07/2025	19,391	8,156,605	420.63	201,349			6,822		466			(67,485)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/08/2022	01/24/2025	6,441	2,773,030	430.55	46,963			1,002					(15,945)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/08/2022	01/24/2025	8,509	3,653,073	429.3	64,903			1,385					(22,036)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/08/2022	01/24/2025	5,678	2,426,029	427.26	46,564			993					(15,809)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/08/2022	01/27/2025	3,973	1,672,063	420.83	40,710			979		18			(13,783)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/08/2022	01/28/2025	3,961	1,682,389	424.79	35,500			886		3			(12,008)				03
JAN 25 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/08/2022	01/31/2025	11,307	4,836,251	427.72	91,707			2,536		3			(30,935)				03
JAN 25 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/08/2022	01/31/2025	9,837	4,170,737	423.97	90,879			2,513		20			(30,656)				03
FEB 25 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/08/2022	02/04/2025	4,626	1,950,174	421.59	46,435			1,450		53			(15,606)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	01/28/2025	16,584	5,075,604	306.06	199,668			5,001		39,529			(67,791)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	01/29/2025	26,329	8,149,439	309.52	278,564			7,229		22,257			(94,490)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	01/31/2025	55,385	17,080,783	308.4	612,006			16,984		71,543			(207,210)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	02/03/2025	15,369	4,749,043	309	166,293			5,062		17,612			(56,147)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	02/04/2025	20,172	6,214,804	308.09	225,927			7,080		30,847			(76,211)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	02/05/2025	14,174	4,383,282	309.24	152,091			4,902		15,770			(51,257)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	02/07/2025	34,503	10,717,303	310.62	351,585			11,956		25,971			(118,272)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	02/07/2025	11,591	3,600,739	310.66	117,877			4,009		8,609			(39,653)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	02/10/2025	14,792	4,624,146	312.61	139,637			5,120		6,125			(46,844)				03
JAN 25 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	01/31/2025	35,136	11,091,751	315.68	180,530			5,010					(61,123)				03
FEB 25 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	02/04/2025	9,319	2,935,506	315.01	49,868			1,563					(16,822)				03
FEB 25 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	02/07/2025	43,965	13,776,317	313.35	258,452			8,789					(86,943)				03
FEB 25 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	02/10/2025	11,143	3,481,435	312.44	68,937			2,527					(23,127)				03
JAN 25 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	01/10/2025	22,592	7,219,929	319.58	90,854			771					(31,370)				03
JAN 25 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	01/13/2025	9,891	3,151,732	318.66	42,129			476					(14,505)				03
JAN 25 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	01/17/2025	33,381	10,590,815	317.27	154,838			2,322					(53,112)				03
JAN 25 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	01/21/2025	10,510	3,302,600	314.24	58,134			1,086					(19,867)				03
JAN 25 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	01/24/2025	34,880	10,974,850	314.65	188,958			4,047					(64,394)				03
JAN 25 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	01/27/2025	6,428	1,985,591	308.89	47,590			1,149					(16,173)				03
JAN 25 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	01/28/2025	8,856	2,755,095	311.1	58,415			1,463					(19,833)				03
FEB 25 JPMorgan MOZAIC2 Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/04/2025	46,236	18,519,898	400.55	558,995			17,533					(188,738)				03
FEB 25 JPMorgan MOZAIC2 Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/05/2025	25,308	10,135,059	400.47	306,985			9,903					(103,554)				03
FEB 25 JPMorgan MOZAIC2 Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/06/2025	21,978	8,757,158	398.45	283,517			9,398		1			(95,550)				03
FEB 25 JPMorgan MOZAIC2 Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/07/2025	33,254	13,324,401	400.69	401,039			13,651					(135,032)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/07/2025	43,802	17,480,753	399.09	554,527			18,875		1			(186,713)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/10/2025	4,772	1,898,799	397.94	62,651			2,299		1			(21,037)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/11/2025	41,987	16,699,330	397.73	555,063			20,859		7			(186,208)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/12/2025	28,477	11,345,946	398.42	369,066			14,195		4			(123,698)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/13/2025	22,102	8,798,719	398.1	289,312			11,382		4			(96,879)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	01/22/2025	8,373	2,855,943	341.09	72,818			1,437					(25,048)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	01/31/2025	14,997	5,041,383	336.15	159,762			4,467		155			(54,495)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	02/04/2025	17,223	5,770,546	335.05	191,880			6,058		538			(65,207)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	02/06/2025	11,156	3,740,752	335.31	123,225			4,111		368			(41,798)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	02/07/2025	19,734	6,647,108	336.83	205,740			7,049		320			(69,723)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	02/12/2025	16,723	5,594,298	334.53	190,990			7,393		1,274			(64,426)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	02/11/2025	24,615	8,269,197	335.94	266,293			10,072		911			(89,911)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	02/13/2025	11,869	3,943,041	332.2	147,917			5,857		2,481			(49,850)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	02/14/2025	12,603	4,217,279	334.62	143,634			5,814		1,048			(48,363)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/25/2022	02/20/2025	18,881	7,509,892	397.74	254,899			11,725		14			(85,826)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/25/2022	02/21/2025	52,906	21,039,272	397.67	716,352			33,579		45			(240,979)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/25/2022	02/24/2025	6,214	2,459,271	395.77	89,107			4,410		19			(29,893)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2022	02/11/2025	9,218	3,108,800	337.24	93,287			3,548		179			(31,673)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2022	02/19/2025	26,805	8,910,117	332.41	327,598			14,781		6,695			(110,406)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2022	02/21/2025	11,379	3,783,621	332.51	138,722			6,503		2,962			(46,666)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2022	02/21/2025	14,757	4,903,146	332.27	181,497			8,508		4,166			(61,055)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2022	02/24/2025	5,198	1,712,966	329.57	70,612			3,495		3,667			(23,688)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/25/2022	02/14/2025	27,823	11,038,040	396.73	385,899			15,707		14			(130,656)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/25/2022	02/14/2025	5,992	2,416,341	403.27	68,128			2,773					(23,066)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/25/2022	02/19/2025	57,243	22,743,662	397.32	782,507			35,307		44			(263,718)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2022	02/18/2025	14,883	4,639,763	311.75	167,731			7,427		10,388			(56,632)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2022	02/19/2025	18,985	5,906,059	311.09	219,277			9,903		16,479			(73,968)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2022	02/21/2025	33,668	10,572,111	314.01	348,801			16,365		12,353			(117,444)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2022	02/21/2025	13,464	4,202,377	312.12	149,854			7,031		9,022			(50,457)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2022	02/25/2025	21,572	6,782,089	314.4	220,677			11,125		7,863			(74,031)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2022	02/26/2025	12,921	4,037,041	312.45	142,385			7,302		8,802			(47,722)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2022	02/11/2025	20,278	6,302,500	310.81	235,829			8,978		15,950			(80,143)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2022	02/12/2025	16,432	5,106,554	310.77	191,432			7,458		13,414			(64,995)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2022	02/14/2025	39,489	12,366,651	313.17	420,949			17,150		15,381			(142,655)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2022	02/14/2025	15,333	4,774,095	311.36	174,950			7,128		10,936			(59,289)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/01/2022	02/07/2025	15,446	6,525,268	422.45	132,121			4,564		182			(45,151)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/01/2022	02/10/2025	12,059	5,087,749	421.89	105,426			3,926		246			(35,927)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/01/2022	02/14/2025	7,018	2,945,960	419.76	66,237			2,704		422			(22,489)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/01/2022	02/14/2025	20,480	8,571,068	418.5	201,790			8,236		1,830			(68,511)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/01/2022	02/18/2025	8,755	3,658,886	417.91	88,225			3,914		1,184			(29,843)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/01/2022	02/21/2025	20,492	8,564,217	417.93	206,744			9,718		3,222			(69,740)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/01/2022	02/21/2025	3,341	1,408,061	421.41	29,932			1,407		195			(10,097)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/01/2022	02/25/2025	4,603	1,926,548	418.57	45,559			2,301		741			(15,312)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/01/2022	02/28/2025	9,975	4,186,385	419.67	95,310			5,062		1,389			(31,945)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2022	03/03/2025	4,819	1,957,936	406.29	63,467			3,549					(21,291)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2022	02/25/2025	55,376	21,904,092	395.55	986,805			50,022		204			(332,876)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2022	02/26/2025	39,522	15,685,712	396.89	679,376			35,032		88			(228,961)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2022	02/27/2025	19,351	7,675,227	396.63	335,161			17,575		54			(112,851)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2022	02/28/2025	30,558	12,233,843	400.35	477,314			25,445		17			(160,567)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2022	02/28/2025	29,932	12,020,500	401.59	451,379			24,062		9			(151,842)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	02/24/2025	11,919	4,819,161	404.33	173,896			8,671					(58,768)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	02/28/2025	12,085	4,871,218	403.08	183,088			9,769		2			(61,647)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	02/28/2025	23,907	9,720,031	406.58	327,523			17,476					(110,279)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	03/04/2025	14,533	5,909,072	406.61	199,241			11,323		1			(66,840)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	01/24/2025	11,093	4,503,997	406.03	151,638			3,315					(52,756)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	01/28/2025	14,718	6,041,048	410.45	176,470			4,512					(61,163)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	01/31/2025	16,818	6,919,750	411.44	195,934			5,551					(67,717)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	02/07/2025	30,768	12,490,719	405.97	424,285			14,727					(145,674)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	02/11/2025	12,096	4,872,362	402.81	183,253			7,022					(62,683)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	02/14/2025	22,396	9,030,527	403.22	335,716			13,767					(114,513)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2022	02/21/2025	12,650	5,031,090	397.73	221,872			10,477		10			(75,190)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	02/12/2025	9,463	3,199,133	338.05	93,335			3,681		133			(32,076)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	02/21/2025	9,193	3,088,776	335.99	98,867			4,695		652			(33,692)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	02/25/2025	24,126	8,040,439	333.27	288,327			14,711		5,624			(97,892)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	02/26/2025	11,695	3,899,785	333.47	138,807			7,204		2,643			(47,084)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	02/28/2025	24,898	8,304,559	333.54	295,115			15,834		5,902			(99,919)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	03/05/2025	18,372	6,082,324	331.06	239,143			13,873		10,532			(80,595)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	03/04/2025	26,157	8,788,635	335.99	283,277			16,187		3,147			(95,557)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	03/07/2025	19,381	6,440,256	332.3	241,417			14,423		8,248			(81,212)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	03/10/2025	9,947	3,293,183	331.06	129,840			8,093		6,342			(43,558)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/07/2025	64,418	26,104,657	405.24	722,767			43,581		8			(245,392)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/10/2025	1,698	697,585	410.82	15,978			1,005					(5,410)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/04/2025	46,870	18,934,078	403.97	546,036			31,492		7			(185,906)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/05/2025	36,378	14,645,990	402.61	441,988			25,878		12			(150,342)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2022	03/06/2025	15,288	6,159,229	402.88	184,373			10,956		5			(62,656)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	02/28/2025	36,687	11,424,611	311.41	238,749			12,893					(81,361)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	03/03/2025	8,311	2,584,285	310.93	55,587			3,148					(18,890)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	03/04/2025	15,988	5,017,009	313.79	91,680			5,273					(31,127)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	03/07/2025	56,016	17,430,035	311.16	370,968			22,306					(125,600)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	03/10/2025	23,979	7,428,236	309.78	171,018			10,728					(57,742)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	03/11/2025	14,951	4,630,628	309.73	106,963			6,802					(36,081)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	03/14/2025	38,807	12,000,162	309.23	285,362			18,884					(95,995)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	03/17/2025	30,738	9,523,297	309.82	219,611			15,097					(73,673)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	02/14/2025	56,336	17,562,742	311.75	357,016			14,820					(123,272)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	02/18/2025	8,890	2,754,423	309.83	62,557			2,822					(21,519)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	02/21/2025	32,490	10,105,243	311.03	214,926			10,273					(73,724)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/18/2022	02/25/2025	16,154	5,032,580	311.53	104,298			5,356					(35,642)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/07/2025	14,897	4,684,698	314.48	190,975			11,505		6,904			(64,779)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/11/2025	14,621	4,583,949	313.51	194,318			12,380		9,675			(65,670)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/14/2025	32,394	10,186,853	314.47	416,583			27,619		17,550			(140,395)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/17/2025	20,345	6,356,598	312.44	281,168			19,364		19,491			(94,497)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/21/2025	46,207	14,455,985	312.85	630,269			45,555		42,560			(211,051)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/14/2025	33,185	13,407,659	404.03	357,732			23,717		16			(120,562)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/18/2025	43,170	17,464,048	404.54	458,899			31,997		25			(154,089)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/19/2025	39,271	15,908,362	405.09	410,777			28,992		20			(137,804)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/20/2025	23,470	9,479,177	403.89	255,116			18,223		21			(85,506)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/21/2025	23,589	9,595,729	406.79	234,002			16,913		7			(78,357)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	02/28/2025	32,239	10,052,653	311.82	452,308			24,472		27,275			(154,426)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	02/28/2025	18,201	5,713,975	313.94	237,157			12,831		8,342			(80,970)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/04/2025	26,825	8,408,113	313.44	356,240			20,527		15,687			(121,174)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/07/2025	31,387	9,805,798	312.42	432,507			26,055		25,723			(146,708)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/11/2025	53,749	21,759,204	404.83	563,827			35,922		13			(190,545)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/12/2025	13,523	5,475,940	404.95	141,445			9,134		3			(47,757)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/13/2025	34,780	14,089,952	405.12	362,057			23,692		9			(122,132)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/14/2025	24,869	10,105,327	406.35	248,934			16,504		4			(83,895)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	03/21/2022	02/28/2025	20,631	8,589,483	416.33	163,190			8,829		6,490			(55,716)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	03/21/2022	03/03/2025	10,950	4,548,696	415.4	89,752			5,093		4,681			(30,557)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	03/21/2022	03/04/2025	10,536	4,401,439	417.75	79,382			4,574		2,758			(27,002)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	03/21/2022	03/07/2025	14,809	6,141,542	414.73	124,658			7,510		8,150			(42,284)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	03/21/2022	03/07/2025	15,653	6,425,042	410.47	152,894			9,211		19,123			(51,862)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	03/21/2022	03/11/2025	16,934	6,956,314	410.79	163,999			10,449		21,003			(55,423)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	03/21/2022	03/14/2025	24,986	10,254,263	410.4	245,670			16,288		34,684			(82,795)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	03/21/2022	03/18/2025	16,866	6,917,895	410.18	167,471			11,677		25,717			(56,233)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/29/2022	02/21/2025	10,035	3,328,523	331.7	144,923			6,986		3,423			(50,134)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/04/2025	9,024	3,013,926	333.98	120,964			7,016		2,125			(41,415)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/07/2025	10,754	3,567,695	331.74	156,155			9,468		5,355			(53,314)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/11/2025	26,760	8,904,360	332.75	375,902			24,105		11,079			(127,863)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/12/2025	13,653	4,508,713	330.23	209,232			13,599		11,130			(71,104)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/18/2025	14,112	4,737,845	335.72	179,101			12,568		2,999			(60,527)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/14/2025	27,745	9,189,378	331.21	411,621			27,467		18,403			(139,623)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/19/2025	10,550	3,528,732	334.49	139,969			9,942		3,277			(47,259)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/20/2025	11,864	3,947,293	332.7	167,695			12,056		6,070			(56,568)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/21/2025	20,223	6,791,001	335.8	256,337			18,647		4,568			(86,390)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/25/2025	12,691	4,273,635	336.74	155,846			11,867		2,442			(52,330)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/27/2025	16,085	5,401,567	335.82	204,402			15,910		4,220			(68,508)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/28/2025	9,496	3,208,970	337.94	111,807			8,797		1,404			(37,439)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/21/2025	22,272	8,883,437	398.87	288,193			20,984		148			(97,215)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/24/2025	3,206	1,303,673	406.61	32,703			2,465		1			(11,001)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/25/2025	43,986	17,463,587	397.03	602,162			45,895		698			(202,380)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/26/2025	19,271	7,634,093	396.14	270,953			20,881		429			(90,981)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/27/2025	35,328	14,020,385	396.86	486,471			37,901		658			(163,197)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/28/2025	70,374	27,747,092	394.28	1,045,759			82,358		3,037			(350,502)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2022	03/07/2025	21,539	8,803,839	408.74	195,789			11,938					(67,222)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2022	03/10/2025	17,156	6,935,733	404.27	180,655			11,492		5			(61,852)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2022	03/14/2025	32,146	12,830,579	399.14	398,283			26,725		118			(135,854)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2022	03/18/2025	19,671	7,912,170	402.23	221,886			15,658		29			(75,404)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2022	03/21/2025	30,237	12,162,668	402.24	341,682			24,993		57			(115,792)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2022	03/25/2025	15,904	6,411,667	403.16	174,939			13,395		29			(59,066)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2022	03/28/2025	26,222	10,483,183	399.78	320,962			25,393		196			(108,070)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2022	04/01/2025	18,810	7,512,274	399.38	233,430			19,256		201			(78,309)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/04/2022	02/28/2025	560	236,389	422.29	3,503			192		39			(1,212)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/04/2022	03/21/2025	14,748	6,075,631	411.97	136,428			9,989		17,720			(46,277)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/04/2022	03/21/2025	16,285	6,652,476	408.5	169,595			12,417		33,104			(57,527)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/04/2022	03/24/2025	8,529	3,480,361	408.04	90,356			6,848		19,108			(30,564)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/04/2022	03/25/2025	7,937	3,245,471	408.92	81,675			6,259		15,907			(27,602)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/04/2022	03/28/2025	32,809	13,420,296	409.04	336,836			26,674		66,809			(113,519)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/04/2022	04/01/2025	16,343	6,717,252	411.01	157,307			12,989		26,416			(52,821)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	03/21/2025	20,816	6,729,669	323.29	170,485			12,529		819			(58,044)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	03/28/2025	54,586	17,531,495	321.17	488,002			38,788		5,806			(165,073)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	03/28/2025	8,919	2,848,664	319.41	85,350			6,784		1,636			(28,871)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/01/2025	22,782	7,349,877	322.62	192,962			15,991		1,729			(65,031)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/04/2025	23,866	7,699,155	322.6	202,622			17,304		2,011			(68,099)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/04/2025	11,892	3,797,224	319.3	114,761			9,801		2,686			(38,570)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	03/31/2025	3,289	1,313,526	399.31	36,415			2,987		34			(12,284)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/01/2025	48,632	19,257,671	395.99	597,197			49,492		1,499			(201,265)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/02/2025	28,224	11,148,316	394.99	357,320			29,914		1,216			(120,312)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/03/2025	28,804	11,412,594	396.22	351,405			29,714		903			(118,212)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/04/2025	56,752	22,500,021	396.46	687,838			58,741		1,730			(231,174)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	03/14/2025	13,880	4,587,618	330.51	210,069			14,255		10,941			(72,465)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	03/27/2025	13,472	4,518,455	335.39	173,012			13,693		3,971			(58,960)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	03/28/2025	15,707	5,287,204	336.61	193,129			15,450		3,398			(65,754)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	04/01/2025	15,077	5,103,288	338.49	173,422			14,465		2,133			(58,825)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	04/02/2025	14,701	4,934,250	335.65	187,643			15,811		4,635			(63,590)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	04/08/2025	28,807	9,716,133	337.28	347,834			31,068		6,798			(117,226)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	04/04/2025	41,025	13,877,052	338.26	476,774			40,980		6,729			(161,275)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	04/10/2025	16,341	5,516,580	337.6	195,240			17,765		3,712			(65,678)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	04/11/2025	25,585	8,656,022	338.32	297,914			27,357		4,924			(100,125)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/14/2022	04/08/2025	60,175	23,702,280	393.89	831,617			74,279		4,376			(280,269)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/14/2022	04/09/2025	34,034	13,439,295	394.88	457,075			41,208		1,965			(153,900)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/14/2022	04/10/2025	38,269	15,090,445	394.33	522,749			47,566		2,647			(175,851)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/14/2022	04/11/2025	81,697	32,064,596	392.48	1,178,893			108,255		9,372			(396,212)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	03/18/2025	17,939	5,573,614	310.69	111,581			7,978					(38,418)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	03/21/2025	45,136	13,964,562	309.39	301,550			22,348					(103,534)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	03/25/2025	28,917	8,920,879	308.5	202,922			15,741					(69,411)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	03/28/2025	55,043	17,083,578	310.37	350,301			28,076					(119,488)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	03/31/2025	12,696	3,930,985	309.63	84,197			6,964					(28,639)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	04/01/2025	20,119	6,258,216	311.06	123,665			10,334					(42,025)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	04/04/2025	49,029	15,187,198	309.76	323,652			27,870					(109,682)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	04/07/2025	13,340	4,161,177	311.93	78,503			6,959					(26,530)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	04/08/2025	17,013	5,295,994	311.3	103,662			9,276					(35,000)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	04/11/2025	57,548	17,907,280	311.17	353,766			32,545					(119,115)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	04/14/2025	10,921	3,393,364	310.72	68,898			6,510					(23,134)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	04/18/2022	04/04/2025	10,928	4,487,877	410.66	83,256			7,176		19,209			(28,241)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	04/18/2022	04/04/2025	15,227	6,198,018	407.04	132,201			11,395		42,953			(44,843)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	04/18/2022	04/07/2025	7,117	2,911,105	409.04	57,630			5,113		16,022			(19,494)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	04/18/2022	04/08/2025	7,823	3,180,250	406.55	69,279			6,205		24,147			(23,413)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	04/18/2022	04/11/2025	41,108	16,671,911	405.56	377,663			34,776		145,152			(127,279)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	04/18/2022	04/14/2025	9,330	3,784,820	405.68	85,506			8,087		33,140			(28,738)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/07/2025	16,718	5,306,476	317.41	185,570			16,526		6,664			(63,004)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/08/2025	17,658	5,703,328	322.99	158,921			14,287		1,491			(53,907)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/11/2025	23,701	7,533,167	317.84	259,290			23,964		9,121			(87,708)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/11/2025	12,293	3,926,245	319.39	126,986			11,736		3,167			(42,955)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/11/2025	12,223	3,949,576	323.13	109,517			10,122		1,082			(37,045)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/14/2025	17,267	5,512,413	319.25	179,574			17,047		4,910			(60,575)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/14/2025	3,594	1,425,585	396.69	42,262			4,012		152			(14,256)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/15/2025	66,825	26,371,877	394.64	837,319			80,185		5,012			(282,190)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/16/2025	39,496	15,578,838	394.44	498,046			48,109		3,214			(167,695)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/21/2022	04/15/2025	15,847	5,084,905	320.88	155,140			14,857		2,982			(52,285)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/21/2022	04/17/2025	36,739	11,749,030	319.8	375,102			36,545		9,618			(126,183)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/21/2022	04/17/2025	10,883	3,513,725	322.85	98,931			9,638		1,236			(33,280)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/21/2022	04/17/2025	84,715	33,316,029	393.27	1,107,230			107,874		9,483			(372,469)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/21/2022	04/17/2025	1,514	600,814	396.75	17,809			1,735		70			(5,991)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/28/2022	04/21/2025	1,652	648,024	392.34	20,134			2,041		256			(6,792)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/28/2022	04/22/2025	97,851	38,225,438	390.65	1,256,405			128,417		22,644			(423,429)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/28/2022	04/23/2025	43,233	16,882,144	390.49	558,141			57,509		10,580			(187,930)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/28/2022	04/24/2025	21,864	8,513,498	389.39	291,880			30,315		6,887			(98,188)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/28/2022	04/25/2025	71,430	27,841,802	389.78	942,870			98,703		21,152			(316,887)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/28/2022	04/25/2025	683	261,973	383.59	10,811			1,132		656			(3,633)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/28/2022	04/01/2025	12,957	4,370,879	337.35	132,505			11,198		2,531			(45,537)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/28/2022	04/11/2025	16,744	5,645,595	337.17	173,503			16,140		4,344			(59,072)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/28/2022	04/15/2025	23,707	7,985,100	336.82	249,610			24,059		7,287			(84,669)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/28/2022	04/16/2025	18,559	6,247,192	336.61	197,103			19,163		6,120			(66,796)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/28/2022	04/17/2025	35,223	11,846,870	336.34	378,175			37,083		12,616			(128,041)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/28/2022	04/24/2025	15,788	5,279,258	334.38	183,205			19,028		9,790			(61,630)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/28/2022	04/22/2025	29,417	9,873,562	335.64	325,298			33,249		13,481			(109,631)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/28/2022	04/25/2025	18,904	6,335,840	335.15	213,300			22,329		10,095			(71,688)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/29/2022	04/17/2025	59,122	18,319,057	309.85	323,017			31,704		1			(109,467)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/29/2022	04/22/2025	27,540	8,569,547	311.17	140,165			14,339					(47,281)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/29/2022	04/25/2025	51,767	16,027,082	309.6	288,266			30,204		3			(96,972)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/29/2022	04/28/2025	12,951	4,015,630	310.06	70,436			7,554		1			(23,629)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4ROTD8PU41	04/29/2022	04/17/2025	36,929	14,965,242	405.24	267,701			26,299		140,138			(90,805)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4ROTD8PU41	04/29/2022	04/17/2025	6,493	2,610,350	402.05	52,956			5,202		34,115			(17,963)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4ROTD8PU41	04/29/2022	04/22/2025	8,485	3,414,755	402.43	68,483			7,013		43,920			(23,122)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4ROTD8PU41	04/29/2022	04/25/2025	24,587	9,903,269	402.78	196,310			20,588		124,631			(66,099)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4ROTD8PU41	04/29/2022	04/28/2025	4,558	1,840,299	403.77	35,165			3,775		21,286			(11,808)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	05/09/2022	04/28/2025	3,402	1,344,408	395.17	33,000			3,565		326			(11,152)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/29/2025	54,384	21,193,573	389.7	629,771			68,554		17,655			(212,635)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/30/2025	37,121	14,456,124	389.43	433,576			47,554		12,954			(146,257)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/01/2025	30,650	11,962,203	390.28	348,801			38,542		9,174			(117,552)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/02/2025	76,070	29,596,683	389.07	899,912			100,174		29,495			(303,006)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/05/2025	2,991	1,180,058	394.49	29,794			3,389		398			(10,004)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/06/2025	52,336	20,291,640	387.72	646,871			74,114		27,896			(217,007)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/07/2025	27,653	10,757,975	389.03	328,245			37,874		11,721			(110,016)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2025	23,148	9,003,685	388.96	275,462			32,007		10,096			(92,241)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/02/2025	21,709	6,827,191	314.48	215,792			24,021		23,191			(72,659)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/05/2025	14,293	4,509,807	315.53	136,639			15,544		12,833			(45,881)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/06/2025	15,307	4,839,889	316.19	142,660			16,345		12,182			(47,859)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/22/2025	33,015	10,575,400	320.32	259,169			26,711		8,351			(88,074)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/25/2025	43,017	13,639,799	317.08	385,001			40,639		24,743			(130,473)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/28/2025	20,023	6,329,798	316.13	186,412			20,139		14,703			(62,998)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/29/2025	20,440	6,462,936	316.19	189,888			20,670		15,002			(64,113)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/02/2025	30,717	9,735,763	316.95	277,375			30,876		19,931			(93,394)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/07/2025	16,824	6,678,720	396.98	151,583			13,702		500			(52,240)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/11/2025	31,286	12,412,613	396.75	284,700			26,707		1,162			(97,749)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/17/2025	26,924	10,709,548	397.77	237,739			23,508		945			(81,168)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/22/2025	16,348	6,455,013	394.86	159,716			16,461		1,430			(54,277)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/25/2025	25,183	9,930,129	394.32	250,822			26,476		2,720			(85,001)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/29/2025	15,186	5,959,314	392.42	161,276			17,556		2,781			(54,453)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/02/2025	20,175	7,829,394	388.08	246,131			27,398		9,466			(82,874)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	03/28/2025	930	377,582	405.91	6,074			497		1			(2,113)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/06/2025	15,312	5,942,248	388.07	187,270			21,456		7,652			(62,824)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/04/2025	17,903	7,191,153	401.68	136,777			12,012		106			(47,271)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	04/15/2025	13,796	4,661,258	337.87	116,672			11,415		3,267			(40,171)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	04/23/2025	12,746	4,270,199	335.03	121,651			12,722		6,783			(41,573)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	04/29/2025	33,284	11,122,891	334.18	329,887			36,144		22,990			(112,106)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	04/30/2025	16,801	5,576,848	331.94	181,762			20,065		18,114			(61,711)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	05/02/2025	34,288	11,389,235	332.16	368,293			41,262		36,212			(124,811)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	05/06/2025	20,866	6,920,371	331.65	229,102			26,419		25,120			(77,354)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	05/08/2025	13,811	4,577,667	331.44	153,042			17,897		17,560			(51,578)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	05/09/2025	22,768	7,528,328	330.65	260,084			30,626		33,412			(87,572)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	05/13/2025	14,806	4,884,131	329.88	174,467			21,109		25,410			(58,529)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	05/15/2025	22,473	7,454,657	331.72	247,425			30,334		28,915			(82,852)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2025	44,808	17,415,409	388.67	582,052			71,359		22,838			(194,905)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2022	05/09/2025	72,186	27,823,920	385.45	1,030,088			121,298		59,647			(346,837)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2022	05/13/2025	59,936	23,220,215	387.42	807,931			97,751		37,109			(271,038)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2022	05/14/2025	46,083	17,891,736	388.25	605,992			73,807		24,977			(203,107)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	04/29/2025	20,216	6,192,531	306.32	126,085			13,892		9			(43,088)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/02/2025	49,448	14,945,625	302.25	383,130			43,165		200			(130,564)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/06/2025	31,128	9,395,011	301.82	247,005			28,642		181			(83,863)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/09/2025	69,096	20,790,214	300.89	575,420			68,135		673			(194,823)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/13/2025	31,377	9,478,578	302.09	246,384			29,975		213			(83,112)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/16/2025	62,303	18,789,453	301.58	502,735			62,380		584			(169,119)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/19/2025	22,920	6,904,964	301.26	188,200			23,805		271			(63,136)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/20/2022	04/28/2025	9,809	3,953,548	403.04	75,001			8,209		49,143			(25,679)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/02/2025	33,145	12,929,436	390.09	400,617			45,177		450,407			(136,650)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/02/2025	18,304	7,174,440	391.96	207,846			23,438		221,519			(70,896)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/09/2025	28,778	11,175,726	388.34	369,529			43,796		434,902			(125,229)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/13/2025	16,381	6,406,204	391.07	192,661			23,461		212,058			(65,050)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/19/2025	39,198	15,285,792	389.96	479,553			60,714		544,721			(161,024)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/19/2025	10,762	3,386,883	314.7	112,788			14,293		12,864			(37,907)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/16/2025	45,526	17,529,617	385.05	685,160			85,172		43,430			(230,910)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/20/2025	11,027	3,412,154	309.45	140,037			17,858		30,739			(47,021)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/20/2025	13,642	4,383,346	321.31	110,638			14,109		4,393			(37,150)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/23/2025	20,019	6,200,768	309.75	251,834			32,718		54,186			(84,329)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/23/2025	15,184	4,888,228	321.94	120,255			15,623		4,443			(40,268)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/16/2025	31,135	12,191,986	391.59	385,446			47,915		9,364			(129,902)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/16/2025	2,409	970,586	402.91	20,693			2,572		59			(6,974)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/20/2025	32,297	12,428,332	384.81	490,596			62,562		33,347			(164,732)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/20/2025	25,713	10,070,917	391.67	318,067			40,561		8,135			(106,800)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/21/2025	10,114	3,903,161	385.93	148,772			19,091		8,835			(49,909)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/21/2025	11,209	4,382,397	390.98	141,679			18,181		4,097			(47,529)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/22/2025	12,769	4,911,274	384.62	195,113			25,193		13,841			(65,395)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/22/2025	13,896	5,440,145	391.49	173,005			22,339		4,692			(57,985)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/22/2025	2,264	915,710	404.41	18,567			2,397		46			(6,223)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/23/2025	19,525	7,532,852	385.81	288,381			37,466		17,749			(96,567)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/23/2025	14,992	5,901,132	393.63	174,802			22,710		3,423			(58,534)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/09/2025	16,363	5,036,439	307.8	219,424			26,030		54,885			(74,429)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/09/2025	22,483	7,180,010	319.35	195,829			23,231		9,526			(66,426)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/12/2025	12,683	3,975,111	313.41	139,010			16,830		17,990			(47,022)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/13/2025	12,571	3,982,011	316.77	121,433			14,801		9,623			(41,038)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/16/2025	14,906	4,597,644	308.44	196,015			24,367		47,076			(66,060)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/16/2025	43,027	13,776,876	320.19	364,010			45,250		16,742			(122,677)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/01/2025	12,755	4,253,662	333.49	130,079			14,684		10,352			(44,787)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/09/2025	12,769	4,217,718	330.31	147,819			17,666		19,832			(50,515)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/14/2025	13,071	4,301,427	329.09	158,786			19,627		25,569			(54,011)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/16/2025	28,485	9,396,691	329.88	336,432			42,132		49,912			(114,225)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/20/2025	14,730	4,843,523	328.81	181,392			23,303		31,200			(61,358)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/20/2025	10,395	3,525,478	339.15	85,614			10,998		3,430			(28,960)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/22/2025	15,471	5,103,902	329.91	183,130			23,820		28,086			(61,832)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/23/2025	12,197	3,994,533	327.49	157,834			20,657		31,745			(53,242)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/28/2025	15,238	5,044,176	331.03	173,588			23,410		24,225			(58,287)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/28/2025	10,546	3,576,522	339.12	87,500			11,800		3,930			(29,381)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/30/2025	17,599	5,875,609	333.86	180,240			24,593		17,900			(60,410)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/23/2025	10,524	4,055,893	385.41	154,381			20,205		10,189			(52,077)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/23/2025	19,204	7,553,199	393.32	221,611			29,003		4,657			(74,755)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/27/2025	5,785	2,318,795	400.86	52,466			7,034		316			(17,633)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/28/2025	27,159	10,568,102	389.12	357,684			48,238		15,191			(120,103)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/28/2025	29,191	11,517,763	394.56	324,900			43,817		6,074			(109,095)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/29/2025	9,094	3,511,199	386.11	131,041			17,776		8,384			(43,961)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/29/2025	18,241	7,201,649	394.8	201,748			27,368		3,686			(67,681)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/30/2025	20,204	7,789,614	385.55	295,987			40,387		20,500			(99,204)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/30/2025	33,596	13,232,264	393.87	382,653			52,212		8,253			(128,252)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/30/2025	4,743	1,934,501	407.88	33,959			4,634		53			(11,382)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	05/09/2025	21,968	8,445,108	384.43	336,548			40,411		21,501			(115,550)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	05/12/2025	9,451	3,651,486	386.37	136,941			16,781		6,927			(46,885)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	05/13/2025	5,974	2,307,009	386.16	87,164			10,753		4,592			(29,815)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	05/16/2025	35,737	13,806,453	386.33	519,265			65,332		27,650			(177,121)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	05/19/2025	8,900	3,427,476	385.12	134,119			17,201		8,664			(45,621)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	05/20/2025	6,786	2,626,754	387.07	96,636			12,472		4,864			(32,840)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	05/23/2025	49,617	19,254,354	388.06	686,699			90,288		31,208			(232,715)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	05/27/2025	5,840	2,274,875	389.56	77,433			10,429		2,991			(26,144)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	05/30/2025	29,124	11,315,963	388.55	398,702			54,652		18,355			(134,245)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	06/02/2025	5,941	2,313,291	389.38	79,431			11,077		3,382			(26,671)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	06/03/2025	7,512	2,910,583	387.48	106,289			14,906		5,883			(35,657)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/06/2022	05/23/2025	58,831	22,995,316	390.87	690,165			90,828		777,887			(234,106)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/06/2022	05/30/2025	42,785	16,755,120	391.61	491,337			67,412		545,296			(165,589)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/06/2022	06/03/2025	28,619	11,156,827	389.84	349,114			49,004		405,336			(117,226)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	05/23/2025	12,566	3,888,224	309.42	162,858			21,512		35,647			(55,447)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	05/23/2025	13,994	4,495,476	321.25	116,148			15,342		4,770			(39,544)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	05/27/2025	10,528	3,264,222	310.04	133,711			18,092		27,862			(45,355)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	05/27/2025	11,500	3,700,856	321.82	93,608			12,666		3,667			(31,752)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/03/2025	27,218	10,545,747	387.46	361,722			50,961		21,385			(121,906)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/03/2025	21,485	8,459,200	393.72	235,264			33,145		5,789			(79,288)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/04/2025	9,410	3,642,327	387.06	126,662			17,945		7,952			(42,648)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/04/2025	10,647	4,181,440	392.75	120,306			17,044		3,475			(40,508)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	05/30/2025	14,014	4,342,864	309.9	178,956			24,644		38,337			(60,534)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	05/30/2025	16,273	5,236,004	321.76	132,950			18,308		5,483			(44,972)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/02/2025	8,631	2,711,352	314.14	94,682			13,264		12,617			(31,939)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/03/2025	8,397	2,633,980	313.69	93,708			13,202		13,291			(31,581)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/03/2025	8,185	2,656,495	324.57	59,830			8,429		1,573			(20,164)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/06/2025	22,521	6,988,516	310.31	284,216			40,714		60,017			(95,522)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/06/2025	27,682	8,929,731	322.58	219,797			31,486		8,624			(73,871)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/04/2025	5,254	2,137,384	406.79	37,200			5,270		90			(12,526)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/05/2025	7,233	2,789,998	385.72	101,337			14,437		7,563			(34,090)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/05/2025	7,505	2,950,428	393.12	83,833			11,943		2,325			(28,201)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/06/2025	22,156	8,560,566	386.38	304,643			43,640		21,178			(102,387)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/06/2025	30,241	11,936,225	394.7	321,465			46,050		7,125			(108,040)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/02/2025	7,145	2,159,703	302.25	43,224			4,967		29			(15,024)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/02/2025	7,146	2,161,815	302.54	42,533			4,887		25			(14,784)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/20/2025	7,509	2,260,756	301.08	48,923			6,349		98			(16,719)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/20/2025	13,896	4,202,848	302.46	83,959			10,897		105			(28,692)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/23/2025	21,773	6,522,415	299.57	154,016			20,363		555			(52,486)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/23/2025	73,936	22,433,052	303.41	424,538			56,131		418			(144,675)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/27/2025	7,545	2,290,453	303.58	43,016			5,826		46			(14,605)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/30/2025	18,646	5,579,168	299.21	134,880			18,591		649			(45,667)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/30/2025	56,701	17,180,946	303.01	334,283			46,076		480			(113,180)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	06/02/2025	9,752	2,947,479	302.25	60,049			8,420		122			(20,275)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	06/02/2025	10,114	3,063,993	302.94	59,965			8,408		97			(20,246)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	06/03/2025	6,349	1,896,252	298.66	47,351			6,677		293			(15,973)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	06/03/2025	33,936	10,252,278	302.11	210,686			29,710		459			(71,070)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	06/06/2025	27,007	8,053,904	298.21	206,427			29,598		1,546			(69,442)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	06/06/2025	41,029	12,376,784	301.66	261,453			37,488		713			(87,952)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	06/09/2025	6,781	2,018,915	297.74	53,160			7,747		480			(17,834)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	06/09/2025	18,647	5,596,271	300.11	129,287			18,842		605			(43,372)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/14/2022	04/11/2025	13,966	1,444,779	103.45	26,591			2,582		13,366			(9,449)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/14/2022	04/17/2025	17,192	1,804,642	104.97	25,891			2,649		7,609			(9,147)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/14/2022	04/17/2025	27,846	2,943,292	105.7	37,258			3,812		7,869			(13,162)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/14/2022	04/22/2025	19,349	2,036,673	105.26	27,901			2,975		7,544			(9,810)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2022	06/10/2025	50,195	5,138,504	102.37	111,082			16,396		87,337			(37,506)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2022	04/24/2025	21,832	2,285,856	104.7	33,120			3,609		11,875			(11,689)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2022	06/13/2025	94,273	9,622,468	102.07	218,054			32,698		181,569			(73,420)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2022	04/28/2025	20,829	2,175,991	104.47	32,847			3,692		13,136			(11,549)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2022	04/28/2025	20,036	2,107,554	105.19	28,130			3,162		8,560			(9,890)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2022	05/02/2025	98,099	10,133,627	103.3	185,996			21,536		109,316			(65,143)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2022	05/02/2025	33,991	3,492,880	102.76	69,919			8,096		47,304			(24,488)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2022	05/09/2025	48,784	4,970,143	101.88	114,497			13,931		94,990			(39,834)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2022	05/13/2025	35,404	3,607,293	101.89	83,093			10,387		69,135			(28,799)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2022	05/16/2025	65,235	6,666,338	102.19	146,778			18,711		115,555			(50,728)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2022	05/19/2025	43,973	4,501,025	102.36	96,608			12,554		73,820			(33,294)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2022	05/20/2025	37,221	3,803,631	102.19	83,859			10,966		66,407			(28,873)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2022	05/23/2025	144,825	14,804,044	102.22	325,278			43,330		256,976			(111,681)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2022	05/30/2025	101,606	10,431,933	102.67	214,288			29,757		156,183			(73,094)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2022	06/03/2025	84,573	8,691,517	102.77	176,080			25,014		126,538			(59,838)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2022	06/06/2025	79,541	8,163,245	102.63	169,183			24,438		125,760			(57,334)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2022	06/06/2025	73,326	7,523,932	102.61	156,477			22,602		116,741			(53,028)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	06/20/2025	56,661	16,729,603	295.26	472,834			74,016		10,030			(159,353)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	06/23/2025	22,490	6,668,859	296.52	176,274			28,003		2,925			(59,244)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	06/24/2025	17,328	5,151,405	297.28	130,659			20,858		1,841			(43,873)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	06/27/2025	36,163	10,716,054	296.33	286,695			46,427		5,266			(96,002)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	05/02/2025	5,061	1,530,553	302.43	27,977			3,264		19			(9,874)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	06/10/2025	31,075	9,255,402	297.84	226,076			33,617		2,172			(76,900)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	06/13/2025	57,073	16,790,900	294.2	500,809			75,655		12,260			(169,876)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	06/16/2025	20,108	5,915,073	294.17	176,908			27,141		4,537			(59,841)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	06/17/2025	18,694	5,512,600	294.89	158,733			24,477		3,513			(53,644)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/28/2022	06/10/2025	26,691	10,295,349	385.72	259,935			38,688		469,999			(88,499)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/28/2022	06/13/2025	31,166	11,841,214	379.94	371,365			56,153		708,463			(126,085)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/28/2022	06/16/2025	9,091	3,429,580	377.26	118,557			18,206		229,265			(40,141)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/28/2022	06/17/2025	11,032	4,176,768	378.6	137,719			21,256		264,534			(46,585)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/28/2022	06/20/2025	32,796	12,445,037	379.47	398,240			62,397		760,292			(134,337)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/28/2022	06/23/2025	8,248	3,133,456	379.91	98,823			15,714		188,026			(33,244)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/28/2022	06/24/2025	9,962	3,793,927	380.83	115,780			18,499		218,873			(38,912)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/28/2022	06/27/2025	17,672	6,728,491	380.74	206,294			33,438		389,811			(69,142)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/28/2022	05/02/2025	16,232	6,360,196	391.83	122,971			14,362		198,083			(43,443)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/28/2022	05/19/2025	1,364	532,925	390.63	10,948			1,435		18,234			(3,805)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/28/2022	06/02/2025	219	85,466	391.06	1,742			248		2,886			(598)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/28/2022	06/06/2025	43,201	16,779,770	388.41	380,879			55,478		662,481			(130,160)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2022	07/01/2025	47,017	4,731,836	100.64	111,808			18,635		137,948			(37,681)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2022	07/03/2025	152,194	15,213,339	99.96	398,749			67,069		526,169			(134,138)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2022	06/16/2025	44,723	4,534,937	101.4	94,634			14,668		105,811			(32,340)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2022	06/17/2025	23,334	2,371,403	101.63	47,717			7,434		51,680			(16,292)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2022	06/20/2025	130,222	13,229,260	101.59	268,257			42,422		292,689			(91,332)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2022	06/23/2025	41,784	4,214,292	100.86	95,977			15,403		115,304			(32,586)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2022	06/24/2025	45,873	4,643,247	101.22	100,049			16,134		114,969			(33,937)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2022	06/27/2025	176,491	17,894,467	101.39	375,750			61,467		422,893			(127,102)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2022	06/30/2025	52,430	5,287,026	100.84	121,113			20,092		146,077			(40,855)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/03/2025	42,810	12,834,417	299.8	299,165			50,365		2,516			(100,731)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	06/27/2025	25,900	7,706,974	297.57	202,648			33,181		2,655			(68,612)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/01/2025	15,116	4,532,871	299.87	105,138			17,539		839			(35,466)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/03/2025	13,051	3,869,894	296.53	107,964			18,176		1,959			(36,352)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	06/30/2025	11,803	3,529,403	299.03	85,764			14,241		829			(28,957)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	06/27/2025	10,934	3,216,581	294.17	101,398			16,603		2,836			(34,331)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	06/30/2025	7,447	2,200,686	295.5	64,785			10,758		1,417			(21,874)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/01/2025	7,281	2,172,054	298.33	54,895			9,158		639			(18,517)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2025	11,554	3,451,618	298.74	85,520			14,658		994			(28,690)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2025	7,191	2,124,351	295.43	62,942			10,788		1,524			(21,115)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/06/2025	30,011	11,638,105	387.79	255,397			37,622		23,094			(88,267)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/09/2025	8,466	3,283,450	387.84	72,046			10,786		6,668			(24,829)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/10/2025	8,847	3,401,283	384.47	84,663			12,743		11,565			(29,150)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/13/2025	15,580	5,809,982	372.92	216,714			33,137		80,817			(74,406)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/13/2025	9,046	3,423,915	378.49	105,660			16,156		25,941			(36,277)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/16/2025	5,655	2,114,741	373.99	76,223			11,836		26,644			(26,097)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/17/2025	5,705	2,139,264	374.97	74,623			11,647		24,427			(25,525)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/20/2025	20,851	7,817,808	374.93	273,570			43,343		90,506			(93,315)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/23/2025	8,049	3,014,867	374.56	106,972			17,199		36,611			(36,387)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/24/2025	6,280	2,348,593	374	84,901			13,717		30,267			(28,852)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/27/2025	23,986	8,990,837	374.83	316,621			51,891		107,506			(107,299)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/30/2025	9,674	3,633,398	375.58	124,893			20,758		40,628			(42,207)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	07/01/2025	11,174	4,197,453	375.65	144,031			24,049		46,748			(48,630)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	07/03/2025	11,908	4,451,821	373.85	162,426			27,370		59,681			(54,740)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	07/07/2025	12,195	4,568,664	374.64	162,679			27,909		57,356			(54,624)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	07/08/2025	11,783	4,398,250	373.28	163,898			28,243		63,089			(54,983)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	07/11/2022	06/27/2025	18,325	6,959,873	379.8	235,294			38,598		419,731			(79,813)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	07/11/2022	06/30/2025	23,154	8,824,262	381.12	284,978			47,409		503,263			(96,397)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/11/2022	07/01/2025	11,353	4,336,059	381.93	136,073			22,742		238,674			(45,986)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/11/2022	07/03/2025	30,647	11,707,606	382.02	366,551			61,824		641,948			(123,648)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/11/2022	07/07/2025	7,215	2,744,046	380.35	91,368			15,689		161,979			(30,708)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/11/2022	07/08/2025	12,709	4,851,432	381.72	153,893			26,543		269,976			(51,674)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/18/2025	35,653	10,631,641	298.2	306,974			55,865		4,204			(103,265)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/18/2025	22,046	6,501,504	294.9	222,700			40,528		6,053			(74,916)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/21/2025	12,834	3,840,628	299.25	104,984			19,342		1,188			(35,219)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/21/2025	7,631	2,261,489	296.34	72,050			13,274		1,519			(24,171)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/15/2025	7,477	2,232,934	298.66	62,816			11,289		745			(21,189)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/15/2025	7,241	2,147,091	296.53	67,566			12,143		1,276			(22,792)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/11/2025	46,860	13,999,786	298.76	391,063			69,096		4,268			(132,404)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/14/2025	13,987	4,169,647	298.11	120,733			21,607		1,597			(40,764)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/08/2025	11,600	3,458,850	298.17	99,584			17,367		1,191			(33,811)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/11/2025	10,397	3,071,051	295.38	102,382			18,090		2,341			(34,664)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/08/2025	7,181	2,126,856	296.17	68,010			11,861		1,271			(23,091)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/14/2025	7,079	2,087,096	294.83	71,626			12,819		1,893			(24,184)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/18/2025	101,795	10,212,044	100.32	251,942			45,892		325,343			(84,830)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/18/2025	50,830	5,057,579	99.5	141,104			25,702		195,160			(47,511)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/15/2025	36,141	3,615,552	100.04	92,955			16,722		123,157			(31,385)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/15/2025	25,177	2,513,691	99.84	66,594			11,979		89,751			(22,485)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/11/2025	167,692	16,826,253	100.34	412,859			73,015		531,926			(139,913)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/11/2025	47,065	4,684,428	99.53	129,854			22,965		179,349			(44,006)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/07/2025	34,407	3,445,894	100.15	86,879			15,099		114,009			(29,552)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/14/2025	32,373	3,220,819	99.49	89,868			16,098		124,509			(30,371)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/03/2025	28,158	2,803,714	99.57	77,041			13,152		106,222			(26,303)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/08/2025	24,816	2,490,753	100.37	60,724			10,600		78,073			(20,636)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/07/2025	24,707	2,461,800	99.64	67,005			11,645		91,886			(22,792)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/11/2025	24,569	9,182,106	373.72	390,655			69,539		127,289			(133,252)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/14/2025	9,142	3,412,203	373.23	147,649			26,621		49,896			(50,223)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/15/2025	5,391	2,016,634	374.05	85,022			15,394		27,383			(28,893)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/18/2025	31,797	11,842,938	372.45	525,929			96,420		187,553			(178,231)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/21/2025	9,739	3,655,242	375.31	148,426			27,547		44,719			(50,161)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/22/2025	8,319	3,131,764	376.48	122,449			22,818		34,264			(41,343)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/25/2025	40,521	15,275,861	376.99	588,359			110,960		160,287			(198,104)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/28/2025	12,474	4,704,509	377.16	180,492			34,442		49,003			(60,605)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/29/2025	7,787	2,950,250	378.89	106,987			20,495		25,842			(35,891)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	06/03/2025	1,234	480,154	389.23	11,781			1,742		729			(4,166)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/03/2025	803	300,982	374.92	12,283			2,111		3,631			(4,221)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/01/2022	06/30/2025	348	132,846	381.6	5,123			869		7,316			(1,767)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/01/2022	07/08/2025	1,510	577,345	382.31	21,799			3,834		30,794			(7,463)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/01/2022	07/11/2025	31,936	12,180,714	381.41	474,706			84,579		677,356			(162,073)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/01/2022	07/14/2025	9,635	3,671,856	381.09	144,810			26,133		207,277			(49,303)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/01/2022	07/15/2025	10,890	4,162,242	382.2	158,166			28,664		223,363			(53,800)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/01/2022	07/18/2025	35,322	13,484,754	381.77	520,528			95,519		738,269			(176,565)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/01/2022	07/22/2025	8,284	3,180,942	383.99	114,017			21,266		156,954			(38,532)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/01/2022	07/25/2025	41,924	16,114,724	384.38	570,610			107,712		780,447			(192,305)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/01/2022	07/28/2025	6,939	2,686,943	387.21	86,312			16,486		112,686			(29,009)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/01/2022	07/29/2025	8,217	3,182,589	387.32	101,884			19,535		132,742			(34,210)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2022	07/29/2025	29,868	3,008,038	100.71	73,440			14,159		87,405			(24,796)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2022	08/01/2025	61,546	6,173,728	100.31	160,257			31,255		198,245			(53,959)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2022	08/01/2025	109,726	11,050,496	100.71	270,062			52,671		321,527			(90,932)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	07/29/2025	23,432	7,084,308	302.33	173,115			33,347		1,031			(58,396)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	08/01/2025	24,045	7,173,436	298.34	217,251			42,332		3,295			(73,083)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	08/01/2025	37,402	11,285,161	301.73	285,378			55,607		2,054			(96,000)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	08/04/2025	9,488	2,832,083	298.48	85,272			16,804		1,303			(28,607)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	08/04/2025	27,960	8,438,728	301.81	212,829			41,942		1,576			(71,398)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	07/22/2025	10,228	3,055,856	298.78	90,097			16,883		1,092			(30,589)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	07/25/2025	25,958	7,714,070	297.17	247,522			46,940		4,396			(83,805)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	07/25/2025	59,315	17,819,963	300.43	481,928			91,392		4,203			(163,169)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	07/28/2025	7,335	2,200,482	299.98	61,038			11,712		616			(20,609)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	07/28/2025	12,519	3,781,509	302.07	93,690			17,978		584			(31,634)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	07/29/2025	9,400	2,810,193	298.95	82,345			15,862		1,057			(27,777)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2022	08/04/2025	71,555	7,177,014	100.3	186,750			36,836		231,331			(62,707)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2022	07/22/2025	26,312	2,634,080	100.11	70,195			13,166		88,438			(23,854)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2022	07/22/2025	54,395	5,454,700	100.28	141,707			26,578		175,798			(48,157)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2022	07/25/2025	71,746	7,150,207	99.66	203,965			38,716		266,557			(69,122)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2022	07/25/2025	94,774	9,524,750	100.5	239,747			45,508		291,109			(81,248)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2022	07/28/2025	24,296	2,444,148	100.6	60,657			11,650		72,979			(20,499)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	05/08/2025	6,993	2,310,417	330.39	88,878			11,333		10,634			(32,660)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	05/14/2025	6,275	2,085,464	332.32	74,433			9,880		7,221			(27,188)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	05/16/2025	9,174	3,062,425	333.8	102,954			13,843		8,263			(37,531)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	05/23/2025	6,322	2,078,078	328.71	86,134			12,098		13,823			(31,182)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	05/20/2025	8,385	2,780,464	331.61	102,524			14,138		11,448			(37,226)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	05/28/2025	13,460	4,508,602	334.96	145,536			21,057		11,092			(52,427)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	05/30/2025	10,782	3,586,249	332.62	127,642			18,682		13,490			(45,891)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	06/03/2025	18,512	6,154,156	332.44	221,208			33,116		24,595			(79,219)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	06/04/2025	9,765	3,246,063	332.43	116,791			17,581		13,091			(41,784)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	06/05/2025	8,843	2,953,772	334.02	99,651			15,084		9,220			(35,618)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	06/06/2025	6,989	2,277,797	325.9	105,882			16,115		23,826			(37,808)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	06/06/2025	17,267	5,811,341	336.56	176,448			26,855		11,694			(63,005)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/09/2025	4,565	1,776,343	389.1	42,000			6,502		2,949			(14,968)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/10/2025	7,627	2,896,914	379.83	95,488			14,862		18,358			(33,997)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/10/2025	27,220	10,587,355	388.95	252,060			39,231		18,205			(89,741)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/10/2025	2,990	1,187,444	397.08	20,724			3,225		481			(7,378)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/11/2025	5,483	2,082,808	379.89	68,533			10,723		13,172			(24,376)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/11/2025	14,927	5,806,076	388.96	138,226			21,627		10,075			(49,165)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/11/2025	2,810	1,131,435	402.6	15,850			2,480		150			(5,638)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/12/2025	2,181	828,418	379.9	27,258			4,287		5,260			(9,686)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/12/2025	8,121	3,155,573	388.58	76,254			11,993		5,878			(27,096)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/13/2025	7,500	2,801,377	373.51	114,302			18,071		36,725			(40,577)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/13/2025	15,501	5,891,657	380.09	192,674			30,461		36,729			(68,398)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/13/2025	13,060	5,015,397	384.03	142,875			22,588		18,567			(50,720)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/13/2025	2,663	1,038,545	389.96	23,862			3,773		1,567			(8,471)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/13/2025	2,862	1,136,309	397.05	19,890			3,145		487			(7,061)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/16/2025	4,559	1,750,981	384.11	49,870			8,006		6,555			(17,652)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	08/17/2022	07/18/2025	202	77,325	382.36	2,801			523		4,193			(966)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	08/17/2022	07/25/2025	166	63,815	385.54	2,074			398		2,996			(711)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	08/17/2022	07/28/2025	585	226,748	387.53	6,873			1,335		9,674			(2,349)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	08/17/2022	08/01/2025	21,209	8,222,339	387.69	248,274			48,962		348,696			(84,528)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	08/17/2022	08/04/2025	12,886	4,984,760	386.85	155,332			30,980		220,750			(52,738)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	08/17/2022	08/05/2025	18,034	6,984,361	387.29	214,348			42,909		302,855			(72,707)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	08/17/2022	08/08/2025	47,226	18,273,601	386.94	568,657			115,098		807,132			(192,355)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	08/17/2022	08/12/2025	11,524	4,461,131	387.13	138,144			28,367		195,669			(46,557)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	08/17/2022	08/15/2025	29,595	11,491,676	388.3	341,743			70,922		476,473			(114,856)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/08/2025	47,685	14,400,327	301.99	393,270			79,673		2,721			(133,151)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/11/2025	9,084	2,716,209	299	86,747			17,765		1,193			(29,289)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/11/2025	30,643	9,274,146	302.65	244,835			50,141		1,526			(82,666)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/12/2025	18,376	5,517,355	300.25	165,327			33,980		1,774			(55,769)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/12/2025	17,623	5,351,166	303.65	133,921			27,525		673			(45,175)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/15/2025	32,669	9,822,168	300.66	288,549			59,938		2,951			(97,067)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/15/2025	64,787	19,703,759	304.13	481,231			99,962		2,268			(161,885)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/18/2025	7,898	2,373,217	300.5	70,381			14,773		774			(23,611)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/18/2025	14,884	4,522,181	303.83	112,420			23,597		596			(37,714)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/05/2025	12,139	3,634,123	299.38	113,590			22,760		1,339			(38,566)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/05/2025	24,062	7,252,669	301.42	203,880			40,852		1,535			(69,221)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/08/2025	25,358	7,569,563	298.51	247,569			50,155		3,631			(83,821)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2022	08/01/2025	36,020	13,629,429	378.38	422,160			83,409		127,135			(143,999)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2022	08/04/2025	11,931	4,504,316	377.52	144,011			28,775		46,271			(48,985)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2022	08/05/2025	9,056	3,417,738	377.4	109,759			22,013		35,638			(37,300)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2022	08/08/2025	33,231	12,529,662	377.05	407,742			82,681		136,382			(138,179)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2022	08/11/2025	18,669	7,056,854	377.99	222,726			45,656		70,730			(75,270)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2022	08/12/2025	11,275	4,243,677	376.37	141,618			29,133		49,859			(47,816)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2022	08/15/2025	37,154	14,049,868	378.15	441,764			91,848		140,322			(148,745)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2022	08/18/2025	16,279	6,143,967	377.41	198,445			41,692		66,517			(66,634)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2022	08/19/2025	17,503	6,593,136	376.68	218,441			46,051		76,682			(73,281)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/05/2025	66,343	6,651,554	100.26	164,796			33,051		216,533			(56,003)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/05/2025	23,468	2,362,743	100.68	54,891			11,009		69,424			(18,654)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/08/2025	112,648	11,268,147	100.03	289,392			58,682		387,450			(98,072)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/08/2025	260,441	26,273,324	100.88	592,504			120,147		735,003			(200,793)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/12/2025	47,142	4,733,481	100.41	114,931			23,644		149,065			(38,805)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/12/2025	25,501	2,579,719	101.16	55,797			11,479		67,320			(18,839)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/15/2025	79,176	7,923,890	100.08	202,452			42,092		269,907			(68,167)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/15/2025	152,676	15,406,576	100.91	346,728			72,089		429,442			(116,746)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/18/2025	36,989	3,714,468	100.42	90,217			18,954		116,979			(30,293)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2022	08/18/2025	24,376	2,459,335	100.89	55,578			11,677		69,030			(18,662)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2022	08/22/2025	91,464	27,592,769	301.68	564,613			121,810		6,962			(191,341)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2022	08/25/2025	10,972	3,294,622	300.27	73,236			15,959		1,245			(24,750)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2022	08/26/2025	11,350	3,397,945	299.37	79,506			17,383		1,626			(26,844)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2022	08/26/2025	17,896	5,383,356	300.81	116,097			25,383		1,796			(39,199)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2022	08/29/2025	36,648	10,831,919	295.57	312,261			68,945		12,866			(105,140)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2022	08/29/2025	88,700	26,508,897	298.86	639,095			141,106		14,833			(215,187)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2022	08/19/2025	14,135	4,268,154	301.95	85,834			18,330		961			(29,169)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2022	08/22/2025	40,534	12,080,679	298.04	303,709			65,522		7,635			(102,924)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/01/2022	07/18/2025	68	25,623	377.87	827			157		1,676			(289)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/01/2022	08/01/2025	1,190	462,165	388.25	10,122			2,026		19,054			(3,498)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/01/2022	08/08/2025	1,220	471,667	386.47	11,125			2,285		21,312			(3,819)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/01/2022	08/15/2025	10,612	4,102,678	386.61	96,635			20,354		184,751			(32,962)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/01/2022	08/18/2025	12,540	4,841,225	386.05	116,730			24,843		224,237			(39,706)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/01/2022	08/19/2025	8,721	3,361,743	385.49	82,868			17,697		159,904			(28,161)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/01/2022	08/22/2025	51,430	19,680,906	382.67	540,663			116,643		1,062,831			(183,225)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/01/2022	08/25/2025	7,006	2,688,126	383.71	71,132			15,501		138,885			(24,039)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/01/2022	08/26/2025	17,366	6,640,039	382.35	184,973			40,441		364,020			(62,454)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/01/2022	08/29/2025	27,615	10,512,293	380.67	312,027			68,893		618,414			(105,062)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	06/26/2025	24,810	9,375,462	377.89	229,245			39,479		80,600			(82,097)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	06/27/2025	34,107	12,873,331	377.44	320,264			55,412		116,800			(114,581)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	07/01/2025	37,860	14,306,241	377.87	350,964			61,854		125,789			(125,076)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	07/01/2025	16,177	6,310,503	390.1	95,604			16,849		11,231			(34,071)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	07/02/2025	21,753	8,229,828	378.33	198,605			35,162		69,026			(70,710)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	07/03/2025	18,803	7,178,179	381.75	152,119			27,053		40,601			(54,107)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	06/17/2025	45,758	17,295,061	377.97	419,141			69,098		141,864			(151,437)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	06/18/2025	32,502	12,253,220	377	308,118			51,049		112,686			(111,214)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	06/20/2025	43,179	16,285,013	377.15	407,611			68,203		148,423			(146,836)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	06/20/2025	19,700	7,699,359	390.83	111,896			18,723		10,904			(40,309)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	06/24/2025	25,381	9,621,831	379.1	224,366			38,274		71,433			(80,508)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2022	06/25/2025	20,207	7,641,534	378.17	184,688			31,656		63,408			(66,206)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/01/2022	08/19/2025	35,631	3,570,222	100.2	85,372			18,232		118,459			(29,012)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/01/2022	08/19/2025	44,349	4,464,187	100.66	99,386			21,225		132,728			(33,775)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/01/2022	08/22/2025	100,498	10,027,734	99.78	255,769			55,180		366,181			(86,677)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/01/2022	08/22/2025	206,076	20,741,595	100.65	463,054			99,900		618,935			(156,924)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/01/2022	08/26/2025	26,233	2,640,353	100.65	59,024			12,905		78,955			(19,929)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/01/2022	08/26/2025	33,453	3,373,102	100.83	73,330			16,032		96,521			(24,759)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/01/2022	08/29/2025	49,156	4,897,886	99.64	127,854			28,229		184,666			(43,049)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/01/2022	08/29/2025	167,314	16,831,827	100.6	379,636			83,820		509,957			(127,826)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2022	06/10/2025	18,724	6,146,455	328.27	232,186			37,113		47,807			(84,895)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2022	06/11/2025	12,820	4,224,434	329.51	151,802			24,391		27,764			(55,449)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2022	06/13/2025	21,528	7,041,466	327.09	279,339			45,351		64,944			(101,831)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2022	06/17/2025	19,850	6,423,040	323.58	292,789			48,508		91,866			(106,310)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2022	06/17/2025	10,668	3,590,486	336.56	95,952			15,897		8,051			(34,840)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2022	06/20/2025	23,059	7,466,180	323.79	338,050			56,843		105,099			(122,380)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2022	06/18/2025	18,280	5,938,911	324.89	257,510			42,876		73,241			(93,408)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2022	06/24/2025	18,882	6,277,258	332.45	201,161			34,485		28,918			(72,537)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2022	06/26/2025	11,419	3,771,727	330.29	132,405			22,914		24,000			(47,650)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2022	06/27/2025	9,816	3,159,737	321.89	154,210			26,813		55,468			(55,443)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2022	06/27/2025	14,538	4,811,986	330.99	164,216			28,552		27,901			(59,040)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2022	06/30/2025	10,970	3,714,543	338.62	91,491			16,130		6,572			(32,797)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2022	08/22/2025	1,683	645,708	383.77	13,885			3,041		33,233			(4,776)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2022	08/25/2025	240	92,411	384.26	1,952			432		4,659			(670)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2022	08/29/2025	21,960	8,332,078	379.42	213,355			47,811		515,461			(72,911)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2022	09/02/2025	13,739	5,200,195	378.49	138,264			31,383		333,964			(47,074)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2022	09/05/2025	25,774	9,779,584	379.44	251,147			57,545		605,310			(85,269)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2022	09/08/2025	9,758	3,706,016	379.8	94,017			21,743		226,307			(31,832)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2022	09/09/2025	10,371	3,928,177	378.76	103,743			24,066		249,904			(35,092)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2022	09/12/2025	59,552	22,559,048	378.81	595,554			139,420		1,432,721			(200,897)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2022	09/16/2025	6,432	2,418,273	375.98	71,118			16,849		170,865			(23,902)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2022	09/19/2025	22,494	8,483,725	377.15	239,220			57,176		574,304			(80,178)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2022	08/08/2025	198	77,002	388.72	1,339			279		3,113			(467)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2022	08/15/2025	159	60,722	382.96	1,343			287		3,232			(465)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2022	08/19/2025	1,791	691,929	386.38	13,360			2,896		31,568			(4,609)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/05/2025	117,175	11,742,139	100.21	283,916			65,053		390,848			(96,394)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/08/2025	40,322	4,026,184	99.85	102,903			23,798		145,395			(34,840)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/09/2025	39,197	3,929,132	100.24	94,701			21,968		130,097			(32,034)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/12/2025	76,362	7,661,447	100.33	182,277			42,671		248,718			(61,487)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/12/2025	248,808	25,139,592	101.04	536,182			125,521		689,243			(180,869)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/16/2025	25,063	2,512,854	100.26	60,503			14,334		83,022			(20,334)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/19/2025	43,609	4,377,520	100.38	103,573			24,755		140,851			(34,714)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/19/2025	69,934	7,042,363	100.7	158,680			37,926		210,354			(53,184)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	08/22/2025	29,266	2,945,575	100.65	66,228			14,503		87,897			(22,781)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	08/29/2025	52,429	5,224,065	99.64	137,313			30,770		196,964			(46,925)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	08/29/2025	48,627	4,867,599	100.1	119,380			26,752		165,741			(40,797)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/02/2025	32,996	3,290,351	99.72	85,525			19,412		122,068			(29,118)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/02/2025	53,727	5,379,716	100.13	131,471			29,841		182,222			(44,761)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2022	09/05/2025	33,070	3,294,399	99.62	87,072			19,951		124,929			(29,563)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	08/15/2025	361	134,949	373.55	3,251			698		2,060			(1,131)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	08/22/2025	54,868	20,524,872	374.08	486,676			107,078		303,670			(168,200)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	08/25/2025	8,816	3,307,527	375.18	75,375			16,750		44,752			(25,977)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	08/26/2025	8,475	3,173,370	374.45	74,408			16,590		45,873			(25,619)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	08/29/2025	43,620	16,173,815	370.79	434,890			97,911		317,520			(149,315)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	08/29/2025	19,412	7,259,416	373.97	173,541			39,071		110,005			(59,584)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	09/02/2025	11,586	4,280,449	369.46	121,186			27,635		93,563			(41,453)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	09/05/2025	23,723	8,766,749	369.54	247,672			57,013		191,205			(84,481)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	09/08/2025	10,203	3,764,213	368.92	108,972			25,319		86,276			(37,067)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	09/09/2025	12,938	4,803,136	371.25	127,825			29,790		92,565			(43,439)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	09/12/2025	28,513	10,541,074	369.69	297,394			69,943		229,470			(100,783)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	09/15/2025	12,561	4,644,049	369.72	131,137			31,119		101,292			(44,318)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	09/16/2025	6,599	2,422,911	367.14	75,035			17,859		63,520			(25,335)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	09/19/2025	34,815	12,774,836	366.94	398,626			95,714		340,429			(134,220)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	08/01/2025	136	51,581	378.83	1,004			205		459			(354)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/22/2022	08/11/2025	1,588	599,006	377.26	12,480			2,644		6,447			(4,358)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	08/29/2025	1,466	435,279	296.93	10,405			2,338		382			(3,566)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/02/2025	11,470	3,378,927	294.59	92,049			20,951		5,108			(31,427)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/02/2025	25,943	7,727,797	297.88	175,401			39,923		5,674			(59,885)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/05/2025	24,221	7,155,321	295.42	186,532			42,859		9,294			(63,507)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/05/2025	60,687	18,127,724	298.71	392,979			90,294		11,309			(133,796)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/08/2025	10,319	3,063,773	296.91	73,666			17,084		2,958			(25,011)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/08/2025	15,451	4,639,263	300.26	92,107			21,361		2,068			(31,272)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/09/2025	11,211	3,343,932	298.27	74,504			17,331		2,402			(25,272)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/09/2025	14,698	4,417,283	300.54	86,321			20,080		1,861			(29,280)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/12/2025	29,156	8,652,861	296.78	209,938			49,283		8,891			(71,014)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/12/2025	65,305	19,592,033	300.01	395,543			92,854		9,682			(133,797)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/15/2025	10,669	3,168,115	296.94	76,286			18,070		3,226			(25,733)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/16/2025	11,371	3,382,786	297.49	79,024			18,774		3,083			(26,633)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/16/2025	19,947	5,957,490	298.66	130,264			30,947		4,188			(43,901)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/19/2025	16,771	4,935,770	294.31	137,430			32,938		8,909			(46,189)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/19/2025	48,957	14,605,787	298.34	325,691			78,058		11,335			(109,461)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	08/11/2025	303	91,742	302.94	1,525			322		14			(531)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	08/15/2025	240	72,021	300.7	1,374			295		21			(477)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	08/22/2025	5,266	1,591,869	302.3	27,700			6,083		340			(9,555)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/10/2025	26,227	9,977,564	380.43	158,936			29,722		68,323			(57,255)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/11/2025	35,905	13,491,020	375.74	260,672			48,956		153,618			(93,811)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/15/2025	27,834	10,421,380	374.41	212,931			40,668		136,750			(76,330)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/15/2025	14,413	5,573,304	386.68	68,319			13,048		18,096			(24,490)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/16/2025	20,126	7,599,866	377.61	136,657			26,208		72,653			(48,940)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/17/2025	17,666	6,718,148	380.28	108,295			20,854		48,276			(38,745)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/18/2025	33,611	12,640,541	376.08	242,001			46,793		142,132			(86,497)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/18/2025	14,599	5,662,619	387.87	65,989			12,760		16,009			(23,586)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/22/2025	32,878	12,492,853	379.98	204,828			40,248		94,802			(72,925)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/23/2025	24,654	9,404,780	381.47	144,966			28,599		60,694			(51,562)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/24/2025	16,670	6,380,975	382.79	93,183			18,456		35,520			(33,112)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/25/2025	39,339	14,928,478	379.48	250,198			49,748		121,003			(88,819)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/25/2025	14,165	5,516,150	389.42	60,485			12,027		13,307			(21,472)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/29/2025	30,844	11,808,857	382.86	172,725			34,879		66,838			(61,080)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/30/2025	19,054	7,396,751	388.19	86,126			17,458		21,823			(30,427)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/31/2025	18,242	7,007,530	384.15	97,228			19,783		34,435			(34,316)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/03/2025	24,498	9,220,911	376.39	172,468			31,280		95,704			(62,560)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/08/2025	17,061	6,414,390	375.97	122,497			22,712		70,708			(44,215)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/09/2025	19,024	7,170,051	376.9	132,025			24,584		72,046			(47,607)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	10/05/2022	09/19/2025	17,609	6,593,926	374.47	185,191			45,004		491,590			(63,110)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	10/05/2022	09/22/2025	20,401	7,616,137	373.33	223,555			54,799		590,765			(75,971)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	10/05/2022	09/26/2025	39,332	14,601,393	371.23	463,950			115,022		1,214,246			(157,082)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	10/05/2022	09/29/2025	25,126	9,326,114	371.17	297,344			74,336		777,246			(100,395)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	10/05/2022	09/30/2025	7,100	2,627,393	370.06	87,247			21,872		226,880			(29,431)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	10/05/2022	10/02/2025	35,791	13,342,225	372.78	401,476			101,200		1,054,405			(135,180)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	09/29/2025	51,709	5,139,338	99.39	135,167			33,792		205,364			(45,638)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	09/29/2025	43,254	4,313,709	99.73	107,832			26,958		160,615			(36,408)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	09/30/2025	44,542	4,408,776	98.98	123,203			30,886		191,232			(41,560)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	10/03/2025	95,310	9,490,003	99.57	243,231			61,478		365,588			(81,822)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	10/03/2025	127,885	12,820,514	100.25	296,438			74,927		426,836			(99,721)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	09/19/2025	71,797	7,177,552	99.97	172,385			41,892		253,133			(58,746)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	09/19/2025	122,786	12,351,047	100.59	269,515			65,497		378,582			(91,846)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	09/22/2025	83,763	8,365,384	99.87	204,297			50,078		301,810			(69,427)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	09/22/2025	60,817	6,107,811	100.43	136,898			33,557		194,550			(46,523)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	09/26/2025	63,510	6,272,902	98.77	180,623			44,780		283,255			(61,155)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2022	09/26/2025	134,034	13,355,160	99.64	338,034			83,805		506,362			(114,450)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/18/2025	26,168	8,567,456	327.4	227,936			44,640		86,465			(82,517)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/21/2025	14,700	4,965,395	337.79	80,901			16,037		12,108			(29,201)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/22/2025	21,836	7,153,605	327.6	189,136			37,641		71,474			(68,201)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/23/2025	12,548	4,139,826	329.92	98,555			19,692		31,292			(35,503)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/25/2025	24,720	8,158,829	330.05	193,365			38,939		61,154			(69,520)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/29/2025	15,327	5,099,083	332.68	107,234			21,929		27,638			(38,403)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/31/2025	27,886	9,357,826	335.57	171,668			35,373		34,243			(61,358)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/01/2025	15,555	5,103,219	328.08	130,052			23,681		44,558			(47,886)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/02/2025	12,909	4,251,853	329.36	102,227			18,699		31,574			(37,603)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/03/2025	17,915	5,865,419	327.41	154,330			28,356		56,101			(56,712)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/08/2025	17,598	5,786,418	328.81	143,338			26,921		47,357			(52,409)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/09/2025	23,422	7,811,387	333.5	155,302			29,293		33,789			(56,727)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/11/2025	33,891	11,162,580	329.37	270,065			51,377		86,085			(98,450)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/15/2025	20,336	6,704,218	329.68	160,374			31,025		50,540			(58,231)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/16/2025	20,843	6,956,053	333.74	137,535			26,716		30,306			(49,889)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	06/09/2025	14,045	4,485,852	319.4	66,993			10,981		8,599			(25,278)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	06/13/2025	49,840	15,702,578	315.06	293,059			49,044		67,640			(110,123)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	06/16/2025	18,343	5,771,290	314.64	110,239			18,730		27,158			(41,297)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	06/20/2025	24,472	7,500,099	306.48	210,946			36,555		110,717			(78,702)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/01/2025	28,113	10,698,318	380.55	166,990			34,606		79,440			(59,744)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/01/2025	12,353	4,806,506	389.1	51,882			10,752		12,751			(18,562)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/05/2025	16,934	6,382,921	376.94	116,164			24,432		69,620			(41,398)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/05/2025	13,258	5,142,506	387.89	58,864			12,380		16,415			(20,978)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	06/20/2025	42,838	13,556,662	316.46	237,325			41,127		48,611			(88,543)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	06/24/2025	22,938	7,136,614	311.12	162,404			28,689		59,164			(60,345)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	06/27/2025	21,738	6,632,570	305.11	198,905			35,634		116,088			(73,684)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	06/27/2025	27,473	8,700,096	316.68	151,650			27,168		31,627			(56,178)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	07/03/2025	45,609	14,089,991	308.93	357,119			65,747		160,666			(131,494)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	07/08/2025	23,554	7,249,704	307.79	194,085			36,525		96,248			(71,106)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	07/11/2025	37,484	11,526,754	307.51	312,993			59,662		159,293			(114,327)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	07/15/2025	24,653	7,564,847	306.85	212,018			41,097		113,760			(77,136)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	07/18/2025	22,190	6,833,694	307.96	182,625			35,837		91,308			(66,245)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/06/2025	30,505	11,600,144	380.27	184,250			38,893		90,531			(65,599)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/07/2025	23,240	8,927,354	384.13	120,386			25,504		45,575			(42,819)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/08/2025	33,251	12,625,884	379.72	205,488			43,691		105,143			(73,018)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/08/2025	13,056	5,101,581	390.75	51,571			10,965		11,425			(18,325)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/12/2025	23,755	9,059,513	381.37	138,018			29,766		64,378			(48,853)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/13/2025	20,002	7,679,206	383.92	105,211			22,770		41,361			(37,205)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/14/2025	18,305	7,016,329	383.31	98,662			21,427		40,659			(34,855)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/15/2025	32,359	12,309,798	380.41	195,774			42,666		97,889			(69,097)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/15/2025	11,904	4,665,973	391.98	44,996			9,806		9,334			(15,881)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/19/2025	24,112	9,162,518	380	148,770			32,870		77,104			(52,305)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/20/2025	19,797	7,656,735	386.77	93,440			20,715		30,676			(32,821)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2022	10/10/2025	33,996	9,867,912	290.27	307,056			79,513		41,328			(103,198)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2022	10/10/2025	62,925	18,468,449	293.5	483,428			125,185		44,161			(162,474)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2022	09/22/2025	28,445	8,414,683	295.82	191,908			47,305		11,453			(65,582)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2022	09/23/2025	38,622	11,358,370	294.09	285,718			70,630		21,974			(97,549)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2022	09/26/2025	103,089	30,267,829	293.61	782,893			195,177		65,392			(266,548)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2022	09/29/2025	32,237	9,441,347	292.87	254,624			64,010		23,836			(86,449)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2022	10/03/2025	56,289	16,447,731	292.2	460,827			117,123		47,888			(155,880)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2022	10/03/2025	103,689	30,618,351	295.29	723,433			183,867		50,033			(244,710)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2022	10/07/2025	54,596	16,001,095	293.08	428,077			109,976		40,631			(144,269)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	07/21/2025	21,713	6,671,216	307.24	179,787			36,210		97,422			(65,934)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	07/22/2025	18,601	5,752,297	309.24	141,557			28,623		66,932			(51,862)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	07/25/2025	21,559	6,501,686	301.57	225,081			46,049		168,207			(82,215)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	07/25/2025	20,635	6,443,200	312.24	138,051			28,244		52,102			(50,426)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	07/28/2025	26,111	8,124,285	311.14	183,824			38,045		76,438			(66,945)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	09/22/2025	15,997	5,825,653	364.18	173,723			43,226		186,260			(59,927)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	09/23/2025	18,922	6,833,001	361.12	227,250			56,705		262,484			(78,318)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	09/26/2025	39,070	14,107,327	361.08	470,401			118,373		543,835			(161,659)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	09/29/2025	15,256	5,511,299	361.25	182,922			46,416		210,766			(62,687)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	09/30/2025	9,727	3,494,882	359.3	124,310			31,630		148,994			(42,561)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	08/01/2025	22,204	6,692,618	301.42	234,026			49,171		176,792			(84,890)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	08/01/2025	36,127	11,228,645	310.81	258,670			54,349		111,484			(93,829)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	08/01/2025	17,517	5,529,429	315.66	101,073			21,236		28,939			(36,663)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	08/05/2025	21,529	6,626,577	307.8	175,675			37,459		94,219			(63,472)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	08/08/2025	44,351	13,665,073	308.11	357,915			77,149		189,093			(128,934)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	08/11/2025	18,466	5,755,937	311.71	127,967			27,879		52,912			(45,963)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	08/12/2025	18,760	5,860,392	312.38	126,258			27,603		49,761			(45,304)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	08/15/2025	35,963	11,092,757	308.45	286,984			63,400		150,357			(102,675)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	08/19/2025	28,819	9,013,622	312.77	191,644			42,919		74,731			(68,298)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	10/03/2025	40,843	14,864,303	363.94	449,270			115,251		485,950			(153,389)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	10/06/2025	11,333	4,126,360	364.1	124,210			32,121		133,891			(42,289)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	10/10/2025	40,986	14,802,363	361.16	495,106			129,398		571,911			(167,941)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	10/14/2025	15,953	5,750,676	360.48	197,337			52,113		231,220			(66,690)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	10/17/2025	35,132	12,685,933	361.09	426,858			113,593		493,707			(143,858)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2022	10/21/2025	24,696	8,874,572	359.35	317,593			85,371		380,331			(106,641)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2022	10/07/2025	123,660	12,349,907	99.87	305,192			79,061		447,183			(103,714)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2022	10/10/2025	301,776	30,120,280	99.81	752,328			196,441		1,105,126			(254,956)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2022	10/14/2025	88,845	8,862,307	99.75	223,623			59,000		329,645			(75,504)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2022	10/17/2025	262,378	26,208,942	99.89	648,074			172,303		947,065			(218,211)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2022	10/20/2025	84,438	8,428,633	99.82	210,758			56,460		309,368			(70,768)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2022	09/22/2025	188	18,916	100.42	428			106		604			(147)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2022	10/03/2025	90,009	9,004,532	100.04	216,652			55,526		313,948			(73,900)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	10/21/2022	09/22/2025	39	14,478	375.18	374			93		1,053			(129)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/21/2022	09/26/2025	689	256,498	372.53	7,350			1,848		20,437			(2,523)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/21/2022	10/02/2025	16,078	6,002,722	373.36	167,141			42,721		465,210			(57,065)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/21/2022	10/07/2025	24,121	8,964,462	371.64	266,881			69,136		735,848			(90,695)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/21/2022	10/10/2025	47,122	17,454,928	370.42	544,353			142,137		1,489,783			(184,475)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/21/2022	10/17/2025	55,038	20,443,263	371.44	615,786			163,719		1,688,879			(207,339)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/21/2022	10/20/2025	17,316	6,414,293	370.42	200,853			53,807		547,582			(67,442)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2022	10/27/2025	28,881	8,525,553	295.2	245,113			67,176		16,448			(82,229)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2022	09/22/2025	37	11,001	296.53	290			73		13			(101)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2022	10/10/2025	37,637	11,027,241	292.99	353,682			92,866		28,916			(120,528)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2022	10/14/2025	30,603	8,937,971	292.06	300,983			79,853		28,180			(102,189)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2022	10/17/2025	89,013	26,148,474	293.76	807,941			215,999		61,984			(273,549)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2022	10/20/2025	35,142	10,275,609	292.4	340,800			91,802		31,448			(115,067)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2022	10/21/2025	15,878	4,642,448	292.38	154,173			41,634		14,325			(52,007)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2022	10/24/2025	76,643	22,589,100	294.73	665,046			180,932		46,680			(223,719)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2022	10/21/2025	56,757	5,676,288	100.01	153,074			41,452		200,206			(51,779)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2022	10/24/2025	217,837	21,833,804	100.23	570,515			155,643		735,003			(192,450)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2022	10/27/2025	72,744	7,304,224	100.41	185,934			51,098		236,691			(62,548)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2022	10/28/2025	50,902	5,129,853	100.78	123,589			34,047		153,080			(41,537)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2022	10/31/2025	109,366	10,997,865	100.56	274,072			76,047		345,181			(91,859)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/01/2022	10/24/2025	42,075	15,627,404	371.42	495,068			135,060		1,291,998			(167,000)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/01/2022	10/27/2025	15,645	5,842,246	373.42	172,187			47,320		452,454			(57,923)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/01/2022	10/28/2025	9,448	3,526,677	373.27	104,564			28,805		274,510			(35,143)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/01/2022	10/31/2025	19,693	7,341,922	372.82	221,607			61,490		580,028			(74,275)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/04/2025	342	1,462,824	4,282.02	165,231			39,387		595,224			(58,599)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/09/2025	337	1,465,195	4,350.73	153,840			37,236		566,283			(54,296)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/11/2025	344	1,547,469	4,497.28	137,622			33,511		532,039			(48,479)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/12/2025	232	1,022,246	4,401.3	101,484			24,785		379,922			(35,714)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/17/2025	394	1,691,978	4,294.47	190,262			47,156		684,905			(66,637)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/19/2025	264	1,120,816	4,238.45	134,124			33,435		473,660			(46,886)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/23/2025	279	1,171,218	4,203.64	146,067			36,829		508,825			(50,866)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/26/2025	262	1,035,931	3,957.71	167,428			42,572		538,717			(58,139)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	10/02/2025	551	2,113,100	3,834.61	388,371			100,390		1,199,468			(134,098)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	11/04/2025	21,010	7,597,259	361.6	266,829			75,084		289,963			(89,514)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	08/22/2025	18,380	5,707,217	310.51	132,705			30,403		62,542			(47,758)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	08/22/2025	8,362	2,662,888	318.45	42,228			9,675		10,430			(15,197)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	08/26/2025	14,689	4,566,773	310.9	104,438			24,243		48,406			(37,438)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	08/29/2025	12,209	3,730,298	305.54	108,903			25,524		70,033			(38,924)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	10/24/2025	33,567	12,104,311	360.6	438,051			120,058		485,515			(148,451)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	10/27/2025	8,824	3,211,183	363.92	103,769			28,649		106,812			(35,069)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	10/28/2025	11,305	4,104,897	363.12	136,446			37,762		143,192			(46,069)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	10/31/2025	47,910	17,354,331	362.23	595,518			166,000		637,976			(200,515)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	11/03/2025	12,945	4,678,241	361.39	165,439			46,444		180,551			(55,551)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	08/29/2025	18,830	5,885,841	312.58	124,654			29,216		51,649			(44,554)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	08/29/2025	10,383	3,308,830	318.67	52,228			12,241		13,041			(18,667)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	09/05/2025	23,858	7,406,673	310.45	174,162			41,725		84,865			(61,827)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	09/08/2025	12,608	3,977,679	315.49	73,883			17,863		25,237			(26,152)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	09/12/2025	13,720	4,285,027	312.32	92,747			22,695		40,508			(32,703)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	09/15/2025	12,333	3,889,581	315.37	73,137			18,056		25,743			(25,714)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	09/16/2025	8,292	2,592,954	312.69	55,310			13,695		23,774			(19,428)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	09/19/2025	16,881	5,290,199	313.38	109,558			27,363		45,165			(38,372)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/24/2025	617	2,454,432	3,975.69	445,567			122,232		1,267,213			(151,138)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/27/2025	455	1,869,698	4,112.39	297,055			82,088		876,178			(100,482)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/31/2025	560	2,222,128	3,969.22	407,575			113,716		1,154,067			(137,359)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	11/04/2025	373	1,531,874	4,103.27	246,820			69,517		723,933			(82,877)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	11/07/2025	108	435,605	4,041.24	74,696			21,186		215,291			(25,013)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/03/2025	600	2,293,740	3,823.41	477,104			124,011		1,312,378			(165,047)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/06/2025	510	2,063,651	4,042.57	347,045			90,932		1,012,344			(119,716)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/07/2025	381	1,419,431	3,729.75	323,241			84,919		866,929			(111,399)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/10/2025	622	2,340,810	3,760.76	518,503			137,294		1,399,925			(178,190)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/17/2025	976	3,762,732	3,855.89	763,868			205,931		2,109,876			(260,798)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/08/2022	10/10/2025	9,371	937,488	100.04	25,087			6,668		32,749			(8,654)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/08/2022	10/31/2025	298,486	30,009,824	100.54	750,096			210,055		946,084			(253,729)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/08/2022	11/04/2025	133,170	13,395,537	100.59	332,658			94,039		418,369			(112,111)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/08/2022	11/07/2025	125,383	12,613,485	100.6	312,955			89,087		393,436			(105,180)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/11/2022	10/28/2025	2,476	925,861	373.91	30,234			8,422		70,534			(10,274)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/11/2022	10/31/2025	38,883	14,446,423	371.54	513,911			144,180		1,189,909			(174,159)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/11/2022	11/04/2025	14,236	5,285,509	371.28	190,028			53,818		439,124			(64,161)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/11/2022	11/07/2025	45,281	16,800,710	371.03	610,002			173,966		1,406,727			(205,392)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/11/2022	11/10/2025	12,847	4,818,729	375.09	151,603			43,534		352,935			(50,905)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	11/07/2025	129,623	38,342,386	295.8	1,095,015			209,826		70,604			(368,699)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	11/10/2025	72,098	21,453,528	297.56	558,298			160,319		29,014			(187,465)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	10/27/2025	1,836	542,335	295.38	15,765			4,381		1,012			(5,362)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	10/28/2025	18,180	5,391,365	296.55	147,356			41,046		8,130			(50,076)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	10/31/2025	125,351	37,078,713	295.8	1,055,965			296,257		65,547			(357,855)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	11/03/2025	39,783	11,729,708	294.84	351,711			99,375		25,125			(118,861)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	11/04/2025	92,198	27,194,625	294.96	810,597			229,570		57,324			(273,689)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/11/2025	18,326	6,842,783	373.4	187,654			46,139		111,518			(66,746)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/12/2025	11,880	4,362,225	367.19	149,451			36,855		113,485			(53,106)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/12/2025	32,289	12,149,329	376.27	299,641			73,892		155,654			(106,474)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/15/2025	22,169	8,515,293	384.1	155,630			38,719		51,901			(55,141)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/21/2025	11,694	4,472,200	382.44	85,599			19,701		29,379			(31,081)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/22/2025	19,747	7,407,935	375.14	188,190			43,457		99,868			(68,263)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/22/2025	13,355	5,102,766	382.09	99,093			22,883		34,938			(35,945)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/26/2025	27,285	10,286,552	377.01	244,197			57,132		118,216			(88,229)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/26/2025	12,936	5,002,882	386.75	80,719			18,885		20,748			(29,164)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/27/2025	13,842	5,235,977	378.26	118,628			27,844		53,651			(42,818)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/28/2025	12,635	4,765,121	377.15	112,574			26,508		54,328			(40,593)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/29/2025	25,247	9,477,362	375.38	239,598			56,598		127,109			(86,312)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/29/2025	18,225	7,015,687	384.95	122,107			28,844		36,256			(43,987)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/03/2025	24,956	9,314,227	373.23	256,046			61,441		151,690			(91,785)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/04/2025	16,835	6,293,862	373.86	169,021			40,684		97,439			(60,530)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/05/2025	31,864	11,851,019	371.92	341,905			82,552		215,289			(122,324)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/05/2025	17,189	6,646,111	386.65	108,634			26,229		29,333			(38,866)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/09/2025	27,061	10,098,146	373.16	279,001			68,188		167,245			(99,430)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/09/2025	10,328	3,971,633	384.54	70,955			17,342		22,542			(25,287)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/10/2025	18,051	6,734,480	373.09	186,823			45,797		112,375			(66,515)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	11/14/2022	11/07/2025	172,495	17,337,505	100.51	507,136			144,763		551,626			(170,913)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	11/14/2022	11/10/2025	240,712	24,381,758	101.29	637,406			183,203		650,704			(214,225)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2022	11/21/2025	12,416	4,539,479	365.63	165,623			49,141		138,646			(55,511)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2022	11/07/2025	44,637	16,154,842	361.92	663,298			190,744		606,484			(225,202)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2022	11/10/2025	16,949	6,172,458	364.18	235,590			68,214		204,008			(79,765)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2022	11/11/2025	13,076	4,792,772	366.53	169,074			49,066		137,510			(57,191)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2022	11/14/2025	45,008	16,491,762	366.42	584,651			170,815		477,452			(197,219)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2022	11/17/2025	17,273	6,320,679	365.92	228,181			67,112		189,171			(76,760)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2022	11/18/2025	7,405	2,715,062	366.65	95,673			28,201		77,758			(32,155)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/04/2025	10,590	3,114,337	294.09	102,921			29,530		7,658			(35,205)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/14/2025	128,373	38,081,809	296.65	1,106,448			324,763		62,527			(374,963)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/17/2025	50,555	15,029,909	297.3	422,426			124,816		22,293			(142,759)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/18/2025	28,325	8,430,850	297.65	232,680			68,902		11,789			(78,562)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/21/2025	148,578	44,302,922	298.18	1,190,359			354,808		57,153			(400,802)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/25/2025	20,578	6,159,380	299.32	155,880			46,864		6,571			(52,293)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/28/2022	11/11/2025	13,007	4,878,672	375.09	161,929			47,254		357,354			(55,080)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/28/2022	11/14/2025	38,821	14,552,026	374.85	487,746			143,295		1,074,735			(165,445)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 25 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2022	11/17/2025	13,513	5,071,857	375.34	167,252			49,465		368,508			(56,575)				03
NOV 25 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2022	11/18/2025	8,086	3,032,801	375.07	101,021			29,943		222,427			(34,140)				03
NOV 25 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2022	11/21/2025	42,011	15,784,966	375.73	514,170			153,399		1,131,713			(173,284)				03
NOV 25 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2022	11/25/2025	10,862	4,092,330	376.75	128,721			38,734		283,276			(43,222)				03
NOV 25 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/28/2022	11/14/2025	341,637	34,655,682	101.44	864,342			253,936		894,519			(293,187)				03
NOV 25 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/28/2022	11/17/2025	72,210	7,298,253	101.07	192,367			56,892		205,719			(65,071)				03
NOV 25 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/28/2022	11/18/2025	84,736	8,579,505	101.25	220,313			65,301		232,121			(74,455)				03
NOV 25 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/28/2022	11/21/2025	373,087	37,767,590	101.23	973,384			290,402		1,027,949			(328,046)				03
NOV 25 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/28/2022	11/25/2025	57,323	5,819,966	101.53	143,650			43,227		148,025			(48,235)				03
SEP 25 JPMorgan MOZAIC2 Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/16/2025	34,805	12,895,004	370.49	393,300			100,070		266,008			(141,960)				03
SEP 25 JPMorgan MOZAIC2 Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/17/2025	15,243	5,633,984	369.61	177,582			45,314		124,197			(64,034)				03
SEP 25 JPMorgan MOZAIC2 Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/17/2025	15,156	5,777,485	381.21	117,759			30,049		47,511			(42,463)				03
SEP 25 JPMorgan MOZAIC2 Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/19/2025	49,584	18,365,947	370.4	562,779			144,430		382,914			(202,534)				03
SEP 25 JPMorgan MOZAIC2 Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/19/2025	12,707	4,828,503	379.99	103,434			26,545		44,910			(37,224)				03
SEP 25 JPMorgan MOZAIC2 Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/23/2025	21,557	7,880,647	365.57	286,926			74,471		230,826			(102,855)				03
SEP 25 JPMorgan MOZAIC2 Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/23/2025	16,224	6,118,210	377.11	146,827			38,109		74,742			(52,633)				03
SEP 25 JPMorgan MOZAIC2 Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/24/2025	21,235	7,769,813	365.9	279,875			72,844		222,936			(100,229)				03
SEP 25 JPMorgan MOZAIC2 Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/25/2025	15,968	5,814,638	364.14	222,436			58,055		186,728			(79,581)				03
SEP 25 JPMorgan MOZAIC2 Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/26/2025	37,384	13,615,111	364.2	520,006			136,095		435,911			(185,862)				03
SEP 25 JPMorgan MOZAIC2 Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/26/2025	20,925	7,908,281	377.94	184,137			48,192		90,433			(65,815)				03
SEP 25 JPMorgan MOZAIC2 Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/30/2025	27,963	10,146,160	362.84	406,585			107,579		353,864			(144,757)				03
OCT 25 JPMorgan MOZAIC2 Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	10/01/2025	26,928	9,928,059	368.69	325,559			86,373		237,632			(115,796)				03
OCT 25 JPMorgan MOZAIC2 Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	10/03/2025	24,720	9,047,641	366	326,061			86,971		259,855			(115,750)				03
OCT 25 JPMorgan MOZAIC2 Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	10/03/2025	16,580	6,187,157	373.16	172,934			46,127		106,798			(61,391)				03
OCT 25 JPMorgan MOZAIC2 Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	10/07/2025	54,267	20,026,561	369.04	650,114			175,248		470,977			(229,896)				03
OCT 25 FIA Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/07/2025	250	999,418	3,993.2	192,733			51,954		508,039			(68,155)				03
OCT 25 FIA Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/08/2025	263	1,007,584	3,837.83	227,192			61,403		571,390			(80,263)				03
OCT 25 FIA Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/10/2025	277	1,080,322	3,903.32	229,229			62,276		585,353			(80,826)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/17/2025	447	1,771,589	3,960.54	357,119			98,763		923,251			(125,077)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/23/2025	350	1,423,466	4,062.52	261,160			73,304		690,709			(90,946)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/27/2025	313	1,308,819	4,180.06	214,443			60,776		583,820			(74,394)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/28/2025	318	1,357,682	4,270.38	203,262			57,745		566,515			(70,449)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	11/04/2025	430	1,817,026	4,228.69	284,970			82,301		783,579			(98,118)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2022	11/28/2025	145,163	43,316,773	298.4	1,170,657			356,802		56,034			(394,531)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2022	12/01/2025	40,005	11,963,791	299.06	312,538			95,856		13,946			(105,040)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2022	12/02/2025	50,829	15,232,486	299.68	384,951			118,311		15,897			(129,259)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2022	12/05/2025	60,775	18,103,782	297.88	504,487			156,008		26,863			(168,932)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/06/2022	11/28/2025	408,389	41,459,607	101.52	1,051,601			320,811		1,058,724			(354,733)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/06/2022	12/01/2025	66,426	6,761,547	101.79	164,937			50,633		162,269			(55,484)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/06/2022	12/02/2025	82,077	8,369,428	101.97	198,791			61,153		192,433			(66,811)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/06/2022	12/05/2025	139,700	14,220,023	101.79	347,154			107,452		342,075			(116,354)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/08/2022	11/18/2025	3,563	1,307,433	366.94	46,391			13,891		36,776			(15,839)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/08/2022	11/21/2025	33,469	12,254,321	366.14	447,145			134,767		362,895			(152,237)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/08/2022	11/25/2025	9,200	3,383,330	367.77	117,019			35,572		90,872			(39,693)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/08/2022	11/28/2025	52,879	19,382,768	366.55	699,588			214,014		562,848			(236,644)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/08/2022	12/01/2025	15,691	5,767,384	367.56	201,472			62,020		157,787			(67,962)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/08/2022	12/02/2025	12,178	4,476,426	367.59	156,241			48,196		122,343			(52,656)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/08/2022	12/05/2025	29,654	10,876,472	366.78	390,542			121,215		313,146			(131,257)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/01/2025	20,301	6,772,497	333.6	176,018			38,790		30,428			(66,967)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/05/2025	13,612	4,542,162	333.68	117,935			26,370		20,600			(44,683)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/06/2025	20,653	6,984,326	338.17	147,351			33,066		16,524			(55,771)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/08/2025	37,471	12,479,249	333.04	334,236			75,539		62,639			(126,244)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/12/2025	17,492	5,856,987	334.83	145,033			33,240		23,476			(54,555)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/12/2025	13,419	4,623,110	344.52	71,880			16,474		4,027			(27,038)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/14/2025	12,533	4,227,943	337.35	93,307			21,532		11,934			(35,026)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/15/2025	17,486	5,842,314	334.11	149,784			34,684		26,244			(56,169)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/19/2025	13,415	4,494,307	335.03	110,834			26,012		18,168			(41,393)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/19/2025	12,167	4,206,434	345.72	61,991			14,549		3,184			(23,152)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/21/2025	21,555	7,267,969	337.19	162,480			38,386		21,909			(60,558)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/22/2025	15,483	5,122,043	330.82	152,653			36,183		36,166			(56,837)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/26/2025	16,143	5,342,364	330.94	158,794			38,130		37,717			(58,884)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/26/2025	13,915	4,768,008	342.66	82,419			19,791		6,449			(30,563)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/28/2025	20,208	6,716,129	332.35	187,896			45,407		40,154			(69,535)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/29/2025	19,984	6,657,386	333.14	179,964			43,628		36,173			(66,532)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	09/19/2025	10,133	3,160,489	311.9	72,147			18,644		31,979			(26,144)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	09/22/2025	6,975	2,169,617	311.05	51,686			13,470		24,316			(18,674)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	09/23/2025	6,533	2,039,182	312.15	46,186			12,070		20,291			(16,671)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	09/26/2025	12,069	3,720,115	308.25	100,893			26,587		56,296			(36,309)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	09/26/2025	10,551	3,307,309	313.47	70,478			18,572		28,556			(25,364)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	09/29/2025	5,443	1,715,298	315.11	33,913			9,010		12,328			(12,169)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	09/30/2025	6,329	1,962,268	310.02	49,243			13,119		25,013			(17,652)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	10/03/2025	12,579	3,914,346	311.18	93,336			25,066		44,451			(33,361)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	10/06/2025	8,459	2,646,843	312.91	58,366			15,799		25,084			(20,800)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	10/07/2025	5,660	1,791,747	316.59	33,221			9,016		11,071			(11,828)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	10/10/2025	13,019	4,075,478	313.03	89,574			24,500		38,529			(31,798)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	10/13/2025	4,958	1,557,826	314.19	32,526			8,965		13,043			(11,513)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	10/17/2025	26,839	8,373,649	312	194,043			54,026		90,176			(68,420)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	10/20/2025	5,460	1,710,052	313.17	37,623			10,553		16,363			(13,228)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	12/13/2022	12/01/2025	454	1,973,317	4,346.13	271,334			83,758		785,456			(91,782)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	12/13/2022	12/05/2025	282	1,112,508	3,938.78	230,380			71,702		594,057			(77,642)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	12/13/2022	12/05/2025	318	1,374,099	4,314.96	195,840			60,952		560,359			(66,001)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	12/13/2022	12/09/2025	403	1,689,495	4,192.4	273,340			85,764		754,867			(91,782)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	12/13/2022	12/12/2025	243	1,041,921	4,295.34	152,167			48,031		431,981			(50,954)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	12/13/2022	11/10/2025	423	1,752,880	4,147.65	292,563			86,307		803,331			(100,922)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	12/13/2022	11/14/2025	587	2,425,185	4,129.24	413,444			123,063		1,127,082			(142,085)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	12/13/2022	11/18/2025	246	1,039,459	4,232.84	159,679			47,949		448,512			(54,670)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2022	11/21/2025	502	2,094,382	4,172.99	342,680			103,571		944,552			(116,997)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2022	11/25/2025	293	1,274,146	4,355.16	173,076			52,759		502,752			(58,871)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2022	11/28/2025	338	1,415,399	4,183.61	230,027			70,564		634,507			(78,026)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2022	12/05/2025	72,927	21,749,856	298.24	622,934			193,878		30,233			(209,939)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2022	12/08/2025	41,468	12,374,048	298.4	351,931			110,201		17,010			(118,280)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2022	12/09/2025	39,147	11,656,536	297.76	342,962			107,608		18,086			(115,160)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2022	12/12/2025	48,349	14,466,618	299.21	394,798			124,616		17,563			(132,201)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/13/2022	12/09/2025	14,909	5,621,374	377.05	180,292			56,621		385,720			(60,594)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/13/2022	12/12/2025	17,189	6,485,051	377.28	206,551			65,257		441,463			(69,229)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/13/2022	11/26/2025	52,758	19,870,057	376.63	643,905			196,882		1,381,113			(219,024)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/13/2022	12/01/2025	11,479	4,340,388	378.13	133,400			41,217		286,263			(45,166)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/13/2022	12/05/2025	61,750	23,313,208	377.54	733,340			228,451		1,571,010			(247,376)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/13/2022	12/08/2025	12,384	4,674,337	377.45	147,710			46,295		316,196			(49,689)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2022	12/12/2025	73,310	21,893,385	298.64	537,024			170,602		29,495			(180,986)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2022	12/15/2025	33,890	10,094,862	297.87	258,628			82,647		15,883			(86,922)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2022	12/16/2025	26,035	7,725,111	296.72	210,690			67,460		14,927			(70,746)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2022	12/19/2025	34,901	10,356,221	296.73	282,708			91,046		20,278			(94,667)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2022	12/05/2025	162,122	16,461,883	101.54	414,384			129,928		420,111			(140,691)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2022	12/08/2025	88,700	8,995,954	101.42	230,709			72,777		236,515			(78,112)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2022	12/09/2025	121,602	12,364,533	101.68	305,222			96,475		306,136			(103,245)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2022	12/12/2025	278,819	28,419,991	101.93	676,414			215,081		664,182			(228,173)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2022	12/15/2025	92,349	9,415,870	101.96	223,299			71,423		218,962			(75,117)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2022	12/16/2025	93,798	9,513,014	101.42	244,532			78,367		251,184			(82,184)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2022	12/19/2025	93,945	9,501,633	101.14	254,686			82,097		267,582			(85,362)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2022	12/19/2025	86,004	25,493,184	296.42	748,687			242,668		52,613			(252,320)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2022	12/19/2025	29,091	8,681,321	298.42	229,260			74,309		12,667			(77,265)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2022	12/23/2025	38,618	11,471,554	297.05	326,493			106,634		21,705			(109,630)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/27/2022	12/12/2025	13,374	5,031,152	376.2	113,852			36,437		355,650			(38,655)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	12/27/2022	12/12/2025	13,891	5,256,452	378.41	108,787			34,816		343,690			(36,935)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	12/27/2022	12/15/2025	7,774	2,915,851	375.1	69,058			22,232		214,120			(23,382)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	12/27/2022	12/16/2025	7,206	2,685,535	372.67	69,994			22,577		213,675			(23,676)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	12/27/2022	12/19/2025	20,467	7,567,126	369.72	221,086			71,726		660,223			(74,578)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	12/27/2022	12/19/2025	39,428	14,702,578	372.9	380,390			123,408		1,161,080			(128,316)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	12/27/2022	12/22/2025	8,132	2,997,740	368.65	91,293			29,788		270,169			(30,711)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	12/27/2022	12/23/2025	8,618	3,193,829	370.62	90,362			29,540		271,121			(30,370)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/08/2025	20,380	7,449,465	365.53	238,649			76,055		231,697			(81,631)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/09/2025	13,150	4,823,145	366.79	147,933			47,239		139,242			(50,554)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/12/2025	41,758	15,338,607	367.32	462,263			148,492		429,692			(157,531)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/15/2025	12,470	4,566,312	366.18	143,531			46,378		137,350			(48,777)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/16/2025	14,105	5,147,504	364.94	168,979			54,706		166,575			(57,371)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/19/2025	55,270	20,104,524	363.75	688,666			224,247		697,062			(233,165)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/22/2025	13,377	4,861,235	363.4	168,819			55,287		172,175			(57,000)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/26/2025	45,544	16,504,072	362.38	594,343			196,111		619,012			(199,935)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/03/2025	16,084	5,304,943	329.83	154,783			38,934		43,829			(58,163)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/05/2025	13,410	4,483,677	334.35	106,817			27,033		21,496			(40,056)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/09/2025	12,319	4,065,857	330.06	117,877			30,191		33,322			(44,023)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/10/2025	14,460	4,865,107	336.45	105,498			27,101		18,112			(39,360)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/12/2025	24,712	8,135,754	329.22	245,130			63,340		73,910			(91,269)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/16/2025	16,886	5,560,341	329.28	167,470			43,776		50,748			(62,101)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/16/2025	12,238	4,181,432	341.68	70,794			18,506		7,688			(26,252)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/18/2025	25,179	8,328,073	330.75	235,459			61,900		64,831			(87,136)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/19/2025	22,658	7,466,152	329.52	222,973			58,784		66,899			(82,433)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/22/2025	10,767	3,683,181	342.07	61,513			16,354		6,653			(22,672)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/23/2025	12,755	4,210,814	330.14	122,678			32,706		35,637			(45,171)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/25/2025	20,692	6,741,828	325.82	236,442			63,384		90,007			(86,885)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/26/2025	16,892	5,474,164	324.06	206,527			55,516		86,634			(75,816)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/30/2025	24,460	8,048,635	329.05	246,872			67,082		78,120			(90,265)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	10/24/2025	26,887	8,255,788	307.05	201,387			58,213		146,970			(71,980)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	10/27/2025	11,822	3,676,533	310.98	74,718			21,753		45,063			(26,628)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	10/28/2025	10,614	3,247,143	305.94	83,636			24,407		64,236			(29,777)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	10/31/2025	32,420	9,972,022	307.59	238,286			70,030		170,810			(84,590)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/04/2025	16,156	4,992,056	309	112,119			33,257		75,489			(39,648)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/07/2025	25,594	7,851,779	306.78	195,539			58,398		146,211			(68,947)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/10/2025	13,841	4,301,607	310.79	89,135			26,801		55,337			(31,339)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/14/2025	33,050	10,163,814	307.53	245,891			74,591		178,846			(86,121)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/17/2025	11,033	3,385,442	306.85	84,622			25,839		63,555			(29,553)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/18/2025	14,214	4,378,650	308.05	103,621			31,709		73,992			(36,154)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/21/2025	41,898	12,908,863	308.1	305,439			94,070		218,116			(106,265)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/25/2025	18,598	5,683,366	305.59	151,016			46,906		120,043			(52,341)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/04/2023	01/03/2025	13,022	3,853,195	295.91	101,875			280					(51,218)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/04/2023	12/19/2025	12,730	3,798,215	298.36	103,276			33,723		5,601			(35,064)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/04/2023	12/23/2025	28,734	8,540,811	297.24	246,918			81,241		15,644			(83,523)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/04/2023	12/26/2025	103,060	30,627,510	297.18	889,208			294,217		57,539			(299,954)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/04/2023	12/29/2025	51,269	15,245,755	297.37	438,711			145,968		28,160			(147,581)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/04/2023	12/30/2025	44,001	13,082,951	297.33	377,517			125,839		24,449			(126,879)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/04/2023	01/02/2026	38,293	11,393,565	297.54	325,515			109,101		20,857			(109,101)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/04/2023	12/09/2025	16,627	1,691,652	101.74	42,333			13,594		41,295			(14,548)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/04/2023	12/19/2025	418,069	42,358,708	101.32	1,130,875			370,296		1,145,692			(385,024)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/04/2023	12/22/2025	94,356	9,551,681	101.23	258,819			85,233		264,074			(87,874)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/04/2023	12/23/2025	333,380	33,758,080	101.26	910,795			300,503		927,403			(308,944)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/04/2023	12/29/2025	114,337	11,604,100	101.49	303,223			101,167		303,633			(102,285)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/04/2023	12/30/2025	294,016	29,795,546	101.34	796,194			266,131		806,762			(268,331)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	11/21/2025	543	2,376,252	4,378.09	253,236			78,590		920,224			(88,778)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	12/02/2025	491	2,150,508	4,380.21	230,187			73,092		834,494			(79,856)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	12/11/2025	604	2,608,485	4,322.19	300,952			97,300		1,059,841			(103,523)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	11/14/2025	523	2,210,901	4,227.99	279,323			85,386		956,152			(98,585)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2023	01/09/2026	37,610	13,729,823	365.06	505,851			172,786		447,878			(169,544)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2023	01/09/2025	7,825	2,840,077	362.97	89,043			980		82,343			(44,828)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2023	01/10/2025	3,284	1,192,390	363.04	37,279			461		34,331			(18,742)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2023	12/23/2025	6,878	2,517,246	365.99	89,275			29,565		76,995			(30,395)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2023	12/29/2025	23,545	8,532,487	362.39	342,345			114,643		320,387			(115,910)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2023	12/30/2025	21,071	7,615,722	361.44	315,215			105,751		300,799			(106,625)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2023	01/02/2026	38,310	13,904,943	362.96	548,214			184,927		507,261			(184,927)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2023	01/05/2026	21,771	7,909,498	363.31	308,490			104,626		283,628			(103,775)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2023	01/06/2026	14,573	5,316,325	364.8	197,468			67,092		175,690			(66,367)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2023	01/06/2025	214	862,830	4,024.02	119,687			831		398,835			(60,841)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2023	01/10/2025	139	564,602	4,068.03	74,390			925		252,268			(37,606)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2023	12/12/2025	191	763,149	3,987.61	135,107			43,973		394,482			(46,650)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2023	12/12/2025	217	938,862	4,320.18	116,036			37,766		382,144			(40,065)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2023	12/16/2025	235	978,413	4,168.96	143,168			46,960		445,383			(49,248)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2023	12/19/2025	163	616,393	3,784.34	134,251			44,289		366,730			(46,050)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2023	12/19/2025	402	1,664,910	4,143.32	251,128			82,846		772,290			(86,141)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2023	12/26/2025	415	1,662,386	4,002.76	291,622			97,479		852,744			(99,380)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2023	12/29/2025	338	1,380,053	4,087.23	221,802			74,552		667,942			(75,376)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2023	01/02/2026	265	1,046,062	3,953.52	193,511			65,518		556,128			(65,518)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2023	01/06/2026	299	1,226,790	4,098.59	195,582			66,696		590,279			(65,975)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/11/2023	01/05/2026	14,042	5,194,339	369.92	190,904			64,985		450,639			(64,456)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/11/2023	01/05/2026	8,360	3,104,571	371.37	108,408			36,903		257,600			(36,603)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/11/2023	01/06/2026	6,707	2,484,512	370.45	89,661			30,576		212,097			(30,245)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/11/2023	01/06/2026	6,168	2,299,831	372.88	76,117			25,957		181,949			(25,676)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/11/2023	01/09/2026	21,453	7,933,697	369.82	293,046			100,465		690,270			(98,580)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/11/2023	01/09/2026	15,606	5,818,091	372.82	193,223			66,243		461,152			(65,000)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/11/2023	01/10/2025	5,532	2,043,303	369.33	65,228			811		184,253			(32,975)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/11/2023	11/26/2025	1,269	477,944	376.77	13,451			4,239		33,057			(4,716)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/11/2023	12/19/2025	6,864	2,580,370	375.95	75,688			24,969		184,116			(25,962)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/11/2023	12/23/2025	17,230	6,315,103	366.52	259,858			86,377		605,584			(88,803)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/11/2023	12/23/2025	25,165	9,287,410	369.06	350,051			116,357		826,735			(119,625)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/11/2023	12/29/2025	16,438	6,046,488	367.84	238,276			80,089		558,093			(80,974)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/11/2023	12/30/2025	42,036	15,409,845	366.59	634,061			213,510		1,474,523			(215,275)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/11/2023	12/30/2025	24,996	9,250,064	370.06	337,518			113,654		798,930			(114,593)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2023	01/09/2026	265	1,018,726	3,844.83	210,132			72,040		584,205			(70,688)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2023	01/09/2026	306	1,297,413	4,235.76	178,414			61,166		566,402			(60,018)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/12/2023	01/10/2025	59,822	6,107,275	102.09	156,675			1,950		78,674			(79,313)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/12/2023	12/30/2025	278,157	28,207,878	101.41	897,056			302,350		751,864			(304,849)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/12/2023	01/05/2026	153,198	15,564,902	101.6	482,726			164,475		398,719			(163,137)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/12/2023	01/06/2026	178,020	18,218,572	102.34	509,315			173,844		392,696			(171,964)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/12/2023	01/09/2026	362,399	37,098,826	102.37	1,033,563			354,663		795,471			(348,007)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2023	01/12/2026	16,789	5,023,599	299.22	139,266			48,040		7,270			(46,763)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2023	01/03/2025	15,517	4,616,973	297.55	116,802			326					(59,706)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2023	01/09/2025	20,836	6,222,574	298.64	147,405			1,633					(74,723)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2023	01/10/2025	8,840	2,641,885	298.85	61,778			769					(31,274)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2023	12/19/2025	12,609	3,731,794	295.97	121,347			40,070		8,307			(41,663)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2023	12/29/2025	11,674	3,472,404	297.44	105,070			35,349		6,338			(35,739)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2023	01/02/2026	57,501	17,129,482	297.9	506,761			171,736		29,498			(171,736)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2023	01/05/2026	32,401	9,629,295	297.19	295,973			100,844		18,975			(100,024)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2023	01/06/2026	41,908	12,526,586	298.91	352,080			120,175		18,521			(118,876)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2023	01/09/2026	134,976	40,332,050	298.81	1,140,890			391,492		61,634			(384,145)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/09/2025	14,216	5,300,140	372.82	151,120			42,721		94,830			(55,644)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/10/2025	25,301	9,256,946	365.87	338,783			96,017		269,670			(124,618)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/14/2025	24,470	8,923,508	364.67	341,113			97,656		281,176			(124,972)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/15/2025	29,418	10,925,071	371.38	329,476			94,560		219,628			(120,588)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/16/2025	14,447	5,337,159	369.42	172,791			49,714		123,478			(63,178)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/17/2025	19,536	7,139,108	365.44	266,076			76,742		214,897			(97,189)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/21/2025	27,900	10,118,703	362.68	414,870			120,832		360,631			(150,937)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/21/2025	13,384	5,068,564	378.71	116,706			33,991		57,568			(42,460)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/23/2025	21,620	7,885,452	364.73	301,815			88,329		249,095			(109,588)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/24/2025	22,637	8,261,767	364.97	313,747			92,041		257,371			(113,807)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/28/2025	26,520	9,709,204	366.11	355,367			105,242		282,760			(128,395)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/28/2025	15,494	5,846,695	377.35	142,391			42,169		75,606			(51,446)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/29/2025	15,085	5,540,128	367.26	194,899			57,855		150,094			(70,348)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/30/2025	20,088	7,427,989	369.78	239,243			71,184		170,324			(86,269)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/08/2025	17,172	6,296,581	366.68	223,921			63,140		173,820			(82,533)				03
JAN 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/15/2025	181	795,823	4,399	57,215			1,108		269,624			(28,964)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/20/2023	01/15/2025	4,894	1,596,084	326.15	46,046			893		2,754			(23,342)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/19/2025	41,431	12,656,241	305.48	405,192			134,681		277,257			(140,038)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/22/2025	17,660	5,341,526	302.47	194,257			64,935		148,081			(66,947)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/23/2025	13,044	3,926,433	301.02	151,568			50,760		120,978			(52,186)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	11/28/2025	12,620	3,790,814	300.38	148,664			47,406		120,169			(52,419)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	11/28/2025	33,300	10,241,174	307.54	296,706			94,614		183,764			(104,619)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/02/2025	17,738	5,413,356	305.19	174,006			55,943		119,159			(61,119)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/05/2025	11,960	3,591,124	300.27	141,841			45,878		115,270			(49,678)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	01/15/2025	14,131	5,153,176	364.68	170,133			3,304		124,681			(86,365)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/05/2025	61,252	18,819,031	307.24	554,330			179,295		349,993			(194,148)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/09/2025	21,119	6,460,036	305.89	202,318			65,961		135,341			(70,590)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/12/2025	16,591	4,985,556	300.49	195,779			64,205		158,287			(68,113)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/12/2025	40,878	12,567,923	307.45	368,310			120,786		231,744			(128,138)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/15/2025	13,657	4,154,316	304.2	140,116			46,218		100,343			(48,609)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/16/2025	20,075	6,115,965	304.65	202,561			66,945		142,732			(70,206)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/19/2025	20,838	6,228,678	298.91	261,308			86,856		221,413			(90,310)				03
JAN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/06/2025	17,429	3,313,280	190.1	100,218			705		4,237			(51,589)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/23/2025	20,932	4,012,021	191.67	107,799			3,258		5,356			(54,196)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/23/2025	49	193,684	3,921.53	30,250			915		97,336			(15,229)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2023	01/03/2025	20,550	4,696,022	228.52	134,395			382		302,605			(69,870)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2023	01/09/2025	16,877	3,878,966	229.84	100,923			1,137		226,098			(52,025)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2023	01/10/2025	21,856	5,046,836	230.91	121,084			1,533		269,425			(62,330)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2023	01/23/2025	34,611	8,001,613	231.19	188,974			5,742		416,324			(95,531)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/26/2023	01/24/2025	63,317	6,522,968	103.02	149,999			4,765		44,715			(75,828)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/26/2023	12/30/2025	14,651	1,484,727	101.34	49,403			16,855		40,201			(16,994)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/26/2023	01/09/2026	137,618	14,138,897	102.74	387,533			134,590		276,955			(132,064)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/26/2023	01/13/2026	109,311	11,265,590	103.06	295,577			103,370		204,437			(100,354)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/26/2023	01/16/2026	411,370	42,350,519	102.95	1,129,621			397,092		791,975			(382,462)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/26/2023	01/20/2026	107,360	11,059,170	103.01	292,771			103,617		204,521			(98,760)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/26/2023	01/23/2026	454,669	46,917,286	103.19	1,211,238			430,836		831,386			(407,457)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2023	01/09/2026	25,745	9,398,585	365.07	378,703			131,646		306,417			(129,176)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2023	01/12/2026	9,702	3,561,789	367.13	134,272			46,920		103,383			(45,672)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2023	01/13/2026	10,991	4,036,980	367.3	151,346			52,978		116,096			(51,432)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2023	01/16/2026	43,281	15,927,496	368	583,864			205,434		440,304			(197,865)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2023	01/20/2026	11,709	4,312,488	368.29	156,907			55,583		117,580			(52,978)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2023	01/23/2026	39,955	14,742,840	368.99	524,204			186,630		386,275			(176,503)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2023	01/26/2026	10,290	3,809,028	370.16	130,377			46,649		93,181			(43,778)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2023	01/27/2026	12,552	4,630,337	368.88	165,566			59,337		122,558			(55,543)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2023	01/17/2025	15,113	5,535,789	366.3	169,565			3,789		109,520			(86,677)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2023	01/27/2025	1,688	618,835	366.68	18,767			672		11,828			(9,461)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2023	12/30/2025	2,108	768,298	364.53	31,404			10,724		25,667			(10,813)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2023	01/13/2026	51,762	15,494,443	299.34	371,052			129,885		22,081			(126,096)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2023	01/16/2026	128,303	38,263,908	298.23	975,789			343,333		66,853			(330,684)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2023	01/20/2026	38,058	11,318,045	297.39	302,597			107,193		23,158			(102,168)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2023	01/23/2026	126,715	37,677,298	297.34	1,011,582			360,149		78,771			(340,606)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2023	01/26/2026	32,647	9,730,696	298.06	251,588			90,018		18,352			(84,478)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/30/2023	01/27/2026	50,760	15,067,655	296.84	416,173			149,151		34,741			(139,614)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/30/2023	01/13/2025	11,374	3,400,587	298.99	66,589			1,122					(34,230)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/30/2023	01/17/2025	32,901	9,790,578	297.58	211,509			4,726					(108,118)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/30/2023	01/24/2025	21,527	6,391,864	296.93	144,849			4,608					(73,326)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/30/2023	01/27/2025	5,067	1,500,201	296.05	36,072			1,292					(18,185)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/30/2023	12/30/2025	10,443	3,098,972	296.74	85,043			29,041		6,394			(29,281)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/30/2023	01/09/2026	17,120	5,105,778	298.23	129,775			45,113		8,615			(44,266)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/26/2023	01/23/2026	50,396	18,840,410	373.85	601,371			213,907		1,445,974			(202,299)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/26/2023	01/24/2025	10,402	3,875,607	372.58	107,466			3,414		312,157			(54,327)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/26/2023	01/09/2026	32,631	12,160,817	372.68	402,526			139,797		968,201			(137,174)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/26/2023	01/13/2026	17,127	6,404,150	373.92	203,000			70,994		490,151			(68,922)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/26/2023	01/16/2026	52,871	19,727,790	373.13	644,377			226,516		1,548,683			(218,170)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/03/2023	10/08/2025	9,079	2,997,858	330.19	93,560			26,896		26,296			(35,157)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/03/2023	10/10/2025	22,354	7,273,629	325.38	278,001			80,324		104,100			(104,250)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/03/2023	10/10/2025	9,252	3,130,080	338.3	67,901			19,619		10,551			(25,463)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/03/2023	10/14/2025	9,280	3,030,110	326.53	110,709			32,309		39,146			(41,346)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/03/2023	10/16/2025	16,140	5,255,156	325.59	199,730			58,577		74,504			(74,441)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/03/2023	10/17/2025	10,249	3,315,283	323.47	137,282			40,361		57,109			(51,114)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/03/2023	10/17/2025	7,725	2,603,214	337	60,318			17,733		10,682			(22,458)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/03/2023	10/21/2025	9,042	2,943,850	325.56	112,302			33,338		42,218			(41,644)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/03/2023	10/22/2025	9,091	2,992,349	329.15	98,413			29,285		30,300			(36,457)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/03/2023	10/24/2025	14,499	4,742,834	327.12	169,963			50,817		58,976			(62,835)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/03/2023	10/28/2025	16,381	5,481,735	334.63	142,590			43,035		31,143			(52,503)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/03/2023	10/29/2025	7,338	2,435,286	331.89	71,516			21,635		18,831			(26,306)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/03/2023	10/30/2025	11,302	3,747,647	331.6	111,511			33,812		29,969			(40,977)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/03/2023	10/31/2025	8,572	2,856,716	333.25	79,146			24,053		19,146			(29,054)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/03/2023	10/01/2025	11,145	3,617,488	324.57	142,294			40,172		55,042			(53,857)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/03/2023	10/03/2025	13,377	4,365,336	326.34	159,844			45,363		56,240			(60,374)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/03/2023	10/03/2025	7,544	2,561,509	339.53	52,127			14,794		7,078			(19,689)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/03/2023	10/07/2025	13,804	4,459,687	323.07	186,830			53,572		78,520			(70,277)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	12/30/2025	22,727	6,903,632	303.76	217,954			74,922		174,937			(75,541)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	01/02/2026	8,952	2,661,146	297.26	110,113			38,056		106,030			(38,056)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	01/02/2026	37,945	11,537,104	304.05	360,475			124,584		286,728			(124,584)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	01/05/2026	9,828	2,923,219	297.44	120,294			41,797		115,328			(41,457)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	01/05/2026	11,475	3,499,572	304.98	105,224			36,561		81,217			(36,263)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	01/06/2026	7,605	2,266,552	298.04	91,030			31,685		86,102			(31,342)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	01/06/2026	15,175	4,624,772	304.77	140,365			48,857		109,200			(48,329)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	01/03/2025	3,560	1,078,472	302.91	26,525			76		15,653			(13,968)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	01/06/2025	1,652	500,469	303.03	12,255			88		7,078			(6,426)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	12/26/2025	22,595	6,719,925	297.41	275,657			94,069		264,407			(95,903)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	12/26/2025	32,367	9,857,303	304.55	300,364			102,501		234,154			(104,499)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	12/29/2025	5,108	1,530,838	299.7	57,311			19,665		51,894			(19,882)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	12/29/2025	11,656	3,539,088	303.64	112,243			38,514		90,427			(38,939)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	12/30/2025	6,233	1,851,967	297.11	77,043			26,484		74,404			(26,702)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2023	12/23/2025	286	1,205,201	4,216.94	184,424			62,588		530,794			(64,346)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2023	12/26/2025	366	1,501,329	4,102.44	260,531			88,907		718,108			(90,641)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2023	12/30/2025	281	1,153,014	4,109.25	198,927			68,381		549,518			(68,946)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2023	01/02/2026	194	807,864	4,166.61	131,341			45,393		369,895			(45,393)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2023	01/06/2026	198	811,370	4,091.63	143,026			49,783		392,315			(49,245)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2023	01/03/2025	204	830,418	4,074.87	119,521			344		368,322			(62,942)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2023	01/06/2025	99	415,179	4,176.01	52,299			375		169,831			(27,423)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2023	12/12/2025	195	830,490	4,255.43	121,069			40,240		354,592			(42,689)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2023	12/12/2025	202	888,245	4,387.26	111,274			36,984		343,799			(39,235)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2023	12/16/2025	244	1,040,090	4,267.21	149,825			50,181		440,850			(52,626)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2023	12/19/2025	451	1,852,497	4,111.27	317,378			106,906		879,153			(111,158)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/09/2023	01/10/2025	8,679	877,891	101.15	27,981			362		19,380			(14,714)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/09/2023	01/24/2025	30,380	3,131,584	103.08	72,730			2,356		20,376			(37,492)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/09/2023	02/06/2025	35,602	3,691,582	103.69	77,648			3,866		17,271			(39,307)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/09/2023	02/07/2025	8,245	855,549	103.76	17,777			909		3,831			(8,987)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/09/2023	01/20/2026	45,157	4,632,632	102.59	131,993			47,325		94,996			(45,107)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/09/2023	01/23/2026	136,191	14,034,504	103.05	374,798			135,053		257,594			(127,725)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/09/2023	01/27/2026	142,781	14,739,299	103.23	384,367			139,413		259,584			(130,499)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/09/2023	01/30/2026	452,134	46,777,818	103.46	1,180,975			430,439		779,211			(399,849)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/09/2023	02/03/2026	104,163	10,840,243	104.07	250,616			91,931		154,737			(84,540)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/09/2023	02/02/2026	51,997	5,417,075	104.18	123,182			45,114		74,998			(41,591)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/09/2023	02/06/2026	232,565	24,133,268	103.77	583,506			215,060		373,870			(196,290)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	01/27/2026	16,869	5,008,178	296.89	134,031			48,614		11,456			(45,506)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	01/30/2026	138,368	41,157,672	297.45	1,070,134			390,040		87,228			(362,321)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	02/02/2026	23,908	7,136,840	298.51	175,319			64,208		12,923			(59,195)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	02/03/2026	33,566	9,968,725	296.99	266,162			97,634		23,127			(89,784)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	02/06/2026	115,680	34,320,088	296.68	933,095			343,907		84,602			(313,891)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	02/09/2026	20,487	6,060,342	295.81	172,778			63,980		17,275			(57,962)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	01/24/2025	8,876	2,636,725	297.06	57,230			1,854					(29,502)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	01/30/2025	6,358	1,888,473	297.04	41,217			1,669					(21,069)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	01/31/2025	14,326	4,266,859	297.83	88,387			3,698					(45,118)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	02/06/2025	10,867	3,224,488	296.73	72,178			3,594		1			(36,538)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	02/07/2025	8,775	2,600,663	296.38	59,603			3,046		1			(30,131)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	01/12/2026	8,301	2,481,229	298.9	59,058			20,890		3,794			(20,334)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	01/23/2026	15,968	4,750,033	297.48	122,913			44,290		9,708			(41,887)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/14/2023	01/24/2025	1,996	743,196	372.3	19,026			619		60,462			(9,849)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/14/2023	02/06/2025	7,742	2,893,104	373.69	70,174			3,509		223,419			(35,672)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/14/2023	02/13/2025	5,236	1,947,553	371.95	51,336			3,036		160,016			(25,845)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/14/2023	01/20/2026	7,680	2,864,105	372.91	87,124			31,326		226,551			(29,857)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/14/2023	01/23/2026	9,796	3,660,405	373.68	108,355			39,153		282,477			(37,029)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/14/2023	01/26/2026	11,972	4,486,436	374.75	127,778			46,400		334,531			(43,544)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 26 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/14/2023	01/27/2026	9,648	3,607,517	373.92	106,033			38,566		276,385			(36,100)				03
JAN 26 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/14/2023	01/30/2026	40,902	15,310,917	374.33	443,805			162,207		1,157,560			(150,680)				03
FEB 26 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/14/2023	02/02/2026	11,771	4,442,432	377.4	114,828			42,171		303,302			(38,878)				03
FEB 26 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/14/2023	02/03/2026	17,943	6,732,636	375.22	189,114			69,563		494,677			(63,970)				03
FEB 26 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/14/2023	02/06/2026	44,418	16,598,156	373.68	494,445			182,739		1,282,139			(166,790)				03
FEB 26 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/14/2023	02/10/2026	15,979	5,951,356	372.46	185,737			69,076		478,030			(62,424)				03
FEB 26 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/14/2023	02/13/2026	10,702	3,992,884	373.09	121,932			45,557		314,385			(40,867)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	02/16/2023	02/14/2025	8,698	2,836,897	326.16	87,056			5,291		12,127			(44,009)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2023	02/14/2025	20,097	7,342,114	365.33	226,094			13,741		169,813			(114,296)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/15/2023	01/23/2025	14,720	3,408,078	231.53	72,274			2,265		172,073			(37,681)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/15/2023	01/27/2025	14,718	3,407,709	231.53	72,414			2,667		172,015			(37,540)				03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/15/2023	02/03/2025	14,812	3,435,486	231.94	70,949			3,284		166,930			(36,420)				03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/15/2023	02/14/2025	36,497	8,453,042	231.61	180,295			10,957		422,688			(91,143)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	02/06/2026	44,676	16,452,838	368.27	548,175			203,724		455,029			(185,943)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	02/09/2026	9,003	3,317,288	368.47	109,925			41,044		90,904			(37,184)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	02/10/2026	12,311	4,524,541	367.53	154,868			57,915		131,039			(52,338)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	02/13/2026	55,760	20,484,401	367.37	705,916			265,206		599,807			(237,906)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	02/17/2026	6,929	2,543,803	367.13	88,551			33,471		75,742			(29,734)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	01/24/2025	2,264	829,544	366.34	22,712			745		16,487			(11,858)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	02/06/2025	6,662	2,453,237	368.23	62,292			3,141		38,976			(31,931)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	02/10/2025	6,363	2,334,773	366.94	62,992			3,509		44,509			(32,110)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	02/14/2025	10,444	3,828,926	366.61	105,068			6,403		76,619			(53,262)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	01/23/2026	8,292	3,047,652	367.52	103,573			37,636		87,148			(35,594)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	01/27/2026	9,025	3,321,419	368.03	111,096			40,635		92,472			(38,037)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	01/30/2026	44,585	16,466,946	369.34	526,992			193,689		424,923			(179,925)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	02/02/2026	9,282	3,441,996	370.83	104,699			38,666		81,307			(35,647)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/21/2023	02/03/2026	17,348	6,391,642	368.43	211,476			78,223		174,747			(71,933)				03
FEB 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/14/2025	90	411,753	4,562.36	27,211			1,658		121,701			(13,794)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	01/31/2025	16,632	3,185,240	191.51	62,870			2,668		6,763			(32,546)				03
FEB 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/21/2025	42,467	8,039,022	189.3	195,349			13,685		66,127			(98,211)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/21/2023	02/07/2025	31,704	3,277,241	103.37	72,951			3,780		20,191			(37,395)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/21/2023	02/14/2025	28,512	2,951,802	103.53	64,123			3,913		17,494			(32,550)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/21/2023	01/27/2026	19,293	1,980,207	102.64	56,026			20,511		40,335			(19,200)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/21/2023	02/06/2026	96,590	10,027,009	103.81	240,606			89,502		153,733			(81,690)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/21/2023	02/09/2026	104,100	10,798,266	103.73	262,331			98,041		169,595			(88,819)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/21/2023	02/10/2026	137,622	14,246,633	103.52	356,992			133,624		236,319			(120,757)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/21/2023	02/13/2026	494,966	51,362,622	103.77	1,241,870			466,989		801,511			(418,916)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/21/2023	02/17/2026	106,809	11,044,045	103.4	282,082			106,720		190,061			(94,805)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	01/16/2026	281	1,126,220	4,003.34	226,685			80,883		580,378			(77,903)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	01/16/2026	193	828,010	4,283.77	124,732			44,505		349,819			(42,866)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	01/23/2026	739	3,151,639	4,264.85	486,419			175,601		1,353,056			(166,072)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	01/27/2026	203	834,653	4,115.24	150,805			54,800		399,168			(51,296)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	01/27/2026	200	885,725	4,431.06	114,101			41,462		337,009			(38,811)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	01/30/2026	196	783,909	3,992.61	160,530			58,618		408,418			(54,452)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	01/30/2026	189	821,959	4,354.52	115,695			42,246		331,294			(39,244)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	02/03/2026	164	711,918	4,346.53	101,252			37,210		289,088			(34,218)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	02/06/2026	760	3,365,595	4,425.62	440,204			162,543		1,290,064			(148,356)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	02/09/2026	330	1,471,963	4,453.88	186,638			69,239		553,159			(62,727)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	02/13/2026	202	861,996	4,276.41	133,020			49,654		369,345			(44,543)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	01/17/2025	240	980,424	4,083.74	146,552			3,345		433,450			(76,516)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	01/24/2025	170	728,185	4,277.4	84,900			2,758		275,257			(43,889)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	02/07/2025	143	603,973	4,229.21	76,251			3,908		239,064			(38,653)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	02/13/2025	65	277,619	4,246.24	34,440			2,034		108,583			(17,314)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	01/13/2026	198	807,079	4,078.63	150,147			53,301		394,538			(51,746)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/14/2025	109	448,641	4,119.37	55,055			3,374		194,635			(28,064)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	02/17/2026	25,815	7,669,586	297.1	178,111			67,633		18,534			(60,082)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	02/20/2026	101,219	29,848,326	294.89	784,279			299,151		101,445			(263,829)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	02/23/2026	23,112	6,812,994	294.78	180,293			69,077		23,773			(60,483)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	02/07/2025	7,150	2,108,024	294.81	45,596			2,376		3			(23,505)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	02/13/2025	11,915	3,530,749	296.34	69,125			4,151		3			(35,335)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	02/14/2025	35,438	10,504,311	296.41	204,806			12,568		11			(104,545)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	02/21/2025	22,101	6,500,927	294.15	148,277			10,445		99			(74,958)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	01/30/2026	7,185	2,137,331	297.47	48,187			17,793		4,515			(16,529)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	02/06/2026	16,359	4,850,988	296.54	115,651			43,181		12,220			(39,412)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	02/09/2026	7,702	2,274,869	295.37	57,941			21,735		6,928			(19,690)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	02/10/2026	48,094	14,284,485	297.01	332,378			124,873		34,016			(112,848)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2023	02/13/2026	195,179	57,811,934	296.2	1,409,245			531,889		157,707			(477,136)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/16/2026	48,164	14,471,316	300.46	473,932			171,192		470,755			(164,885)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/16/2026	36,667	11,204,253	305.57	293,334			105,957		251,063			(102,053)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/20/2026	15,396	4,678,222	303.86	132,405			48,147		119,883			(45,891)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/20/2026	6,632	2,035,964	307.01	50,069			18,207		40,896			(17,353)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/23/2026	44,023	13,398,424	304.35	371,555			135,781		331,835			(128,413)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/23/2026	26,003	8,006,324	307.9	189,302			69,178		150,119			(65,424)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/26/2026	11,468	3,474,843	303.01	102,407			37,607		95,229			(35,293)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/27/2026	6,840	2,086,714	305.08	56,156			20,656		49,105			(19,335)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/27/2026	6,294	1,940,391	308.28	45,193			16,623		35,450			(15,560)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/09/2025	5,348	1,621,633	303.22	33,960			400		22,070			(18,279)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/10/2025	5,574	1,689,923	303.19	35,505			469		23,229			(19,082)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/17/2025	5,757	1,750,489	304.06	35,176			818		20,284			(18,713)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/27/2025	5,376	1,635,827	304.26	32,742			1,220		19,348			(17,169)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/09/2026	65,854	19,860,944	301.59	617,712			220,485		594,668			(216,347)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/09/2026	24,598	7,504,813	305.1	199,981			71,381		173,210			(70,041)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/12/2026	6,968	2,108,286	302.55	62,994			22,601		59,080			(22,000)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/13/2026	20,058	6,034,506	300.85	194,163			69,780		190,826			(67,744)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2023	01/13/2026	11,248	3,429,971	304.94	92,234			33,148		80,485			(32,181)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	03/07/2025	665	3,121,146	4,694.37	157,308			13,893		819,568			(78,227)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	03/14/2025	423	1,862,061	4,399.02	156,778			15,193		646,416			(77,229)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	03/21/2025	510	2,470,821	4,848.93	96,419			10,156		556,804			(47,052)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	03/31/2025	438	2,172,314	4,963.36	69,279			8,113		433,620			(33,363)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	04/04/2025	475	2,368,737	4,989.44	72,855			8,868		460,081			(34,902)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	04/15/2025	419	1,964,873	4,689.77	107,348			14,405		530,106			(50,696)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	04/24/2025	417	1,880,644	4,509.29	140,870			20,304		602,887			(65,763)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	04/30/2025	526	2,385,252	4,535.13	172,717			26,017		749,544			(80,018)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	05/06/2025	638	2,873,599	4,507.04	219,155			34,415		928,564			(100,767)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	05/13/2025	734	3,153,268	4,296.65	329,979			54,243		1,220,963			(150,401)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	05/20/2025	656	2,774,833	4,228.06	320,309			54,967		1,138,015			(144,732)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	05/23/2025	482	2,045,193	4,245.43	231,818			40,490		827,779			(104,361)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	05/30/2025	452	2,067,483	4,571.75	146,690			26,655		637,905			(65,474)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	06/06/2025	605	2,708,426	4,476.96	224,172			42,286		910,767			(99,210)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	06/13/2025	778	3,263,673	4,195.6	401,192			78,410		1,383,465			(176,063)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	06/18/2025	486	1,927,384	3,966.3	314,947			63,065		972,744			(137,391)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	06/27/2025	522	2,194,849	4,201.23	271,115			56,589		930,360			(117,014)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	07/03/2025	636	2,682,652	4,218.47	325,952			69,847		1,123,973			(139,694)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	07/11/2025	502	2,099,088	4,183.45	268,161			59,418		905,885			(113,859)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	07/22/2025	560	2,404,229	4,295.03	268,432			62,111		955,054			(112,539)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	07/28/2025	440	1,918,658	4,362.37	197,132			46,648		723,940			(82,082)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	08/01/2025	506	2,314,590	4,576.64	176,716			42,428		731,836			(73,248)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	08/08/2025	523	2,413,921	4,616.94	174,974			43,055		739,333			(71,955)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	08/15/2025	463	2,147,836	4,634.45	152,698			38,472		649,930			(62,305)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2023	08/29/2025	797	3,633,890	4,560.72	292,657			77,100		1,178,655			(117,577)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	01/29/2025	488	2,360,412	4,841.87	77,196			3,110		516,488			(40,653)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	01/31/2025	366	1,784,864	4,882.28	54,058			2,327		373,221			(28,386)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	02/07/2025	519	2,557,905	4,929.57	71,420			3,754		508,708			(37,130)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	02/12/2025	378	1,816,756	4,809.16	65,789			3,897		416,895			(33,961)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	02/19/2025	379	1,810,035	4,777.71	70,553			4,828		431,933			(36,065)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	02/25/2025	454	2,150,510	4,740.67	91,343			6,958		535,581			(46,304)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	02/28/2025	343	1,635,502	4,769.34	66,286			5,303		395,790			(33,463)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	01/03/2025	409	2,021,380	4,945.15	49,256			147		383,340			(26,947)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	01/10/2025	539	2,741,966	5,083.74	49,675			661		433,490			(26,895)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	01/15/2025	307	1,584,565	5,166.16	24,016			494		222,505			(12,907)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	01/17/2025	322	1,545,192	4,804.85	53,172			1,246		349,413			(28,493)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	01/28/2025	350	1,676,501	4,796.17	60,091			2,338		385,890			(31,691)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/06/2025	8,335	2,800,253	335.97	54,101			17,146		14,052			(20,309)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/07/2025	14,275	4,714,319	330.25	119,360			37,911		44,277			(44,760)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/10/2025	12,383	4,167,726	336.57	78,476			25,090		19,787			(29,338)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/13/2025	12,561	4,220,648	336.01	81,861			26,342		21,606			(30,510)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/14/2025	11,558	3,849,157	333.03	86,109			27,769		27,523			(32,061)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/17/2025	6,699	2,287,200	341.42	34,037			11,047		6,178			(12,635)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/19/2025	14,322	4,782,969	333.95	102,861			33,523		31,421			(38,104)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/20/2025	11,560	3,889,005	336.42	74,377			24,291		19,459			(27,525)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/21/2025	13,236	4,374,525	330.51	110,486			36,159		41,330			(40,846)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/25/2025	12,564	4,245,723	337.94	75,716			24,985		18,142			(27,879)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/28/2025	18,378	6,131,048	333.6	134,941			44,800		42,889			(49,537)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	12/02/2025	12,288	4,139,699	336.88	78,193			26,169		20,482			(28,590)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	12/04/2025	20,095	6,783,174	337.56	124,213			41,735		31,276			(45,326)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	12/05/2025	20,371	6,793,134	333.47	151,204			50,903		49,091			(55,120)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	10/31/2025	7,409	2,460,214	332.04	57,073			17,846		18,819			(21,557)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/04/2025	8,278	2,761,244	333.55	59,826			18,876		18,124			(22,504)				03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2023	02/14/2025	37,187	8,583,166	230.81	151,352			9,406		460,195			(78,241)				03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2023	02/21/2025	61,318	14,060,934	229.31	282,065			20,119		849,606			(144,386)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2023	03/03/2025	31,029	7,057,947	227.46	155,147			13,054		460,941			(17,809)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	01/13/2025	304	1,595,881	5,252.72	20,286			362		193,719			(11,049)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	01/24/2025	227	1,111,482	4,897.26	32,991			1,111		226,982			(17,679)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	02/03/2025	318	1,591,899	5,009.28	38,103			1,814		285,489			(20,124)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	02/18/2025	338	1,625,997	4,808.65	61,782			4,189		374,992			(31,938)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	02/28/2025	347	1,665,961	4,806.58	64,856			5,239		387,408			(33,060)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	03/14/2025	470	2,197,851	4,680.66	111,694			10,986		587,469			(55,847)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/09/2023	02/21/2025	41,407	4,274,402	103.23	89,480			6,427		33,363			(46,126)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/09/2023	02/28/2025	32,376	3,333,416	102.96	73,558			5,950		32,173			(37,548)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/09/2023	03/07/2025	28,292	2,931,340	103.61	57,829			5,192		20,110			(29,234)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/09/2023	02/13/2026	52,605	5,451,417	103.63	125,515			47,994		88,169			(43,054)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/09/2023	02/20/2026	413,838	42,857,062	103.56	999,419			386,181		710,462			(340,584)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/09/2023	02/24/2026	80,052	8,246,153	103.01	208,936			81,210		157,064			(70,937)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/09/2023	02/27/2026	363,537	37,487,968	103.12	935,745			365,295		696,902			(316,820)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/09/2023	03/02/2026	112,496	11,605,076	103.16	288,214			112,999		214,240			(97,312)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/09/2023	03/03/2026	75,302	7,801,260	103.6	181,628			71,312		129,412			(61,268)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/09/2023	03/06/2026	321,581	33,412,275	103.9	744,460			293,542		515,473			(250,434)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/24/2025	8,006	2,360,118	294.78	41,870			3,171		31			(21,493)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/27/2026	48,872	14,416,195	294.98	320,534			125,130		49,532			(108,525)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	03/02/2026	24,860	7,300,224	293.65	175,362			68,754		30,558			(59,209)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	03/03/2026	34,771	10,203,267	293.44	248,116			97,417		44,098			(83,696)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	03/06/2026	141,105	41,252,041	292.35	1,067,185			420,793		208,357			(358,998)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	03/06/2026	29,371	8,662,368	294.93	193,852			76,436		30,683			(65,211)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	03/09/2026	31,991	9,323,201	291.43	253,954			100,558		53,568			(85,195)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/27/2025	13,329	3,911,647	293.47	76,305			6,075		154			(39,005)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/28/2025	25,414	7,454,511	293.32	147,046			11,895		345			(75,061)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	03/06/2025	9,031	2,648,864	293.32	52,489			4,646		179			(26,571)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	03/07/2025	18,802	5,503,057	292.68	114,023			10,237		558			(57,641)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/20/2026	15,256	4,504,832	295.29	98,026			37,878		14,443			(33,406)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/23/2026	22,977	6,773,387	294.79	151,964			58,980		23,601			(51,642)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/24/2026	33,233	9,788,392	294.54	222,877			86,629		35,470			(75,671)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/27/2026	100,647	29,431,076	292.42	756,060			295,150		144,432			(255,983)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	02/21/2025	12,555	4,598,305	366.25	129,945			9,347		97,256			(67,080)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	02/28/2025	11,494	4,198,585	365.27	124,370			10,075		99,704			(63,575)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	03/07/2025	7,090	2,580,182	363.9	81,397			7,318		70,501			(41,205)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	03/10/2025	1,028	375,893	365.58	11,053			1,035		8,784			(5,572)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	02/13/2026	9,248	3,405,761	368.27	115,600			44,245		94,684			(39,690)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	02/20/2026	37,482	13,757,221	367.04	488,759			189,035		412,453			(166,716)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	02/23/2026	10,778	3,949,854	366.47	143,241			55,646		122,519			(48,723)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	02/24/2026	8,694	3,168,145	364.4	123,196			47,929		110,017			(41,866)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	02/27/2026	35,034	12,811,255	365.68	477,865			186,721		415,934			(161,943)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	03/02/2026	15,972	5,825,446	364.73	224,565			88,126		199,418			(75,892)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	03/03/2026	7,736	2,841,050	367.27	100,563			39,520		84,724			(33,954)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	03/06/2026	47,577	17,400,325	365.73	649,426			256,305		565,712			(218,666)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	03/09/2026	17,415	6,334,260	363.72	253,217			100,358		229,446			(85,025)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/13/2023	03/10/2026	9,631	3,526,198	366.13	130,115			51,640		112,474			(43,650)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/09/2023	02/21/2025	9,994	3,687,712	368.99	78,207			5,618		334,554			(40,315)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/09/2023	03/07/2025	8,184	2,982,470	364.41	79,198			7,110		310,695			(40,036)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/09/2023	02/13/2026	60,658	22,533,137	371.48	545,174			208,464		1,865,372			(187,004)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/09/2023	02/20/2026	57,382	21,159,472	368.75	572,049			221,043		1,901,307			(194,944)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/09/2023	02/24/2026	14,267	5,244,515	367.61	148,443			57,697		487,136			(50,399)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/09/2023	02/27/2026	38,861	14,223,067	366	428,565			167,303		1,382,078			(145,102)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/09/2023	03/02/2026	11,277	4,115,833	364.96	129,116			50,622		411,619			(43,595)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/09/2023	03/03/2026	12,715	4,660,474	366.52	137,948			54,162		446,417			(46,533)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/09/2023	03/06/2026	37,050	13,576,297	366.43	403,765			159,205		1,303,392			(135,826)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/16/2023	03/14/2025	17,623	6,392,591	362.75	196,668			19,531		194,326			(99,283)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/16/2023	03/14/2025	14,382	4,543,060	315.89	154,316			15,325		122,758			(77,903)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/14/2025	6,331	2,303,392	363.82	86,990			28,487		77,925			(32,891)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/14/2025	12,189	4,557,553	373.9	119,089			38,999		79,474			(45,027)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/14/2025	7,230	2,805,235	388.01	41,499			13,590		14,464			(15,691)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/18/2025	9,039	3,285,683	363.51	125,729			41,522		113,457			(47,343)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/18/2025	27,861	10,386,123	372.79	283,899			93,757		197,516			(106,900)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/19/2025	15,253	5,678,156	372.27	158,324			52,395		112,201			(59,555)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/20/2025	19,227	7,156,489	372.21	200,153			66,375		142,167			(75,212)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	10/31/2025	8,421	3,028,037	359.6	131,445			41,748		128,523			(50,429)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/09/2026	4,432	1,346,230	303.74	39,845			15,258		35,394			(13,823)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/09/2026	5,383	1,648,466	306.26	43,599			16,696		35,903			(15,125)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/10/2026	10,824	3,243,108	299.62	114,627			43,962		113,204			(39,729)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/13/2026	16,986	5,118,014	301.3	168,675			64,985		160,035			(58,296)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/13/2026	19,585	5,979,022	305.28	165,692			63,836		140,793			(57,265)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/17/2026	7,589	2,287,212	301.38	75,284			29,179		71,337			(25,921)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	01/31/2025	3,628	1,111,142	306.26	20,209			890		8,517			(10,861)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	10/31/2025	14,933	5,522,681	369.82	166,956			53,027		126,431			(64,052)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	10/31/2025	8,455	3,235,890	382.72	59,016			18,744		26,409			(22,641)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/14/2025	4,498	1,356,807	301.65	32,790			2,076		27,084			(17,268)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/04/2025	23,730	8,713,729	367.2	290,695			93,156		238,252			(111,059)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	01/30/2026	31,725	9,616,552	303.12	290,920			109,687		262,232			(101,892)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/04/2025	6,959	2,654,702	381.46	51,151			16,392		24,556			(19,542)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	01/30/2026	14,042	4,317,655	307.49	107,418			40,500		84,407			(37,622)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/05/2025	9,489	3,481,237	366.86	117,572			37,760		97,348			(44,871)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/02/2026	11,257	3,412,109	303.11	103,452			39,189		93,350			(36,129)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/06/2025	5,940	2,176,928	366.48	74,548			23,995		62,386			(28,422)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/02/2026	4,000	1,230,597	307.65	30,440			11,531		23,839			(10,631)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/07/2025	6,351	2,282,908	359.47	99,834			32,205		97,818			(38,022)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/03/2026	9,603	2,911,947	303.24	87,769			33,301		78,988			(30,623)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/07/2025	19,352	7,150,118	369.48	219,643			70,853		168,808			(83,652)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/06/2026	30,100	9,081,420	301.71	292,871			111,636		274,895			(101,893)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/07/2025	7,348	2,797,153	380.65	55,848			18,015		27,990			(21,270)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	02/06/2026	8,824	2,700,438	306.05	72,000			27,445		59,578			(25,049)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/11/2025	18,560	6,897,557	371.63	196,182			63,835		141,128			(74,407)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/11/2025	5,627	2,164,772	384.73	36,686			11,937		15,162			(13,914)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/12/2025	14,296	5,303,565	370.99	154,537			50,392		113,615			(58,551)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/13/2025	6,594	2,444,788	370.76	71,874			23,487		53,263			(27,204)				03
MAR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2023	03/14/2025	70	299,422	4,281.12	26,467			2,636		114,907			(13,398)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	09/26/2025	545	2,092,640	3,842.95	399,937			116,757		1,179,731			(159,452)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	09/30/2025	343	1,288,772	3,756.04	270,506			79,802		772,276			(107,381)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	02/24/2025	242	1,001,608	4,139.22	114,880			8,812		429,158			(59,725)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	03/10/2025	267	1,128,052	4,220.33	116,563			11,039		454,657			(59,418)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	03/20/2025	209	840,707	4,031.2	114,202			12,236		394,536			(57,415)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	02/13/2026	389	1,608,421	4,133.59	242,034			93,336		762,616			(83,728)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	02/13/2026	308	1,377,838	4,467.12	139,399			53,757		513,221			(48,223)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	02/20/2026	298	1,243,175	4,168.93	180,256			70,241		576,198			(61,947)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	02/20/2026	385	1,663,929	4,326.05	201,061			78,348		689,464			(69,097)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	02/24/2026	465	1,988,454	4,272.02	256,543			100,553		857,905			(87,834)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	02/27/2026	309	1,290,366	4,179.46	185,593			73,060		594,830			(63,365)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	03/02/2026	367	1,561,240	4,248.62	207,690			82,110		686,156			(70,711)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	03/06/2026	315	1,293,181	4,106.12	202,563			80,537		628,570			(68,710)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	03/06/2026	602	2,599,239	4,319.18	319,629			127,081		1,087,206			(108,419)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	03/09/2026	284	1,089,973	3,841.99	225,190			89,909		634,279			(76,173)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	03/13/2026	292	1,151,322	3,941.4	215,443			86,495		627,240			(72,608)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	03/13/2026	687	2,891,830	4,211.75	404,228			162,287		1,308,350			(136,232)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	03/16/2026	311	1,304,192	4,190.58	186,841			75,320		599,534			(62,795)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	03/21/2025	392	1,950,234	4,973.31	52,809			5,723		381,506			(26,513)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	03/20/2026	697	2,912,483	4,177.58	425,051			172,276		1,352,233			(142,332)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	04/01/2025	238	1,182,767	4,963.56	33,473			4,071		236,253			(16,555)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	04/07/2025	259	1,297,543	5,013.69	33,574			4,321		245,637			(16,472)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	04/11/2025	330	1,615,155	4,900.2	53,525			7,137		349,440			(26,120)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	04/17/2025	243	1,185,338	4,884.97	41,061			5,757		262,009			(19,879)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	04/25/2025	376	1,778,725	4,724.87	84,982			12,681		466,368			(40,711)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	05/06/2025	278	1,266,112	4,553.05	83,163			13,413		392,694			(39,274)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	05/09/2025	319	1,342,509	4,203.88	151,040			24,850		558,993			(71,055)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	05/19/2025	378	1,627,506	4,303.75	159,788			27,983		627,934			(74,216)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	05/30/2025	393	1,712,535	4,355.38	157,791			29,425		635,867			(72,280)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	06/02/2025	391	1,775,694	4,541.65	122,607			23,237		563,661			(55,953)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	06/06/2025	343	1,517,273	4,427.02	126,515			24,487		532,285			(57,450)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	06/13/2025	503	2,080,519	4,136.96	262,645			52,658		922,699			(118,239)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	06/23/2025	350	1,405,432	4,015.52	208,075			43,739		684,970			(92,534)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	06/30/2025	328	1,340,709	4,088.9	182,182			39,509		619,806			(80,336)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	07/11/2025	501	2,049,946	4,090.24	280,666			63,742		949,348			(122,145)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	07/18/2025	482	1,985,551	4,120.94	262,968			61,400		900,334			(113,498)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	07/25/2025	539	2,284,051	4,239.38	261,255			62,640		948,228			(111,835)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	08/01/2025	559	2,465,532	4,412.98	223,251			54,906		894,076			(94,791)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	08/08/2025	497	2,173,128	4,373.37	209,607			52,824		815,710			(88,281)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	08/15/2025	679	3,111,020	4,580.62	222,184			57,321		986,355			(92,830)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	08/19/2025	350	1,584,113	4,527.2	123,144			32,185		526,560			(51,217)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	08/22/2025	423	1,853,375	4,382.02	178,654			47,142		694,295			(74,051)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	08/26/2025	411	1,800,895	4,383.98	173,575			46,378		674,700			(71,622)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	08/29/2025	735	3,108,474	4,231.75	368,969			99,497		1,311,833			(151,734)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	09/05/2025	395	1,671,879	4,235.5	198,376			54,625		705,156			(80,943)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	09/12/2025	518	2,109,988	4,069.8	308,716			86,741		1,008,733			(124,989)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	09/19/2025	412	1,712,094	4,151.94	227,969			65,313		771,932			(91,588)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2023	09/23/2025	540	2,098,072	3,886.83	380,962			110,333		1,146,634			(152,385)				03
FEB 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	02/27/2025	17,865	3,370,764	188.68	95,756			7,731		35,238			(49,641)				03
MAR 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/10/2025	14,078	2,639,034	187.46	83,341			7,904		40,268			(42,542)				03
MAR 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/17/2025	15,712	2,984,474	189.95	76,988			7,975		24,407			(38,919)				03
MAR 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/21/2025	13,201	2,507,318	189.94	64,947			7,048		21,157			(32,652)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/21/2023	03/14/2025	51,521	5,246,410	101.83	108,607			10,846		92,621			(55,132)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/21/2023	03/19/2025	18,044	1,824,582	101.12	42,980			4,559		42,655			(21,668)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/21/2023	03/03/2026	20,718	2,140,837	103.33	41,085			16,281		37,956			(13,988)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/21/2023	03/06/2026	39,508	4,108,057	103.98	71,233			28,348		62,104			(24,185)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/21/2023	03/09/2026	77,548	8,041,755	103.7	146,023			58,355		130,865			(49,440)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/21/2023	03/10/2026	94,229	9,698,060	102.92	199,200			79,717		190,770			(67,382)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/21/2023	03/13/2026	277,983	28,287,584	101.76	694,124			278,929		723,926			(234,147)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/21/2023	03/16/2026	161,400	16,364,384	101.39	424,483			171,276		453,765			(142,795)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/21/2023	03/17/2026	169,308	17,110,223	101.06	465,934			188,256		508,134			(156,595)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/21/2023	03/19/2026	175,851	17,820,760	101.34	466,182			188,865		499,841			(156,391)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2023	03/23/2026	41,049	11,946,921	291.04	342,675			140,085		65,428			(114,958)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2023	03/17/2025	23,798	6,933,565	291.35	160,922			16,763		1,908			(81,802)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2023	03/21/2025	29,405	8,550,374	290.78	206,655			22,549		3,423			(104,469)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2023	03/09/2026	29,423	8,614,334	292.78	223,221			89,537		36,131			(75,858)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2023	03/10/2026	31,387	9,163,623	291.96	248,597			99,854		43,094			(84,403)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2023	03/13/2026	133,594	38,906,595	291.23	1,099,855			443,605		203,104			(372,384)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2023	03/16/2026	48,406	14,088,540	291.05	402,784			163,120		75,846			(135,995)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2023	03/17/2026	56,016	16,287,708	290.77	472,945			191,793		91,146			(159,537)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2023	03/20/2026	103,443	30,113,356	291.11	859,458			349,945		162,291			(289,119)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2023	03/13/2025	24,169	7,064,095	292.28	153,548			15,226		1,077			(78,489)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/23/2023	03/14/2025	8,893	3,247,630	365.18	91,310			9,169		330,542			(46,610)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/23/2023	03/21/2025	5,660	2,066,088	365.03	58,749			6,410		211,040			(29,699)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/23/2023	03/06/2026	8,973	3,291,547	366.83	104,671			41,810		312,483			(35,670)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/23/2023	03/09/2026	6,056	2,191,957	361.93	83,430			33,465		237,536			(28,352)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/23/2023	03/09/2026	11,131	4,072,057	365.83	134,562			53,975		397,574			(45,728)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/23/2023	03/10/2026	6,071	2,199,715	362.35	82,511			33,142		235,779			(28,014)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/23/2023	03/10/2026	8,257	3,023,410	366.15	98,776			39,675		292,581			(33,536)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/23/2023	03/13/2026	14,493	5,254,205	362.54	195,970			79,040		560,201			(66,351)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/23/2023	03/13/2026	34,734	12,728,779	366.46	411,645			166,029		1,220,903			(139,373)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/23/2023	03/16/2026	5,623	2,043,516	363.39	74,015			29,975		213,084			(24,990)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/23/2023	03/16/2026	13,333	4,897,301	367.32	153,597			62,204		458,623			(51,860)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/23/2023	03/17/2026	5,964	2,161,844	362.47	80,953			32,829		230,928			(27,308)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/23/2023	03/19/2026	10,494	3,812,941	363.34	138,510			56,321		397,986			(46,637)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	03/23/2023	03/19/2026	46,285	16,999,184	367.27	534,868			217,490		1,593,831			(180,093)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	01/24/2025	412	1,782,623	4,325.39	143,001			4,931		646,668			(78,468)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	01/31/2025	598	2,627,266	4,392.76	189,816			8,449		901,215			(103,075)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	02/10/2025	409	1,849,460	4,517.93	108,075			6,320		569,035			(57,830)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	02/19/2025	433	1,954,473	4,508.9	117,392			8,300		609,163			(61,999)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	02/25/2025	374	1,608,559	4,302.8	138,594			10,905		602,772			(72,568)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	01/09/2026	504	2,044,533	4,057.58	317,535			116,461		1,012,984			(114,275)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	01/13/2026	606	2,625,466	4,332.81	294,328			108,679		1,069,448			(105,508)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	01/21/2026	747	3,204,593	4,288.63	381,999			142,925		1,351,763			(135,871)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	01/27/2026	692	3,013,730	4,352.02	333,933			126,152		1,216,022			(118,086)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	02/02/2026	560	2,458,592	4,391.44	260,632			99,396		965,538			(91,634)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	02/09/2026	565	2,496,799	4,421.07	256,470			98,868		961,559			(89,569)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	02/13/2026	709	3,114,139	4,391.43	333,324			129,274		1,227,155			(115,966)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	02/25/2026	837	3,681,124	4,397.84	394,040			155,542		1,450,230			(135,544)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	01/09/2025	427	1,775,526	4,160.48	182,175			2,235		736,086			(102,264)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	01/14/2025	396	1,715,888	4,333.16	133,793			2,647		615,959			(74,533)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	01/17/2025	326	1,365,653	4,191.82	134,753			3,267		553,083			(74,727)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2023	03/06/2026	6,280	2,302,175	366.6	84,840			33,920		71,378			(28,939)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2023	03/13/2026	57,351	20,969,827	365.64	800,047			322,982		687,848			(271,127)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2023	03/16/2026	16,175	5,919,737	365.97	223,707			90,681		191,138			(75,602)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2023	03/17/2026	9,186	3,358,217	365.57	128,699			52,240		110,844			(43,454)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2023	03/20/2026	36,163	13,259,777	366.67	490,366			199,846		413,119			(165,110)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2023	03/23/2026	11,009	4,050,806	367.94	143,673			58,787		117,941			(48,242)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2023	03/24/2026	10,928	4,021,524	367.99	142,506			58,387		116,842			(47,807)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2023	03/14/2025	12,429	4,545,874	365.75	135,227			13,598		105,078			(69,124)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2023	03/20/2025	8,124	2,974,551	366.15	87,332			9,435		66,736			(44,271)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2023	03/21/2025	6,382	2,334,155	365.73	69,821			7,629		54,656			(35,345)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2023	03/25/2025	1,031	379,125	367.84	10,379			1,185		7,222			(5,225)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2023	03/07/2025	19,674	4,496,747	228.56	111,946			10,292		286,807			(57,952)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2023	03/13/2025	17,167	3,901,404	227.26	107,466			10,701		272,183			(55,165)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2023	03/14/2025	19,239	4,395,809	228.48	110,626			11,156		281,790			(56,708)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2023	03/20/2025	13,897	3,185,987	229.26	75,599			8,190		192,740			(38,429)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2023	03/27/2025	19,590	4,496,809	229.55	104,805			12,254		265,979			(52,763)				03
JAN 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/03/2023	01/31/2025	7,330	1,168,512	159.42	36,136			1,625		126,694			(19,829)				03
MAR 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/03/2023	03/07/2025	11,637	1,865,601	160.32	53,762			4,978		190,601			(28,030)				03
MAR 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/03/2023	03/31/2025	8,955	1,423,183	158.92	48,180			5,906		159,021			(24,289)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	04/02/2026	108,586	31,833,075	293.16	956,314			399,706		155,397			(320,817)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	03/27/2025	17,016	4,942,841	290.49	146,361			17,279		2,833			(74,400)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	03/28/2025	25,611	7,440,589	290.52	220,028			26,245		4,326			(111,692)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	04/03/2025	20,605	6,024,693	292.39	159,072			20,130		1,989			(80,083)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	04/04/2025	8,051	2,361,879	293.36	58,641			7,491		543			(29,481)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	03/23/2026	20,915	6,090,654	291.21	201,820			83,267		37,249			(68,331)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	03/24/2026	64,677	18,850,211	291.45	617,134			254,953		112,105			(208,753)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	03/27/2026	175,231	50,918,514	290.58	1,744,904			723,693		339,922			(588,604)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	03/30/2026	54,044	15,735,378	291.16	524,111			218,219		98,442			(176,309)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	03/31/2026	73,053	21,313,111	291.75	688,831			287,171		124,105			(231,508)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/05/2023	03/21/2025	34,627	3,499,742	101.07	87,249			9,694		83,408			(44,913)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/05/2023	03/28/2025	32,242	3,268,703	101.38	77,452			9,277		70,305			(39,481)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/05/2023	04/04/2025	19,277	1,961,621	101.76	43,616			5,595		37,023			(22,019)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/05/2023	03/13/2026	28,742	2,940,005	102.29	69,573			28,402		66,960			(23,842)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/05/2023	03/19/2026	239,944	24,339,949	101.44	654,712			269,444		668,586			(223,114)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/05/2023	03/23/2026	118,534	12,016,929	101.38	326,750			135,186		334,878			(110,937)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/05/2023	03/24/2026	146,492	14,811,824	101.11	418,924			173,549		436,516			(142,100)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/05/2023	03/27/2026	465,915	47,248,461	101.41	1,280,475			532,545		1,310,364			(433,137)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/05/2023	03/30/2026	112,324	11,430,087	101.76	294,536			122,972		294,976			(99,355)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/05/2023	03/31/2026	159,249	16,222,684	101.87	411,435			172,000		409,149			(138,661)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/05/2023	04/02/2026	246,683	25,206,070	102.18	610,886			256,033		594,998			(205,500)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	12/31/2025	5,385	1,812,349	336.57	31,832			11,657		13,226			(11,721)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	01/02/2026	19,411	6,413,289	330.39	151,932			55,831		83,954			(55,831)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	01/02/2026	1,712	587,332	343.06	7,410			2,723		2,159			(2,723)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	01/06/2026	17,071	5,687,164	333.15	118,613			43,887		58,680			(43,412)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	01/07/2026	9,301	3,121,731	335.64	57,755			21,406		25,519			(21,117)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	01/03/2025	9,614	3,183,796	331.17	50,657			160					(29,336)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	01/07/2025	2,083	698,904	335.56	8,479			80					(4,879)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	12/09/2025	17,035	5,646,274	331.45	124,923			43,954		63,525			(47,039)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	12/10/2025	9,733	3,267,345	335.7	58,779			20,721		24,341			(22,110)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	12/12/2025	21,065	6,975,273	331.13	157,096			55,588		81,423			(58,972)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	12/12/2025	6,886	2,377,853	345.33	25,907			9,167		6,023			(9,725)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	12/16/2025	10,815	3,587,328	331.71	78,826			28,100		40,097			(29,469)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	12/18/2025	21,184	7,055,438	333.05	145,589			52,092		69,896			(54,318)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	12/19/2025	22,620	7,412,738	327.71	196,756			70,528		118,620			(73,333)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	12/19/2025	2,997	1,027,472	342.79	12,943			4,640		3,655			(4,824)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	12/23/2025	21,756	7,199,462	330.92	165,143			59,625		87,942			(61,300)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/10/2023	12/24/2025	5,740	1,905,787	332.01	41,544			15,026		21,131			(15,405)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/10/2023	12/26/2025	23,067	7,634,729	330.98	175,014			63,529		93,394			(64,768)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/10/2023	12/26/2025	3,423	1,177,023	343.82	14,149			5,136		3,839			(5,236)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/10/2023	12/30/2025	25,547	8,470,347	331.56	189,475			69,264		99,293			(69,837)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/13/2023	03/27/2025	5,786	2,118,819	366.2	70,994			8,499		47,865			(36,597)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/13/2023	03/28/2025	7,753	2,841,241	366.45	94,282			11,404		62,746			(48,533)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/13/2023	04/03/2025	6,406	2,366,474	369.41	69,506			8,918		38,895			(35,480)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/13/2023	04/04/2025	7,244	2,671,871	368.83	80,555			10,434		46,912			(41,063)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/13/2023	04/11/2025	4,347	1,604,752	369.13	47,952			6,614		27,786			(24,207)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/13/2023	03/24/2026	10,222	3,750,747	366.93	152,818			63,722		115,525			(52,175)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/13/2023	03/27/2026	58,206	21,377,852	367.28	862,029			360,849		647,066			(293,491)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/13/2023	03/30/2026	15,906	5,856,278	368.18	229,524			96,451		169,047			(77,927)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/13/2023	03/31/2026	26,541	9,796,759	369.12	372,368			156,678		268,473			(126,308)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/13/2023	04/02/2026	66,273	24,514,205	369.9	908,596			383,275		643,458			(307,628)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/13/2023	04/06/2026	17,431	6,444,523	369.72	240,720			102,056		171,460			(81,201)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/13/2023	04/10/2026	44,153	16,334,936	369.96	606,224			258,299		429,911			(203,745)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/13/2023	03/30/2026	14,724	5,437,393	369.28	187,760			78,974		481,454			(63,807)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/13/2023	03/31/2026	29,102	10,781,865	370.48	356,662			150,208		921,691			(121,093)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/13/2023	04/02/2026	66,559	24,693,545	371	802,221			338,715		2,078,251			(271,864)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/13/2023	04/10/2026	47,234	17,492,532	370.34	584,016			249,066		1,501,697			(196,461)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/13/2023	03/27/2025	6,211	2,270,446	365.57	76,589			9,182		228,093			(39,537)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/13/2023	04/01/2025	4,814	1,779,125	369.55	50,720			6,393		157,815			(25,999)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/13/2023	04/04/2025	4,567	1,692,929	370.65	46,061			5,974		144,685			(23,512)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/13/2023	04/10/2025	5,280	1,966,402	372.39	49,692			6,804		158,131			(25,155)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/13/2023	04/11/2025	3,081	1,144,447	371.4	30,258			4,179		95,269			(15,296)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/13/2023	03/19/2026	5,560	2,037,904	366.54	77,250			32,031		195,022			(26,523)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/13/2023	03/23/2026	17,141	6,284,765	366.66	237,574			99,026		599,535			(81,263)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 26 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/13/2023	03/24/2026	13,449	4,932,800	366.77	185,814			77,553		469,119			(63,500)				03
MAR 26 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/13/2023	03/27/2026	65,493	24,064,829	367.44	886,307			371,358		2,245,481			(302,037)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2023	11/26/2025	40,403	15,014,207	371.61	484,838			167,554		313,308			(186,398)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2023	11/28/2025	32,107	11,866,884	369.6	412,259			143,037		284,119			(158,162)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2023	12/02/2025	31,938	11,933,055	373.63	359,304			125,644		217,861			(137,271)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2023	12/03/2025	21,374	7,982,975	373.49	241,740			84,697		147,411			(92,259)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2023	12/05/2025	47,241	17,536,243	371.21	577,282			203,040		380,093			(219,860)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2023	12/09/2025	28,730	10,653,338	370.81	356,251			126,257		238,288			(135,117)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2023	12/10/2025	27,864	10,372,857	372.27	329,350			116,943		210,482			(124,785)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2023	12/11/2025	14,560	5,422,585	372.44	171,221			60,910		108,866			(64,806)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2023	12/12/2025	45,266	16,830,826	371.82	543,645			193,758		352,925			(205,552)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2023	11/21/2025	40,227	14,904,823	370.52	499,214			170,798		333,136			(192,938)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2023	11/25/2025	31,367	11,650,376	371.42	378,601			130,580		246,069			(145,708)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2023	04/15/2025	6,879	2,206,751	320.78	73,806			10,573		39,033			(37,208)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2023	04/15/2025	16,256	5,986,560	368.27	186,618			26,733		114,381			(94,080)				03
APR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2023	04/15/2025	69	316,095	4,551.4	24,470			3,510		97,162			(12,353)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/20/2023	04/10/2026	377	1,521,050	4,038.15	288,073			123,536		781,374			(97,444)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/20/2023	04/10/2026	652	2,915,693	4,468.7	342,025			146,672		1,106,846			(115,694)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/20/2023	04/17/2026	645	2,824,562	4,379.37	369,993			160,025		1,146,685			(124,350)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/20/2023	04/17/2026	336	1,514,019	4,509.9	169,826			73,451		558,968			(57,076)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/20/2023	03/27/2025	258	1,067,421	4,142.43	145,344			17,574		460,199			(75,670)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/20/2023	04/10/2025	325	1,361,742	4,195.14	174,602			24,108		565,433			(89,128)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/20/2023	04/17/2025	232	991,510	4,271.91	115,075			16,848		387,898			(58,173)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/20/2023	03/20/2026	547	2,210,658	4,042.31	412,982			172,433		1,126,647			(142,461)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/20/2023	03/23/2026	330	1,379,188	4,184.81	221,418			92,813		637,810			(76,165)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/20/2023	03/24/2026	248	974,929	3,925.94	205,272			86,156		538,141			(70,544)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/20/2023	03/27/2026	301	1,181,351	3,926.84	249,083			104,951		651,963			(85,360)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/20/2023	03/27/2026	713	3,079,872	4,317.78	427,559			180,151		1,298,031			(146,523)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	04/20/2023	03/31/2026	462	1,947,052	4,212.12	304,757			129,067		885,405			(104,049)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	04/20/2023	04/02/2026	271	1,159,015	4,273.97	169,718			72,059		504,821			(57,837)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	04/20/2023	04/06/2026	273	1,169,393	4,280.04	170,227			72,639		507,892			(57,795)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2023	04/14/2025	33,593	9,835,645	292.79	225,384			32,242		3,741			(114,570)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2023	04/17/2025	26,012	7,613,192	292.68	176,099			25,818		3,242			(89,146)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2023	03/24/2026	3,956	1,158,591	292.87	31,693			13,315		5,737			(10,902)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2023	04/02/2026	64,839	19,039,383	293.64	501,219			213,006		87,266			(170,966)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2023	04/06/2026	54,632	16,061,693	294	415,339			177,396		70,990			(141,146)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2023	04/10/2026	146,242	42,863,645	293.1	1,166,451			500,678		215,335			(394,932)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2023	04/13/2026	57,900	16,969,832	293.09	462,593			199,291		86,039			(156,189)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2023	04/17/2026	174,951	51,241,316	292.89	1,414,705			612,432		269,156			(475,903)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2023	04/20/2026	51,676	15,084,802	291.91	439,481			190,939		90,246			(147,434)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2023	04/07/2025	32,760	9,632,136	294.02	202,192			27,224		1,853			(103,790)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/20/2023	04/04/2025	26,493	2,690,080	101.54	61,967			8,117		55,104			(31,943)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/20/2023	04/10/2025	29,819	3,026,045	101.48	70,701			9,776		63,859			(36,141)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/20/2023	04/14/2025	26,788	2,725,420	101.74	60,943			8,718		52,689			(30,979)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/20/2023	04/17/2025	38,455	3,927,825	102.14	81,910			12,009		65,655			(41,465)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/20/2023	03/27/2026	29,242	2,984,728	102.07	73,017			30,795		71,933			(25,046)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/20/2023	04/02/2026	295,302	30,049,895	101.76	771,033			327,671		776,421			(262,999)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/20/2023	04/10/2026	545,947	55,544,598	101.74	1,434,201			615,605		1,446,535			(485,585)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/20/2023	04/13/2026	67,126	6,844,214	101.96	171,172			73,743		170,414			(57,794)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/20/2023	04/14/2026	107,098	10,925,109	102.01	271,387			117,059		269,273			(91,546)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/20/2023	04/17/2026	370,078	37,762,774	102.04	934,447			404,526		925,995			(314,345)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/25/2023	03/28/2025	32,426	7,438,166	229.39	189,691			23,305		445,323			(99,181)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/25/2023	04/03/2025	13,822	3,204,391	231.83	67,867			8,844		157,035			(35,183)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/25/2023	04/10/2025	25,976	6,015,967	231.6	130,138			18,070		300,978			(66,803)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/25/2023	04/11/2025	31,370	7,259,652	231.42	159,360			22,319		368,912			(81,689)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/25/2023	04/24/2025	56,506	13,097,986	231.8	281,398			43,739		644,800			(141,666)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2023	01/09/2026	21,435	7,146,587	333.41	147,426			55,884		72,529			(54,835)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	01/13/2026	9,899	3,227,326	326.01	94,111			35,911		61,840			(34,863)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	01/13/2026	20,261	6,787,206	334.99	130,089			49,639		60,071			(48,191)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	01/14/2026	8,255	2,796,543	338.77	44,433			16,982		17,112			(16,443)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	01/16/2026	10,292	3,345,885	325.09	101,829			39,046		69,074			(37,608)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	01/16/2026	30,709	10,246,041	333.65	210,160			80,586		103,533			(77,617)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	01/21/2026	9,312	3,073,852	330.11	74,807			28,916		42,890			(27,489)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	01/23/2026	36,025	11,952,232	331.78	269,428			104,478		145,134			(98,808)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	01/27/2026	18,287	6,051,624	330.93	142,406			55,570		79,752			(52,017)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	01/29/2026	8,835	2,943,882	333.2	62,344			24,404		31,985			(22,727)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	01/30/2026	24,111	8,004,458	331.99	179,636			70,425		96,923			(65,420)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	02/02/2026	7,448	2,484,875	333.65	51,666			20,349		26,191			(18,760)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	02/03/2026	10,189	3,373,428	331.07	79,258			31,263		44,571			(28,750)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	02/05/2026	11,020	3,667,256	332.78	79,669			31,521		42,018			(28,842)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	02/06/2026	8,171	2,660,167	325.57	80,265			31,805		54,603			(29,029)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	02/06/2026	17,099	5,708,529	333.86	117,908			46,720		59,609			(42,643)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	02/06/2026	5,829	2,020,501	346.6	21,860			8,662		5,829			(7,906)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	01/08/2025	6,075	1,982,828	326.37	42,007			476		1,548			(24,878)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	01/13/2025	6,888	2,276,672	330.51	37,936			731		175			(22,287)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	01/17/2025	8,812	2,917,769	331.1	47,145			1,203		326			(27,520)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	01/24/2025	9,221	3,046,177	330.36	51,953			1,885		1,311			(29,992)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	01/30/2025	8,574	2,835,026	330.64	47,904			2,171		1,687			(27,395)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	01/31/2025	7,975	2,652,186	332.57	39,899			1,867		673			(22,781)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	02/05/2025	6,231	2,066,549	331.68	33,052			1,791		1,133			(18,726)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	02/07/2025	4,287	1,445,330	337.13	16,455			940		65			(9,294)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/27/2023	01/09/2026	10,754	3,495,412	325.04	106,159			40,241		71,706			(39,486)				03
MAR 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	03/07/2025	922	173,178	187.91	5,622			5,622		2,335							03
MAR 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	03/28/2025	13,507	2,575,085	190.65	67,399			67,399		18,652							03
APR 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/08/2025	10,063	1,932,112	192.01	45,181			45,181		10,264							03
APR 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/11/2025	22,187	4,228,324	190.58	112,264			112,264		34,425							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/21/2025	12,275	2,344,610	191.01	60,269			60,269		18,161							03
APR 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/25/2025	6,667	1,273,635	191.04	32,734			32,734		10,030							03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/09/2026	196	857,143	4,374.52	107,260			44,426		344,874			(37,639)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/10/2026	158	661,141	4,195.59	101,663			42,165		302,350			(35,640)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/13/2026	405	1,678,968	4,142.02	274,025			114,112		797,519			(95,791)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/16/2026	338	1,438,176	4,261.01	206,117			86,176		629,151			(71,846)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/17/2026	190	814,180	4,278.18	114,510			47,939		351,967			(39,877)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/20/2026	127	496,750	3,900.36	104,778			44,038		278,616			(36,384)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/20/2026	344	1,472,623	4,281.38	206,744			86,895		635,581			(71,792)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/23/2026	182	777,781	4,277.99	109,857			46,354		336,885			(38,039)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/26/2026	305	1,325,504	4,339.94	174,789			74,038		549,682			(60,352)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	02/27/2025	148	647,958	4,373.37	59,586			5,084		228,654			(32,647)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	02/28/2025	183	792,734	4,327.86	78,270			6,786		291,005			(42,821)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/03/2025	99	448,860	4,532.57	31,836			2,890		137,581			(17,339)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/05/2025	95	425,507	4,477.61	33,222			3,105		137,289			(18,041)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/07/2025	132	543,628	4,117.15	73,067			7,026		237,734			(39,560)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/07/2025	117	513,217	4,375.25	47,394			4,557		181,371			(25,660)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/11/2025	113	476,594	4,215.41	56,118			5,694		192,925			(30,205)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/13/2025	155	637,778	4,122.41	85,483			8,899		278,247			(45,875)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/14/2025	85	351,432	4,157.98	44,888			4,732		149,096			(24,054)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/17/2025	126	542,350	4,312.92	55,651			6,084		202,949			(29,691)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/18/2025	105	438,773	4,181.18	54,486			6,028		183,004			(29,027)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/20/2025	128	546,832	4,287.2	58,475			6,620		209,221			(31,062)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/21/2025	204	873,544	4,286.28	93,605			10,717		334,589			(49,652)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/25/2025	179	762,741	4,250.91	86,401			10,333		301,277			(45,566)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/26/2025	109	466,419	4,279.86	50,725			6,131		179,951			(26,713)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	02/27/2026	226	942,108	4,161.62	149,531			61,086		439,754			(52,980)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/02/2026	151	622,597	4,135.76	101,864			41,788		296,222			(35,987)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/04/2026	197	877,609	4,455.32	99,254			40,830		332,184			(34,997)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/27/2023	03/06/2026	330	1,404,685	4,258.3	200,779			82,821		613,697			(70,659)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2023	04/17/2025	16,470	6,093,215	369.96	166,182			24,671		98,128			(85,186)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2023	05/01/2025	9,123	3,373,703	369.81	93,509			15,414		57,270			(47,011)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2023	04/02/2026	4,326	1,594,311	368.58	59,130			25,342		45,091			(20,340)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2023	04/13/2026	24,445	9,076,580	371.31	308,493			134,015		221,603			(105,031)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2023	04/17/2026	53,802	19,946,101	370.73	692,435			302,258		505,090			(234,876)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2023	04/21/2026	18,229	6,754,987	370.57	236,243			103,615		173,202			(79,838)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2023	04/24/2026	52,028	19,220,051	369.42	699,772			308,003		526,799			(235,835)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2023	04/27/2026	16,632	6,140,305	369.18	225,534			99,616		170,944			(75,799)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2023	05/01/2026	26,853	9,955,650	370.75	347,474			154,186		254,568			(116,355)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2023	04/21/2026	47,634	13,961,452	293.1	378,215			165,884		72,135			(127,818)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2023	04/24/2026	187,185	54,781,656	292.66	1,521,862			669,844		301,312			(512,893)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2023	04/27/2026	50,589	14,777,038	292.1	423,604			187,101		87,753			(142,368)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2023	04/28/2026	44,214	12,976,051	293.48	345,283			152,685		65,014			(115,939)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2023	05/01/2026	63,330	18,574,079	293.29	500,170			221,942		96,012			(167,486)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2023	04/24/2025	16,234	4,748,344	292.49	109,907			17,225		2,524			(55,792)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2023	04/25/2025	38,118	11,125,399	291.87	268,430			42,384		7,430			(136,074)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2023	05/01/2025	6,197	1,825,592	294.57	36,911			6,084		549			(18,557)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2023	04/17/2026	7,202	2,108,736	292.81	57,925			25,285		11,190			(19,648)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/01/2023	04/25/2025	5,059	1,864,278	368.5	52,838			8,343		170,618			(26,785)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/01/2023	04/28/2025	3,355	1,260,329	375.64	25,782			4,161		89,735			(13,016)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/01/2023	04/02/2026	2,768	1,017,746	367.74	35,364			15,156		94,165			(12,165)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/01/2023	04/10/2026	8,507	3,149,188	370.17	100,460			43,483		271,705			(34,299)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/01/2023	04/13/2026	7,428	2,761,760	371.78	83,096			36,098		227,221			(28,291)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/01/2023	04/14/2026	13,638	5,077,243	372.29	149,942			65,216		411,359			(51,002)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/01/2023	04/17/2026	35,815	13,319,450	371.9	399,716			174,482		1,091,875			(135,585)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/01/2023	04/20/2026	8,062	2,995,315	371.54	91,233			39,967		248,300			(30,861)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/01/2023	04/21/2026	15,413	5,729,627	371.75	173,239			75,982		472,009			(58,546)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2023	04/24/2026	47,405	17,565,286	370.54	556,212			244,815		1,499,793			(187,453)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2023	04/27/2026	15,614	5,777,834	370.04	186,593			82,416		500,753			(62,712)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2023	04/28/2026	8,426	3,143,802	373.09	90,707			40,111		248,794			(30,457)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2023	04/15/2025	4,975	1,850,667	372.03	44,393			6,484		150,697			(22,820)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2023	04/17/2025	12,681	4,706,963	371.17	117,653			17,467		394,721			(60,310)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2023	04/28/2025	74,052	7,519,935	101.55	165,875			26,769		158,576			(83,739)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2023	04/17/2026	59,339	6,061,466	102.15	141,464			61,751		145,174			(47,985)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2023	04/21/2026	185,038	18,838,704	101.81	463,335			203,217		485,990			(156,584)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2023	04/24/2026	392,854	39,933,581	101.65	1,006,884			443,177		1,066,194			(339,337)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2023	04/27/2026	117,957	11,986,830	101.62	303,858			134,211		322,497			(102,123)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2023	04/28/2026	89,887	9,156,762	101.87	223,728			98,933		234,022			(75,123)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/04/2025	67	274,989	4,095.14	38,543			5,121		123,313			(20,153)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	05/01/2025	100	426,194	4,254.71	49,172			8,117		169,920			(24,755)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	12/24/2025	12,377	4,538,428	366.68	173,155			64,527		133,350			(66,153)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	12/26/2025	39,511	14,461,103	366	565,405			211,438		442,935			(215,561)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	12/29/2025	3,822	1,397,774	365.76	55,145			20,730		43,512			(20,959)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	12/30/2025	28,097	10,236,448	364.32	424,552			159,868		346,020			(161,189)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	12/31/2025	15,860	5,801,605	365.79	228,867			86,329		180,472			(86,803)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	01/02/2026	33,619	12,312,542	366.24	478,731			181,195		373,699			(181,195)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	01/06/2026	29,316	10,812,368	368.82	385,214			146,786		282,192			(145,199)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	01/07/2026	16,082	5,933,894	368.97	210,357			80,290		153,581			(79,208)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	01/08/2026	12,413	4,549,806	366.55	175,513			67,103		136,194			(66,020)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	01/09/2026	38,000	14,065,950	370.16	478,416			183,213		338,605			(179,774)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	01/03/2025	8,696	3,169,011	364.42	103,831			344		78,981			(63,022)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	01/07/2025	8,087	2,954,752	365.39	92,996			919		65,596			(56,073)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	01/08/2025	7,613	2,801,096	367.92	78,570			905		42,668			(47,297)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	01/10/2025	6,277	2,295,055	365.62	71,622			1,057		49,473			(42,973)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	12/15/2025	3,251	1,195,668	367.84	43,622			15,996		32,530			(16,824)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	12/16/2025	23,511	8,655,534	368.15	312,460			114,788		231,218			(120,379)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	12/17/2025	22,811	8,410,258	368.69	298,142			109,726		217,420			(114,742)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	12/18/2025	9,335	3,449,366	369.52	118,738			43,778		84,672			(45,649)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	12/19/2025	53,713	19,745,797	367.62	727,268			268,623		546,201			(279,307)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	12/23/2025	32,121	11,776,423	366.63	450,011			167,402		346,869			(172,105)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2023	04/25/2025	19,505	4,498,938	230.66	107,275			17,200		243,718			(55,222)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2023	05/01/2025	10,949	2,531,162	231.18	58,139			9,730		131,439			(29,677)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2023	05/09/2025	25,577	5,903,181	230.8	140,162			24,746		316,420			(70,758)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/11/2023	05/02/2025	82,989	8,425,853	101.53	183,156			30,952		179,744			(93,625)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/11/2023	05/08/2025	31,060	3,144,866	101.25	72,060			12,675		73,985			(36,529)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/11/2023	05/09/2025	15,760	1,597,146	101.34	36,044			6,381		36,550			(18,246)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/11/2023	04/17/2026	10,434	1,064,497	102.02	24,917			11,009		26,214			(8,555)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/11/2023	04/30/2026	550,983	56,018,475	101.67	1,389,580			623,315		1,493,279			(471,350)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/11/2023	05/08/2026	322,623	32,775,238	101.59	824,624			373,243		891,021			(277,656)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2023	05/02/2025	23,531	6,868,896	291.91	157,791			26,629		5,149			(80,546)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2023	05/05/2026	45,433	13,299,541	292.73	355,201			160,086		74,439			(119,819)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2023	05/08/2026	151,777	44,355,392	292.24	1,218,368			550,953		265,372			(409,856)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2023	05/11/2026	38,054	11,076,282	291.07	324,475			147,218		76,729			(108,852)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2023	05/05/2025	5,960	1,746,967	293.13	37,036			6,378		935			(18,827)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2023	05/07/2025	3,229	968,251	299.82	12,680			2,213		46			(6,428)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2023	05/08/2025	6,467	1,884,938	291.45	44,821			7,873		1,797			(22,690)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2023	05/09/2025	16,030	4,679,174	291.91	107,997			19,093		3,945			(54,595)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2023	04/17/2026	11,073	3,233,205	291.99	89,218			39,383		19,016			(30,603)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2023	04/24/2026	4,276	1,251,456	292.7	33,315			14,827		6,849			(11,353)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2023	05/01/2026	121,814	35,611,087	292.34	969,773			435,097		207,166			(328,341)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2023	05/04/2026	47,919	14,011,466	292.4	380,902			171,476		81,487			(128,607)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2023	05/12/2026	8,999	3,329,867	370.03	118,786			54,003		89,385			(39,849)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2023	05/02/2025	7,706	2,845,179	369.23	80,062			13,530		51,310			(40,926)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2023	05/07/2025	5,901	2,208,216	374.22	49,862			8,714		23,555			(25,311)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2023	05/08/2025	7,559	2,794,520	369.69	77,405			13,616		48,831			(39,239)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2023	05/14/2025	5,374	1,989,355	370.18	54,116			9,887		33,603			(27,207)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2023	04/17/2026	2,964	1,100,448	371.33	37,133			16,407		26,919			(12,749)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2023	05/01/2026	34,674	12,840,170	370.31	451,457			202,738		336,569			(152,994)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2023	05/04/2026	10,383	3,841,903	370.02	136,640			61,570		102,598			(46,177)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2023	05/05/2026	11,943	4,407,089	369	162,310			73,219		124,585			(54,802)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2023	05/08/2026	49,488	18,338,296	370.56	641,365			290,296		476,466			(215,952)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2023	05/11/2026	11,067	4,077,238	368.43	153,382			69,655		119,338			(51,503)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/12/2023	05/02/2025	10,563	3,904,856	369.68	106,016			17,916		343,759			(54,192)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/12/2023	05/08/2025	6,789	2,505,488	369.05	70,241			12,355		225,011			(35,607)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/12/2023	05/09/2025	4,030	1,485,272	368.53	42,633			7,548		135,616			(21,582)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/12/2023	04/17/2026	2,877	1,068,365	371.37	32,876			14,526		88,983			(11,288)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/12/2023	04/28/2026	4,471	1,656,892	370.56	52,805			23,632		141,439			(17,945)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/12/2023	04/30/2026	49,480	18,364,665	371.15	573,172			257,104		1,540,459			(194,421)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/12/2023	04/30/2026	20,445	7,579,453	370.73	240,260			107,772		643,700			(81,497)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/12/2023	05/08/2026	41,376	15,317,850	370.21	496,666			224,802		1,321,179			(167,231)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/12/2023	05/11/2026	8,498	3,125,449	367.77	110,821			50,327		289,054			(37,211)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2023	05/15/2025	19,940	7,324,003	367.31	220,332			40,556		161,976			(110,771)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2023	05/15/2025	14,283	4,569,180	319.9	139,399			25,659		96,137			(70,082)				03
MAY 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/17/2023	05/15/2025	381	1,732,970	4,549.91	133,220			24,555		541,272			(67,068)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2023	02/13/2025	11,856	3,939,485	332.28	58,752			3,997		2,583			(34,024)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2023	02/21/2025	18,900	6,271,852	331.84	97,177			7,744		6,627			(55,573)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2023	02/28/2025	19,237	6,316,803	328.36	121,536			10,895		21,466			(68,752)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2023	03/07/2025	9,132	2,986,252	327.02	62,527			6,214		15,301			(34,992)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2023	02/06/2026	10,926	3,622,565	331.55	80,960			32,793		46,235			(29,931)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2023	02/10/2026	19,588	6,484,684	331.05	148,807			60,631		87,045			(54,792)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2023	02/12/2026	14,068	4,731,742	336.34	84,295			34,446		40,043			(30,976)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2023	02/13/2026	11,066	3,612,974	326.49	102,390			41,901		69,934			(37,587)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/19/2023	02/13/2026	20,939	7,002,976	334.44	137,043			56,082		70,616			(50,309)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/19/2023	02/18/2026	19,976	6,665,123	333.65	136,042			56,073		72,925			(49,692)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/19/2023	02/19/2026	11,308	3,768,894	333.28	78,365			32,346		42,666			(28,596)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/19/2023	02/20/2026	11,285	3,699,907	327.86	99,024			40,931		65,247			(36,098)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/19/2023	02/24/2026	10,882	3,556,194	326.79	100,124			41,619		68,428			(36,355)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/19/2023	02/24/2026	13,637	4,576,754	335.61	85,401			35,499		42,720			(31,009)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/19/2023	02/27/2026	11,548	3,753,095	324.99	114,588			47,830		82,668			(41,483)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/19/2023	02/27/2026	21,602	7,178,733	332.32	157,204			65,618		89,684			(56,911)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/19/2023	03/02/2026	11,184	3,672,352	328.37	96,682			40,522		63,292			(34,897)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/19/2023	03/03/2026	11,034	3,646,438	330.46	87,355			36,663		53,457			(31,499)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/19/2023	03/04/2026	12,830	4,286,623	334.1	86,618			36,403		46,558			(31,203)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/19/2023	03/06/2026	11,106	3,607,601	324.83	111,372			46,934		81,087			(40,041)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/19/2023	03/06/2026	21,344	7,040,036	329.84	173,870			73,271		108,958			(62,511)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	05/23/2023	05/22/2026	399	1,771,570	4,437.8	223,588			103,509		697,491			(74,870)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	05/23/2023	04/25/2025	239	1,020,702	4,278.06	118,033			19,195		398,468			(61,626)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	05/23/2023	05/05/2025	228	994,416	4,362.43	102,473			17,871		363,604			(52,750)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	05/23/2023	05/09/2025	384	1,684,627	4,386.82	168,143			30,101		604,351			(86,070)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	05/23/2023	05/22/2025	189	811,222	4,282.89	95,268			18,452		318,526			(47,896)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	05/23/2023	04/20/2026	315	1,345,691	4,273.8	200,456			89,553		589,463			(69,149)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	05/23/2023	04/24/2026	214	881,281	4,113.14	156,864			70,405		431,731			(53,908)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	05/23/2023	04/24/2026	449	1,985,133	4,420.74	250,785			112,559		784,061			(86,185)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	05/23/2023	04/27/2026	241	1,069,422	4,440.57	132,127			59,506		416,896			(45,279)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	05/23/2023	04/28/2026	213	901,013	4,220.4	143,160			64,549		410,580			(49,015)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	05/23/2023	05/01/2026	328	1,328,148	4,048.12	253,892			114,867		681,136			(86,683)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	05/23/2023	05/01/2026	456	2,037,695	4,473.24	243,153			110,009		776,608			(83,017)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	05/23/2023	05/04/2026	226	971,048	4,306.2	140,816			63,924		417,512			(47,943)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	05/23/2023	05/08/2026	239	1,005,398	4,208.27	162,939			74,297		463,163			(55,269)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	05/23/2023	05/08/2026	420	1,877,609	4,475.4	224,647			102,434		716,190			(76,201)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	05/23/2023	05/12/2026	291	1,255,156	4,313.4	181,362			83,062		538,226			(61,291)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	05/23/2023	05/15/2026	218	924,451	4,240.99	144,955			66,604		417,169			(48,852)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	05/23/2023	05/18/2026	248	1,098,688	4,431.98	138,965			64,059		433,968			(46,705)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2023	05/12/2026	42,543	12,410,571	291.72	257,983			118,153		79,760			(87,185)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2023	05/15/2026	185,067	53,630,670	289.79	1,250,126			574,413		434,017			(421,313)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2023	05/12/2025	7,612	2,222,883	292.03	34,893			6,366		1,896			(17,787)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2023	05/18/2026	48,405	13,963,848	288.48	351,365			161,970		131,486			(118,090)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2023	05/19/2026	41,202	11,866,602	288.01	306,738			141,550		117,788			(102,996)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2023	05/15/2025	11,174	3,259,454	291.71	52,551			9,767		3,197			(26,677)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2023	05/22/2026	54,688	15,754,977	288.09	405,933			187,925		155,720			(135,930)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2023	05/16/2025	14,397	4,154,545	288.58	84,006			15,707		9,625			(42,585)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2023	05/19/2025	3,398	976,905	287.5	21,331			4,060		3,026			(10,768)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2023	05/21/2025	4,102	1,207,908	294.45	15,917			3,065		570			(8,013)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2023	05/22/2025	7,041	2,022,132	287.2	45,165			8,748		6,880			(22,706)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2023	05/01/2026	3,242	952,222	293.67	17,484			7,910		4,691			(5,969)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2023	05/08/2026	13,003	3,805,962	292.71	74,383			33,917		21,499			(25,231)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2023	05/11/2026	3,219	940,176	292.08	19,119			8,747		5,774			(6,467)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/22/2023	05/12/2025	16,884	1,712,762	101.44	37,399			6,824		38,087			(19,064)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/22/2023	05/16/2025	59,462	6,031,837	101.44	131,946			24,671		134,693			(66,887)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/22/2023	05/19/2025	13,554	1,375,020	101.45	30,076			5,725		30,714			(15,183)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/22/2023	04/30/2026	16,972	1,728,782	101.86	40,937			18,500		44,306			(13,990)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/22/2023	05/08/2026	38,276	3,896,511	101.8	93,432			42,603		101,472			(31,692)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/22/2023	05/11/2026	67,629	6,851,511	101.31	176,918			80,937		197,318			(59,845)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/22/2023	05/12/2026	121,569	12,324,619	101.38	314,984			144,259		350,146			(106,449)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/22/2023	05/15/2026	319,989	32,421,278	101.32	836,771			384,483		932,970			(282,006)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/22/2023	05/18/2026	105,098	10,671,679	101.54	266,845			123,008		294,280			(89,683)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/22/2023	05/19/2026	85,631	8,685,573	101.43	220,757			101,872		244,936			(74,126)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/25/2023	05/15/2025	2,211	816,500	369.29	20,231			3,786		15,065			(10,341)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/25/2023	05/16/2025	3,398	1,250,108	367.93	32,958			6,205		26,208			(16,823)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/25/2023	05/22/2025	3,906	1,446,200	370.25	34,490			6,726		24,717			(17,460)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/25/2023	05/23/2025	1,785	659,376	369.5	16,275			3,192		12,129			(8,227)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/25/2023	05/08/2026	3,989	1,480,775	371.25	45,351			20,775		37,006			(15,455)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/25/2023	05/15/2026	62,858	23,187,181	368.88	773,786			357,187		663,989			(261,985)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/25/2023	05/18/2026	13,333	4,930,347	369.78	159,732			73,972		134,745			(53,932)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/25/2023	05/19/2026	12,006	4,439,397	369.78	143,946			66,733		121,411			(48,557)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/25/2023	05/22/2026	39,013	14,393,607	368.94	480,645			223,535		412,667			(161,688)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/24/2023	05/02/2025	6,205	1,432,516	230.87	28,356			4,881		76,316			(14,763)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/24/2023	05/09/2025	25,758	5,950,293	231.01	116,940			21,082		313,549			(60,282)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/24/2023	05/12/2025	4,729	1,091,858	230.91	21,704			3,988		58,033			(11,141)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/24/2023	05/15/2025	6,839	1,581,397	231.22	30,640			5,734		81,952			(15,663)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/24/2023	05/16/2025	23,641	5,472,472	231.48	103,785			19,541		277,574			(52,978)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/24/2023	05/19/2025	5,673	1,310,289	230.98	25,981			4,980		69,290			(13,207)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/24/2023	05/22/2025	10,406	2,402,942	230.91	47,974			9,356		127,781			(24,285)				03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/01/2025	7,569	1,438,199	190.01	31,941			31,941		15,016							03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/06/2025	6,681	1,277,001	191.15	25,720			25,720		10,427							03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/09/2025	19,952	3,794,447	190.18	83,598			83,598		39,503							03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/16/2025	12,295	2,332,221	189.69	53,852			53,852		27,821							03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/23/2025	11,110	2,096,160	188.67	53,218			53,218		31,479							03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/25/2023	05/15/2026	7,454	2,784,367	373.52	83,781			38,710		217,683			(28,393)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/25/2023	05/18/2026	13,978	5,254,050	375.87	145,014			67,218		382,010			(49,008)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/25/2023	05/19/2026	11,609	4,355,315	375.18	123,427			57,273		323,648			(41,674)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/25/2023	05/22/2026	21,789	8,087,689	371.18	265,878			123,766		678,373			(89,523)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/25/2023	05/22/2026	16,355	6,156,172	376.42	166,751			77,623		439,902			(56,146)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/25/2023	05/15/2025	3,010	1,115,359	370.54	31,195			5,846		95,324			(15,968)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/25/2023	05/16/2025	2,808	1,034,656	368.5	31,640			5,966		94,501			(16,174)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/25/2023	05/16/2025	2,717	1,019,927	375.39	22,917			4,321		73,274			(11,714)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/25/2023	05/21/2025	2,927	1,102,030	376.55	23,549			4,573		75,698			(11,954)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/25/2023	05/23/2025	3,732	1,391,786	372.98	35,106			6,895		109,261			(17,771)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 26 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/25/2023	04/30/2026	2,642	981,549	371.54	31,558			14,342		81,387			(10,845)				03
MAY 26 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/25/2023	05/08/2026	3,599	1,331,541	369.97	45,466			20,848		115,649			(15,509)				03
MAY 26 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/25/2023	05/12/2026	20,672	7,629,644	369.08	269,357			124,049		680,029			(91,536)				03
MAY 26 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/25/2023	05/15/2026	29,599	10,947,275	369.85	376,449			173,933		954,299			(127,574)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/29/2025	3,498	1,290,825	369.02	30,957			1,426		17,624			(18,635)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/31/2025	3,180	1,176,045	369.88	27,090			1,332		14,069			(16,254)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/12/2026	4,227	1,558,966	368.8	50,768			19,967		40,947			(19,436)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/13/2026	31,832	11,813,044	371.11	353,650			139,317		268,844			(135,252)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/14/2026	19,385	7,161,502	369.44	227,965			89,948		181,179			(87,093)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/15/2026	6,153	2,278,910	370.36	70,208			27,747		54,479			(26,795)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/16/2026	41,253	15,305,446	371.01	460,389			182,237		351,504			(175,523)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/20/2026	5,237	1,933,426	369.19	62,320			24,824		49,930			(23,661)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/21/2026	36,439	13,596,878	373.14	378,966			151,194		273,534			(143,732)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/22/2026	5,452	2,045,673	375.22	52,775			21,088		35,801			(19,995)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/23/2026	38,006	14,120,145	371.52	418,451			167,467		316,184			(158,379)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/26/2026	3,249	1,212,639	373.23	33,790			13,586		24,391			(12,750)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/10/2025	8,255	3,057,237	370.33	67,530			1,032		28,192			(41,962)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/27/2026	31,365	11,685,572	372.57	334,035			134,508		245,673			(125,908)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/28/2026	13,169	4,911,352	372.95	138,537			55,871		100,844			(52,165)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/14/2025	3,560	1,317,449	370.1	29,546			648		13,330			(18,236)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/29/2026	11,452	4,258,844	371.88	124,944			50,465		93,778			(46,998)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/30/2026	54,439	20,334,693	373.53	561,813			227,263		402,779			(211,113)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/15/2025	2,589	965,156	372.85	18,845			444		4,810			(11,612)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/17/2025	12,784	4,733,029	370.22	105,855			2,842		47,887			(65,005)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/22/2025	6,499	2,405,111	370.07	54,462			1,903		26,147			(33,167)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/23/2025	5,381	1,987,673	369.39	46,545			1,701		24,685			(28,298)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/24/2025	10,025	3,738,553	372.92	73,484			2,803		22,165			(44,602)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/27/2025	6,781	2,525,373	372.42	51,061			2,191		17,670			(30,839)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2023	01/28/2025	4,439	1,655,785	372.98	32,585			1,449		10,341			(19,647)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/30/2023	03/28/2025	263	1,137,340	4,322.02	128,299			16,567		423,804			(70,507)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/30/2023	04/02/2025	274	1,231,821	4,495.37	107,071			14,521		395,859			(58,402)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/30/2023	04/04/2025	220	974,891	4,434.75	93,516			12,923		330,746			(50,857)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/30/2023	04/10/2025	257	1,144,345	4,455.65	106,985			15,599		382,193			(57,668)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/30/2023	04/16/2025	236	1,054,666	4,475.75	96,209			14,747		347,105			(51,405)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/30/2023	04/21/2025	401	1,813,244	4,525.19	153,901			24,535		572,424			(81,634)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/30/2023	04/24/2025	312	1,420,298	4,556.91	114,913			18,738		436,226			(60,690)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/30/2023	04/28/2025	178	774,463	4,358.26	85,554			14,361		283,368			(44,925)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/30/2023	03/27/2026	256	1,079,742	4,225.83	177,516			77,555		485,643			(63,078)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/30/2023	03/30/2026	340	1,478,325	4,346.48	213,116			93,457		611,113			(75,509)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/30/2023	03/31/2026	245	1,084,446	4,430.83	142,004			62,350		421,890			(50,264)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/30/2023	04/02/2026	220	956,950	4,340.5	139,121			61,235		397,561			(49,149)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/30/2023	04/02/2026	223	1,029,192	4,612.52	108,334			47,684		349,830			(38,272)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/30/2023	04/07/2026	417	1,812,659	4,346.07	262,819			116,388		751,435			(92,403)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/30/2023	04/10/2026	225	956,009	4,248.74	154,604			68,713		424,848			(54,200)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/30/2023	04/10/2026	238	1,065,289	4,471.12	134,081			59,591		403,684			(47,005)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/30/2023	04/13/2026	224	1,012,361	4,512.42	121,658			54,264		372,619			(42,528)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/30/2023	04/17/2026	298	1,276,824	4,282.49	199,975			89,618		555,266			(69,639)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/30/2023	04/17/2026	328	1,477,194	4,500.76	180,584			80,928		549,062			(62,887)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/30/2023	04/20/2026	240	1,081,525	4,514.82	130,409			58,647		398,375			(45,284)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/30/2023	04/24/2026	216	931,144	4,302.09	143,437			64,804		400,221			(49,620)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/30/2023	04/28/2026	487	2,206,903	4,527.91	263,815			119,735		807,411			(90,919)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2023	05/23/2025	18,205	5,166,121	283.78	114,253			22,502		36,201			(57,998)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2023	05/26/2026	47,196	13,304,092	281.89	398,186			186,478		244,791			(133,825)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2023	05/29/2026	67,188	18,996,089	282.73	543,438			255,297		324,353			(182,141)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2023	05/23/2025	10,169	2,932,438	288.38	46,494			9,157		7,630			(23,602)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2023	05/30/2025	9,516	2,699,132	283.64	60,560			12,395		20,064			(30,446)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2023	05/08/2026	4,298	1,258,952	292.9	19,349			8,888		6,947			(6,612)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2023	05/15/2026	14,951	4,342,608	290.45	78,337			36,262		32,586			(26,597)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2023	05/18/2026	4,916	1,425,102	289.89	26,671			12,386		11,468			(9,030)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2023	05/19/2026	4,584	1,327,281	289.52	25,426			11,820		11,156			(8,601)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2023	05/22/2026	143,113	40,685,618	284.29	1,063,194			495,830		594,256			(358,644)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2023	05/22/2026	34,121	9,836,966	288.3	203,279			94,801		95,043			(68,572)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/31/2023	05/16/2025	9,795	987,461	100.81	25,791			4,897		26,723			(13,276)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/31/2023	05/22/2025	10,353	1,048,547	101.28	25,323			4,980		24,768			(12,927)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/31/2023	05/23/2025	32,487	3,287,730	101.2	80,536			15,928		79,656			(41,053)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/31/2023	05/30/2025	10,260	1,042,724	101.63	23,772			4,886		22,266			(12,001)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/31/2023	05/08/2026	14,732	1,496,892	101.61	39,128			18,025		40,529			(13,409)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/31/2023	05/18/2026	44,212	4,498,117	101.74	115,791			53,921		119,119			(39,313)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/31/2023	05/19/2026	32,572	3,312,555	101.7	85,794			39,995		88,476			(29,102)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/31/2023	05/22/2026	439,197	44,538,920	101.41	1,204,716			563,388		1,261,988			(407,510)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/31/2023	05/26/2026	74,669	7,603,542	101.83	193,617			90,925		198,362			(65,252)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/31/2023	05/29/2026	145,062	14,752,849	101.7	383,255			180,542		395,547			(128,807)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/04/2026	15,191	5,703,347	375.44	156,772			64,288		100,043			(58,971)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/05/2026	7,598	2,849,085	374.96	79,707			32,734		51,681			(29,951)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/06/2026	27,799	10,217,859	367.56	373,343			153,549		294,507			(140,147)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/06/2026	32,141	12,061,549	375.27	333,945			137,346		214,534			(125,358)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/09/2026	6,320	2,316,286	366.49	87,914			36,316		71,122			(32,900)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/10/2026	11,272	4,124,203	365.88	159,950			66,169		131,109			(59,797)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/10/2026	23,513	8,805,596	374.5	251,353			103,982		165,763			(93,969)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/11/2026	17,192	6,392,143	371.81	201,490			83,474		143,280			(75,250)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	01/31/2025	9,473	3,508,894	370.41	85,352			4,239		38,267			(51,720)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/12/2026	14,245	5,320,729	373.52	157,690			65,423		107,021			(58,832)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/13/2026	41,710	15,319,681	367.29	566,422			235,336		450,630			(211,111)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/03/2025	12,087	4,535,365	375.24	87,023			4,731		18,267			(52,472)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/13/2026	36,652	13,746,808	375.06	385,216			160,049		250,154			(143,573)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/05/2025	9,446	3,510,687	371.67	80,666			4,636		31,673			(48,479)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/17/2026	9,315	3,447,974	370.16	115,597			48,302		86,014			(42,909)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/07/2025	8,196	3,030,457	369.77	76,464			4,630		38,429			(45,803)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/18/2026	8,846	3,226,716	364.78	130,296			54,521		109,443			(48,317)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/07/2025	6,966	2,617,612	375.76	49,112			2,974		10,060			(29,419)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/18/2026	18,418	6,900,950	374.68	196,707			82,310		129,609			(72,943)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	05/23/2025	5,471	2,007,043	366.87	62,093			12,314		46,671			(31,740)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/10/2025	6,745	2,505,065	371.37	58,686			3,823		24,862			(34,982)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	05/30/2025	7,925	2,911,754	367.41	88,444			18,227		65,367			(44,772)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/11/2025	9,520	3,542,364	372.11	80,060			5,337		31,099			(47,646)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	06/04/2025	3,406	1,279,834	375.72	26,944			5,700		12,855			(13,546)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/13/2025	6,516	2,409,925	369.87	60,791			4,237		31,048			(36,061)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	05/22/2026	13,648	5,022,213	367.97	189,031			88,564		151,618			(64,060)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/13/2025	7,639	2,857,760	374.09	58,669			4,089		17,536			(34,802)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	05/26/2026	10,593	3,886,426	366.88	151,906			71,469		124,517			(51,289)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	05/29/2026	27,723	10,203,291	368.04	384,245			181,341		308,218			(129,378)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	06/01/2026	11,822	4,352,088	368.14	163,496			77,398		131,040			(54,899)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	06/02/2026	13,573	5,004,316	368.71	184,586			87,471		146,306			(61,923)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/14/2025	11,560	4,272,825	369.61	109,245			7,778		57,503			(64,699)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/14/2025	6,774	2,554,242	377.04	45,186			3,217		8,295			(26,760)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/18/2025	2,028	761,029	375.22	14,847			1,146		3,962			(8,736)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	01/30/2026	5,973	2,228,586	373.08	66,604			27,110		45,465			(25,183)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/03/2026	23,889	8,815,478	369.02	305,539			125,107		232,719			(115,049)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2023	02/03/2026	19,819	7,467,439	376.79	195,015			79,852		119,178			(73,431)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/05/2023	05/30/2025	2,760	1,053,986	381.94	21,425			4,422		57,566			(10,861)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/05/2023	06/03/2025	2,358	899,724	381.58	18,666			3,934		50,007			(9,410)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/05/2023	06/04/2025	1,515	581,639	383.92	10,810			2,290		28,973			(5,442)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/05/2023	05/22/2026	16,853	6,264,493	371.72	234,509			109,974		517,154			(79,546)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	06/05/2023	05/26/2026	15,891	5,923,187	372.73	214,390			100,959		474,738			(72,453)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 26 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/05/2023	05/29/2026	30,420	11,337,348	372.7	411,244			194,262		909,468			(138,596)				03
JUN 26 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/05/2023	06/01/2026	10,503	3,903,443	371.64	147,053			69,678		323,268			(49,423)				03
JUN 26 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/05/2023	06/02/2026	10,137	3,806,875	375.54	125,114			59,343		280,108			(42,011)				03
MAY 25 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/05/2023	05/23/2025	2,537	940,480	370.65	31,368			6,230		80,025			(16,057)				03
MAY 25 SG Macro Compass Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/05/2023	05/30/2025	5,611	2,080,413	370.77	69,302			14,302		176,244			(35,131)				03
MAY 25 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/08/2023	05/23/2025	9,519	965,737	101.45	25,207			5,041		21,657			(12,994)				03
MAY 25 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/08/2023	05/30/2025	13,414	1,357,136	101.17	37,265			7,744		33,387			(19,022)				03
JUN 25 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/08/2023	06/05/2025	16,290	1,666,830	102.32	37,696			8,081		28,572			(19,083)				03
JUN 25 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/08/2023	06/06/2025	14,145	1,445,899	102.22	33,297			7,175		25,687			(16,833)				03
MAY 26 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/08/2023	05/15/2026	10,615	1,074,124	101.19	32,620			15,255		31,714			(11,189)				03
MAY 26 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/08/2023	05/22/2026	23,695	2,396,276	101.13	73,502			34,629		71,742			(25,048)				03
MAY 26 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/08/2023	05/29/2026	91,737	9,304,933	101.43	274,295			130,170		263,297			(92,870)				03
JUN 26 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/08/2023	06/01/2026	76,089	7,742,850	101.76	217,920			103,733		205,393			(73,578)				03
JUN 26 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/08/2023	06/02/2026	85,665	8,776,407	102.45	223,672			106,579		202,001			(75,451)				03
JUN 26 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/08/2023	06/05/2026	288,272	29,498,887	102.33	765,651			365,936		697,185			(257,563)				03
JUN 26 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/09/2023	06/01/2026	43,184	12,244,306	283.54	346,159			164,777		194,387			(116,877)				03
JUN 26 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/09/2023	06/02/2026	49,991	14,233,054	284.71	377,054			179,665		202,123			(127,191)				03
MAY 25 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/09/2023	05/30/2025	23,290	6,593,495	283.1	159,893			33,227		54,076			(81,619)				03
JUN 26 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/09/2023	06/05/2026	127,019	36,041,743	283.75	1,008,629			482,066		563,126			(339,300)				03
JUN 25 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/09/2023	06/02/2025	7,666	2,178,055	284.13	49,339			10,416		14,989			(25,081)				03
JUN 26 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/09/2023	06/08/2026	34,472	9,801,184	284.32	266,095			127,560		145,522			(89,267)				03
JUN 25 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/09/2023	06/04/2025	5,751	1,672,833	290.88	23,205			4,950		2,644			(11,763)				03
JUN 25 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/09/2023	06/05/2025	9,861	2,798,133	283.75	65,185			13,975		20,933			(32,998)				03
JUN 25 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/09/2023	06/06/2025	14,443	4,094,055	283.47	97,257			20,956		32,349			(49,166)				03
JUN 25 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/09/2023	06/06/2025	202	58,552	289.89	878			189		121			(444)				03
MAY 26 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/09/2023	05/18/2026	5,429	1,567,126	288.67	32,725			15,353		14,452			(11,194)				03
MAY 26 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/09/2023	05/22/2026	4,722	1,340,385	283.88	37,033			17,448		20,373			(12,620)				03
MAY 26 NYSE Zebra2 Edge Call Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	06/09/2023	05/29/2026	44,944	12,729,096	283.22	365,773			173,582		207,603			(123,842)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	02/25/2026	12,632	4,660,759	368.97	164,466			69,986		125,584			(60,987)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	02/26/2026	11,066	4,090,344	369.63	141,092			60,121		106,090			(52,267)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	02/27/2026	47,784	17,455,455	365.3	699,078			298,292		578,494			(258,708)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	02/27/2026	27,476	10,235,864	372.54	318,720			135,996		222,671			(117,949)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	03/02/2026	16,504	6,007,224	363.98	251,855			107,902		213,935			(92,922)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	03/02/2026	25,386	9,462,557	372.74	292,960			125,512		203,950			(108,088)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	02/19/2025	4,907	1,804,613	367.79	50,882			4,047		31,677			(30,232)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	03/03/2026	9,946	3,645,923	366.56	140,144			60,122		113,101			(51,654)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	03/03/2026	11,912	4,459,461	374.38	130,194			55,853		86,704			(47,987)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	02/21/2025	11,290	4,150,114	367.58	118,323			9,765		75,159			(70,075)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	03/04/2026	12,556	4,692,478	373.71	140,507			60,359		95,338			(51,736)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	02/21/2025	5,020	1,870,032	372.54	42,165			3,480		16,554			(24,972)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	03/05/2026	5,736	2,089,433	364.25	86,847			37,357		73,462			(31,946)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	02/24/2025	5,610	2,071,354	369.22	54,867			4,771		30,730			(32,337)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	03/05/2026	10,731	4,011,075	373.77	119,870			51,562		81,253			(44,093)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	02/26/2025	8,481	3,102,409	365.81	96,174			8,645		69,459			(56,500)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	02/27/2025	13,498	4,955,616	367.13	144,836			13,230		96,077			(84,952)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	02/28/2025	20,914	7,673,416	366.91	226,704			21,038		152,882			(132,758)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	02/28/2025	5,222	1,950,812	373.6	42,034			3,901		15,293			(24,615)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	03/04/2025	8,316	3,061,092	368.09	85,989			8,476		53,748			(50,035)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	03/05/2025	4,563	1,704,493	373.54	37,052			3,705		14,056			(21,526)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	02/19/2026	11,368	4,147,163	364.8	168,365			71,053		140,559			(62,815)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	02/19/2026	14,433	5,401,078	374.21	157,611			66,515		104,711			(58,803)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	02/20/2026	17,979	6,564,210	365.1	263,935			111,541		219,033			(98,371)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	02/20/2026	30,112	11,217,716	372.53	348,098			147,108		242,458			(129,739)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	02/20/2026	6,566	2,488,686	379.04	60,668			25,639		34,746			(22,611)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	02/23/2026	4,334	1,586,929	366.12	61,723			26,193		50,186			(22,934)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	02/24/2026	15,021	5,462,639	363.66	230,877			98,111		197,231			(85,701)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/12/2023	02/24/2026	24,608	9,137,469	371.32	296,773			126,114		213,779			(110,161)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/16/2023	06/13/2025	14,708	5,446,794	370.34	167,519			37,767		96,873			(84,802)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/16/2023	06/13/2025	9,952	3,198,560	321.41	105,958			23,855		61,513			(53,564)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	06/14/2023	05/23/2025	15,908	3,647,663	229.3	113,264			22,878		219,528			(58,968)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	06/14/2023	05/30/2025	10,555	2,429,839	230.21	70,929			14,885		136,621			(36,563)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	06/14/2023	06/02/2025	8,715	2,021,658	231.97	51,942			11,073		98,677			(26,663)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	06/14/2023	06/05/2025	9,745	2,258,805	231.79	58,958			12,763		111,968			(30,138)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	06/14/2023	06/06/2025	21,568	5,003,066	231.97	128,759			28,015		244,322			(65,727)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	06/14/2023	06/13/2025	10,015	2,325,285	232.19	59,086			13,303		111,615			(29,869)				03
JUN 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	06/20/2023	06/13/2025	409	1,992,936	4,868.42	137,250			30,986		467,563			(69,576)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27	06/21/2023	05/30/2025	535	2,366,971	4,425.32	301,078			63,452		829,171			(155,862)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27	06/21/2023	06/12/2025	306	1,365,217	4,467.04	166,098			37,372		464,170			(84,433)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27	06/21/2023	06/20/2025	242	1,127,935	4,652.43	106,402			24,847		326,954			(53,493)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27	06/21/2023	05/22/2026	301	1,268,607	4,208.35	259,045			123,192		586,539			(89,108)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27	06/21/2023	05/22/2026	385	1,728,238	4,491.38	265,582			126,301		654,666			(91,356)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27	06/21/2023	05/29/2026	457	1,981,595	4,335.43	358,288			171,617		840,759			(122,440)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27	06/21/2023	05/29/2026	314	1,431,271	4,556.3	205,925			98,636		518,449			(70,372)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27	06/21/2023	06/02/2026	433	1,911,792	4,417.98	318,394			153,125		766,414			(108,402)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27	06/21/2023	06/05/2026	396	1,665,660	4,203.24	343,737			165,810		775,812			(116,705)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27	06/21/2023	06/08/2026	321	1,472,865	4,594.09	204,565			98,971		520,918			(69,261)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27	06/21/2023	06/09/2026	295	1,336,975	4,531.35	198,778			96,266		495,234			(67,239)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27	06/21/2023	06/12/2026	290	1,248,709	4,301.74	235,028			114,157		544,604			(79,281)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27	06/21/2023	06/12/2026	506	2,389,237	4,724.52	288,068			139,919		767,449			(97,173)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27	06/21/2023	06/15/2026	287	1,255,135	4,371.92	220,534			107,429		521,889			(74,187)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27	06/21/2023	06/18/2026	535	2,502,829	4,678.01	319,792			156,232		834,539			(107,281)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/21/2023	06/06/2025	23,259	2,377,314	102.21	59,427			13,039		42,377			(30,591)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/21/2023	06/12/2025	18,757	1,925,624	102.66	44,661			10,091		29,694			(22,798)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/21/2023	06/13/2025	35,743	3,677,981	102.9	81,852			18,582		52,158			(41,724)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2023	06/20/2025	12,396	1,278,518	103.14	27,370			6,418		16,870			(13,817)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2023	04/30/2026	15,818	1,598,581	101.06	52,500			24,456		48,183			(18,494)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2023	05/18/2026	9,774	984,743	100.75	33,877			16,089		31,694			(11,730)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2023	06/01/2026	8,780	893,751	101.79	26,701			12,864		23,565			(9,125)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2023	06/05/2026	108,729	11,128,437	102.35	307,378			148,685		261,916			(104,651)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2023	06/09/2026	99,198	10,173,707	102.56	273,289			132,719		229,625			(92,701)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2023	06/12/2026	267,871	27,513,015	102.71	723,787			352,528		602,383			(244,830)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2023	06/15/2026	72,384	7,467,872	103.17	183,928			89,845		148,357			(62,044)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2023	06/16/2026	128,586	13,286,766	103.33	319,793			156,363		255,010			(107,775)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2023	06/18/2026	154,407	15,948,709	103.29	386,327			189,257		309,110			(129,959)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2023	06/06/2025	4,888	1,386,324	283.63	29,823			6,553		10,644			(15,374)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2023	06/01/2026	8,422	2,380,638	282.67	65,751			31,708		41,003			(22,490)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2023	06/05/2026	8,480	2,412,543	284.5	60,144			29,120		35,079			(20,496)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2023	06/08/2026	6,240	1,778,230	284.96	43,236			20,996		24,815			(14,693)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2023	06/09/2026	38,098	10,798,480	283.44	286,540			139,283		174,479			(97,286)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2023	06/12/2026	122,327	34,760,472	284.16	886,446			432,153		526,224			(300,129)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2023	06/09/2025	10,673	3,030,756	283.96	63,833			14,235		22,214			(32,767)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2023	06/15/2026	43,493	12,367,792	284.36	312,297			152,691		184,326			(105,444)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2023	06/12/2025	10,374	2,960,464	285.38	56,491			12,781		16,885			(28,876)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2023	06/16/2026	81,756	23,249,013	284.37	586,945			287,251		346,540			(197,992)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2023	06/13/2025	52,077	14,809,731	284.38	303,713			69,045		102,346			(155,034)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2023	06/18/2026	94,648	26,892,419	284.13	688,857			337,774		410,837			(231,943)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2023	06/13/2025	6,620	1,924,833	290.77	24,445			5,557		3,430			(12,478)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2023	06/16/2025	5,591	1,589,819	284.34	32,770			7,555		11,217			(16,658)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2023	06/22/2026	34,210	9,717,125	284.04	250,585			123,340		150,390			(84,064)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2023	06/20/2025	26,837	7,621,719	284	161,336			37,883		58,075			(81,559)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2023	06/20/2025	3,893	1,125,283	289.09	16,410			3,853		3,143			(8,296)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2023	05/18/2026	3,399	987,602	290.52	16,943			8,054		7,395			(5,872)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2023	06/02/2025	3,081	1,131,170	367.12	33,955			7,321		26,144			(17,628)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2023	06/05/2025	3,640	1,346,866	370.01	35,709			7,818		24,283			(18,460)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/23/2023	06/08/2026	9,513	3,569,781	375.26	118,121			57,414		265,119			(40,179)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2023	06/06/2025	4,263	1,573,549	369.11	43,441			9,558		30,836			(22,425)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/23/2023	06/09/2026	11,320	4,259,641	376.3	135,838			66,090		306,258			(46,162)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2023	06/09/2025	2,994	1,101,962	368.08	31,884			7,120		23,744			(16,390)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/23/2023	06/12/2026	41,219	15,611,136	378.74	456,088			222,554		1,038,025			(154,563)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2023	06/12/2025	2,854	1,069,302	374.61	23,121			5,239		12,471			(11,835)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/23/2023	06/15/2026	9,505	3,605,417	379.31	103,288			50,547		235,453			(34,906)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2023	06/13/2025	10,062	3,734,180	371.12	94,683			21,555		61,798			(48,399)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/23/2023	06/16/2026	10,441	3,970,887	380.32	109,629			53,702		250,822			(37,015)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2023	06/16/2025	2,545	944,094	371.01	24,123			5,570		15,895			(12,280)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/23/2023	06/18/2026	24,138	9,140,661	378.68	268,383			131,720		609,454			(90,450)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2023	06/17/2025	2,499	953,955	381.66	14,747			3,420		4,986			(7,496)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/23/2023	06/22/2026	14,334	5,408,950	377.36	166,938			82,244		376,626			(56,055)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2023	06/20/2025	10,595	3,923,086	370.29	103,721			24,388		71,091			(52,506)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/23/2023	06/05/2025	3,133	1,170,943	373.69	34,421			7,536		89,577			(17,794)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/23/2023	06/06/2025	4,187	1,572,396	375.58	42,596			9,372		112,140			(21,989)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/23/2023	06/09/2025	2,814	1,057,693	375.82	28,408			6,344		74,765			(14,603)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/23/2023	06/12/2025	2,430	917,134	377.44	22,969			5,204		60,844			(11,758)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/23/2023	06/13/2025	5,931	2,252,750	379.82	50,676			11,537		135,476			(25,904)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/23/2023	06/20/2025	6,026	2,292,036	380.33	50,644			11,908		134,997			(25,637)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/23/2023	05/26/2026	2,634	975,804	370.4	38,101			18,280		83,770			(13,119)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/23/2023	06/01/2026	3,584	1,335,516	372.64	48,351			23,339		107,369			(16,554)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/23/2023	06/05/2026	45,093	16,936,532	375.59	553,149			268,068		1,244,341			(188,679)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2023	06/23/2025	2,584	953,762	369.14	26,587			6,335		19,218			(13,403)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2023	06/25/2025	1,841	689,912	374.84	14,908			3,584		8,192			(7,495)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2023	05/18/2026	2,350	867,860	369.31	30,526			14,525		24,334			(10,590)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2023	05/29/2026	3,300	1,209,879	366.68	46,656			22,452		39,219			(16,019)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2023	06/02/2026	3,179	1,175,916	369.95	40,718			19,674		32,169			(13,928)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2023	06/05/2026	36,279	13,410,247	369.64	469,816			227,683		373,716			(160,254)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2023	06/08/2026	13,834	5,096,493	368.4	186,484			90,642		152,010			(63,432)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2023	06/09/2026	11,070	4,089,926	369.45	144,468			70,289		115,469			(49,095)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2023	06/12/2026	38,292	14,229,028	371.59	467,932			228,333		358,297			(158,577)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2023	06/15/2026	7,893	2,936,570	372.07	95,105			46,543		72,181			(32,141)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2023	06/16/2026	9,046	3,375,892	373.19	105,296			51,579		77,987			(35,552)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2023	06/18/2026	24,913	9,256,180	371.54	305,683			150,027		234,729			(103,020)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2023	06/22/2026	13,016	4,815,786	369.99	167,906			82,721		133,220			(56,380)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/26/2023	06/23/2026	17,026	6,289,056	369.37	224,068			110,494		179,901			(75,169)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/27/2023	05/02/2025	548	2,455,825	4,482.66	274,172			49,294		808,995			(149,104)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/27/2023	05/09/2025	557	2,491,320	4,473.63	283,524			53,369		829,867			(152,603)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/27/2023	05/15/2025	431	1,920,849	4,455.28	225,340			44,017		651,809			(120,225)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/27/2023	05/19/2025	507	2,269,662	4,473.21	260,535			52,107		759,920			(138,197)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/27/2023	05/22/2025	451	2,035,330	4,515.63	220,502			44,864		657,374			(116,455)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/27/2023	05/27/2025	325	1,464,571	4,505.54	161,932			33,871		478,512			(84,910)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/27/2023	05/04/2026	469	2,063,311	4,398.07	341,515			160,249		831,227			(120,187)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/27/2023	05/08/2026	428	1,828,250	4,272.31	344,488			162,345		805,678			(120,769)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/27/2023	05/11/2026	429	1,933,563	4,503.36	287,199			135,782		723,601			(100,396)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/27/2023	05/15/2026	601	2,599,339	4,324.52	466,202			221,346		1,106,684			(162,350)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/27/2023	05/27/2026	966	4,365,478	4,518.24	644,420			309,782		1,625,133			(221,879)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/10/2026	8,165	2,691,211	329.59	66,179			29,092		42,774			(24,590)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/11/2026	8,266	2,681,063	324.34	83,516			36,760		62,757			(31,001)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/13/2026	21,390	6,798,502	317.84	278,564			122,929		242,098			(103,193)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/13/2026	20,005	6,485,262	324.19	203,559			89,829		153,716			(75,407)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/16/2026	7,441	2,390,172	321.22	85,330			37,800		69,258			(31,514)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/16/2026	7,580	2,475,075	326.53	70,216			31,105		49,937			(25,932)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/17/2026	8,333	2,649,271	317.91	108,445			48,101		94,250			(40,011)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/17/2026	14,038	4,543,832	323.67	146,217			64,854		112,134			(53,947)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/18/2026	8,534	2,717,712	318.47	108,794			48,316		93,576			(40,099)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/19/2026	7,471	2,459,537	329.19	61,986			27,563		40,907			(22,824)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/20/2026	7,716	2,443,919	316.75	104,922			46,714		93,221			(38,594)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/20/2026	15,208	4,929,071	324.11	155,866			69,396		118,436			(57,334)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/23/2026	14,965	4,807,794	321.26	171,949			76,843		139,879			(63,060)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/24/2026	10,701	3,493,114	326.43	100,028			44,757		71,756			(36,647)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/25/2026	9,870	3,218,857	326.12	93,501			41,888		67,686			(34,221)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/26/2026	8,674	2,846,281	328.15	75,559			33,892		51,736			(27,627)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/27/2026	25,064	8,015,859	319.81	305,000			136,976		256,219			(111,407)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/27/2026	16,015	5,205,846	325.06	158,594			71,225		118,165			(57,930)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/30/2026	9,960	3,196,855	320.98	116,045			52,307		95,287			(42,261)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/30/2026	9,118	2,996,262	328.62	78,064			35,187		52,925			(28,429)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/31/2026	13,011	4,258,488	327.29	117,879			53,198		83,029			(42,886)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/11/2025	8,909	2,894,840	324.93	66,949			7,439		23,338			(39,458)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/14/2025	7,562	2,455,321	324.68	57,751			6,664		21,195			(33,873)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/19/2025	7,278	2,350,747	323.01	60,904			7,456		27,592			(35,439)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/24/2025	6,984	2,250,460	322.21	61,137			7,907		30,487			(35,293)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/28/2025	8,462	2,731,520	322.79	72,181			9,730		34,669			(41,408)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/28/2025	3,668	1,209,741	329.77	21,539			2,903		4,526			(12,356)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/09/2026	13,438	4,358,768	324.35	135,574			59,521		101,712			(50,427)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2023	03/10/2026	9,451	3,021,071	319.66	114,762			50,449		96,091			(42,643)				03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	05/30/2025	10,287	1,959,317	190.47	42,176			42,176		20,898							03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	06/06/2025	5,556	1,050,321	189.03	25,726			25,726		15,325							03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	06/11/2025	6,721	1,280,143	190.47	27,825			27,825		14,292							03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	06/13/2025	6,639	1,252,673	188.69	31,800			31,800		19,839							03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	06/20/2025	15,525	2,935,145	189.06	72,501			72,501		44,246							03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	06/27/2025	6,077	1,154,315	189.94	26,558			26,558		15,070							03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/28/2023	06/20/2025	30,425	3,137,384	103.12	65,139			15,423		41,703			(33,205)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/28/2023	06/23/2025	16,139	1,653,757	102.47	38,540			9,247		27,766			(19,564)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/28/2023	06/26/2025	11,454	1,170,622	102.2	28,613			6,956		21,570			(14,464)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/28/2023	06/27/2025	13,981	1,432,363	102.45	33,555			8,192		24,361			(16,939)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/28/2023	06/12/2026	24,259	2,495,958	102.89	62,126			30,456		52,582			(21,152)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/28/2023	06/15/2026	9,390	966,067	102.88	24,133			11,865		20,436			(8,194)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/28/2023	06/16/2026	8,608	893,740	103.83	19,393			9,544		15,336			(6,578)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/28/2023	06/18/2026	109,312	11,293,054	103.31	264,973			130,648		217,917			(89,713)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/28/2023	06/22/2026	114,856	11,819,840	102.91	294,491			145,753		249,433			(99,340)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/28/2023	06/23/2026	68,043	6,973,052	102.48	184,941			91,619		161,199			(62,328)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/28/2023	06/26/2026	164,293	16,821,955	102.39	452,298			224,696		396,691			(152,012)				03
MAY 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2023	05/02/2025	6,203	996,494	160.65	42,366			7,709		99,323			(23,317)				03
MAY 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2023	05/23/2025	6,308	1,017,343	161.27	41,572			8,605		97,041			(22,180)				03
JUN 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2023	06/27/2025	8,717	1,418,551	162.74	51,951			12,754		121,419			(26,372)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/05/2025	198	854,282	4,317.61	130,938			29,160		327,854			(68,855)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	07/03/2025	274	1,198,938	4,374.25	175,335			44,318		443,873			(88,636)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2023	06/12/2026	6,593	1,868,896	283.48	51,464			25,419		30,169			(17,653)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2023	06/16/2026	5,448	1,548,947	284.32	40,758			20,208		23,198			(13,928)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2023	06/20/2025	3,524	999,818	283.72	22,690			5,433		7,998			(11,696)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2023	06/18/2026	4,810	1,364,144	283.63	37,344			18,550		21,843			(12,738)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2023	06/22/2026	7,627	2,166,502	284.07	57,950			28,894		33,436			(19,693)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2023	06/23/2025	3,545	1,003,340	283.04	23,898			5,799		9,104			(12,267)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2023	06/23/2026	41,178	11,643,810	282.77	334,930			167,154		202,856			(113,715)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2023	06/26/2025	11,957	3,399,549	284.32	74,316			18,268		25,100			(37,988)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2023	06/26/2026	164,415	46,657,692	283.78	1,270,740			635,958		742,747			(430,241)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2023	06/29/2026	34,854	9,922,305	284.68	257,200			129,075		145,624			(86,841)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2023	06/27/2025	19,042	5,411,813	284.21	119,288			29,448		40,890			(60,892)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2023	06/30/2026	53,133	15,154,623	285.22	381,126			191,441		211,460			(128,564)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2023	06/30/2025	9,406	2,674,973	284.4	58,317			14,579		19,798			(29,644)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2023	07/02/2026	84,152	24,040,620	285.68	589,408			296,602		321,494			(198,457)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2023	07/02/2025	3,580	1,039,847	290.49	14,546			3,667		2,342			(7,374)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2023	07/06/2026	36,458	10,362,585	284.23	276,322			139,554		159,833			(92,698)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2023	07/03/2025	21,985	6,260,854	284.78	133,203			33,715		43,902			(67,431)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2023	07/03/2025	988	286,787	290.17	4,116			1,042		699			(2,083)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2023	06/08/2026	3,697	1,046,683	283.1	29,399			14,464		17,440			(10,122)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/16/2026	19,736	7,197,156	364.67	254,398			114,193		248,999			(95,204)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/16/2026	16,305	6,067,164	372.11	163,537			73,408		137,810			(61,201)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/17/2026	12,940	4,742,516	366.49	157,226			70,663		148,969			(58,779)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/17/2026	25,599	9,529,254	372.25	255,735			114,937		214,813			(95,607)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/18/2026	6,417	2,332,905	363.57	85,791			38,606		85,527			(32,040)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/18/2026	6,013	2,245,345	373.44	57,661			25,947		47,085			(21,535)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/06/2025	5,848	2,154,729	368.44	48,190			5,115		36,487			(29,249)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/18/2026	4,831	1,838,750	380.61	35,653			16,044		23,923			(13,315)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/07/2025	16,996	6,221,967	366.09	156,191			16,809		137,331			(94,645)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/10/2025	9,661	3,595,081	372.13	66,853			7,489		38,030			(40,310)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/11/2025	7,396	2,727,874	368.81	60,133			6,824		44,876			(36,198)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/12/2025	9,360	3,402,424	363.52	96,872			11,135		96,672			(58,219)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/13/2025	9,164	3,376,418	368.43	75,972			8,843		58,414			(45,583)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/14/2025	16,296	5,972,369	366.49	147,969			17,437		128,080			(88,636)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/14/2025	8,345	3,117,678	373.58	53,995			6,363		27,265			(32,344)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/18/2025	9,636	3,566,091	370.08	74,294			9,181		51,473			(44,214)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/06/2026	43,699	15,957,244	365.16	551,922			244,602		534,934			(208,681)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/06/2026	25,648	9,522,258	371.26	263,666			116,852		225,601			(99,692)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/09/2026	16,451	6,004,027	364.97	209,418			93,170		203,698			(78,936)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/09/2026	27,322	10,145,160	371.32	280,596			124,838		240,188			(105,765)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/10/2026	26,907	9,809,365	364.56	347,375			154,746		340,270			(130,802)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/10/2026	19,656	7,304,440	371.61	200,100			89,139		170,081			(75,346)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/11/2026	6,054	2,194,833	362.53	83,427			37,212		84,558			(31,382)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/11/2026	9,470	3,523,375	372.06	94,889			42,324		79,899			(35,693)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/12/2026	5,186	1,880,068	362.55	71,459			31,914		72,375			(26,852)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/12/2026	8,116	3,020,379	372.17	81,075			36,209		68,083			(30,465)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/13/2026	40,430	14,767,957	365.27	510,230			228,164		494,084			(191,532)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/13/2026	30,764	11,415,179	371.06	319,635			142,934		275,424			(119,986)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	03/13/2026	6,331	2,404,467	379.81	47,987			21,459		32,839			(18,014)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2023	06/20/2025	9,369	967,394	103.25	19,310			4,630		12,258			(9,968)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2023	06/27/2025	29,819	3,055,883	102.48	70,254			17,367		51,458			(35,912)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2023	07/03/2025	54,897	5,662,102	103.14	116,217			29,457		76,858			(58,914)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2023	06/12/2026	18,140	1,852,100	102.1	51,119			25,272		46,056			(17,551)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2023	06/23/2026	12,310	1,266,994	102.92	31,133			15,552		26,695			(10,580)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2023	06/26/2026	115,191	11,828,961	102.69	301,109			150,833		262,060			(102,043)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2023	06/29/2026	117,931	12,140,959	102.95	297,775			149,575		255,050			(100,633)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2023	06/30/2026	108,239	11,200,554	103.48	254,037			127,721		209,920			(85,772)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2023	07/02/2026	200,632	20,789,470	103.62	462,055			232,729		378,172			(155,720)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2023	07/06/2026	108,705	11,182,529	102.87	278,069			140,565		239,869			(93,370)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/12/2023	06/26/2025	4,263	1,570,532	368.43	44,333			10,943		33,747			(22,757)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/12/2023	06/27/2025	6,909	2,547,509	368.72	71,025			17,607		53,523			(36,408)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/12/2023	07/02/2025	2,585	968,339	374.65	20,729			5,247		11,967			(10,552)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/12/2023	07/03/2025	5,701	2,103,386	368.96	58,263			14,808		43,733			(29,617)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/12/2023	07/07/2025	5,002	1,836,804	367.2	55,024			14,212		44,243			(27,816)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/12/2023	07/10/2025	4,676	1,722,093	368.27	49,380			12,905		38,280			(24,860)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/12/2023	07/11/2025	1,784	655,892	367.71	19,282			5,059		15,260			(9,694)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/12/2023	06/16/2026	2,790	1,036,823	371.58	33,623			16,717		26,205			(11,523)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/12/2023	06/22/2026	2,496	924,609	370.42	31,276			15,638		24,996			(10,658)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/12/2023	06/26/2026	57,630	21,310,318	369.78	737,660			370,199		597,537			(250,449)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/12/2023	06/29/2026	15,555	5,757,920	370.16	197,085			99,180		158,570			(66,728)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/12/2023	06/30/2026	12,500	4,644,776	371.58	151,501			76,311		118,592			(51,247)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/12/2023	07/02/2026	27,352	10,140,724	370.75	340,531			171,836		271,068			(114,976)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/12/2023	07/06/2026	9,957	3,649,616	366.52	141,496			71,658		121,650			(47,599)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/12/2023	07/07/2026	11,907	4,360,049	366.19	170,859			86,606		147,792			(57,424)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/12/2023	07/10/2026	31,101	11,403,917	366.67	440,395			223,827		377,970			(147,605)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/12/2023	07/11/2025	2,507	944,980	376.92	28,858			7,602		64,108			(14,568)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/12/2023	06/12/2026	1,429	539,867	377.82	18,638			9,257		36,985			(6,429)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/12/2023	06/18/2026	4,487	1,699,416	378.71	56,991			28,469		113,198			(19,549)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/12/2023	06/23/2026	10,680	4,027,136	377.09	143,228			71,881		282,861			(48,901)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/12/2023	06/26/2026	44,146	16,662,806	377.45	585,911			294,863		1,157,250			(199,482)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/12/2023	06/29/2026	14,814	5,620,941	379.43	184,588			93,150		366,448			(62,671)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/12/2023	06/20/2025	2,718	1,027,329	377.95	29,658			7,162		66,812			(15,419)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/12/2023	06/30/2026	16,171	6,148,384	380.21	196,471			99,237		390,737			(66,644)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/12/2023	07/02/2026	22,645	8,604,910	380	277,266			140,300		550,667			(93,875)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/12/2023	07/06/2026	11,238	4,236,790	377	151,893			77,136		298,902			(51,238)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/12/2023	07/07/2026	11,377	4,283,963	376.54	156,096			79,342		306,655			(52,607)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/12/2023	07/10/2026	26,881	10,149,997	377.59	357,068			181,977		703,056			(120,006)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/12/2023	06/23/2025	2,493	941,427	377.66	27,568			6,746		61,970			(14,272)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/12/2023	06/27/2025	6,450	2,430,796	376.87	73,785			18,368		165,073			(37,982)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/12/2023	06/30/2025	2,910	1,109,774	381.38	27,768			7,000		62,576			(14,234)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/12/2023	07/03/2025	8,971	3,380,841	376.86	103,026			26,295		229,739			(52,591)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	07/12/2023	07/07/2025	4,638	1,759,962	379.5	48,045			12,461		107,660			(24,389)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2023	06/13/2025	14,575	3,395,825	232.99	81,037			18,978		152,076			(42,614)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2023	06/16/2025	7,361	1,714,396	232.9	41,296			9,807		77,471			(21,623)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2023	06/20/2025	21,629	5,010,560	231.66	132,585			32,062		251,703			(69,027)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2023	06/23/2025	6,215	1,433,718	230.69	40,832			10,006		77,857			(21,168)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2023	06/26/2025	15,532	3,579,273	230.45	103,752			25,755		198,008			(53,559)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2023	06/27/2025	10,157	2,346,549	231.02	65,312			16,282		124,219			(33,668)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2023	06/30/2025	6,362	1,478,122	232.35	37,343			9,427		70,280			(19,169)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2023	07/03/2025	10,189	2,358,418	231.47	63,680			16,276		120,567			(32,552)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2023	07/10/2025	10,176	2,339,946	229.95	70,621			18,559		134,570			(35,750)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2023	07/11/2025	8,495	1,969,421	231.84	51,903			13,693		97,882			(26,238)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2023	07/07/2025	8,133	2,309,448	283.95	57,997			15,063		18,938			(29,482)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2023	07/10/2025	11,859	3,379,716	284.99	79,320			20,845		23,518			(40,153)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2023	07/11/2025	20,548	5,868,395	285.59	132,324			34,909		36,944			(66,893)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2023	07/11/2025	1,215	354,192	291.43	5,248			1,384		696			(2,653)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2023	06/29/2026	7,123	2,026,693	284.53	58,210			29,402		30,171			(19,782)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2023	07/02/2026	3,834	1,098,006	286.37	28,496			14,433		13,724			(9,657)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2023	07/07/2026	47,387	13,433,599	283.49	409,571			208,371		222,067			(138,159)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2023	07/10/2026	153,253	43,618,889	284.62	1,251,927			638,621		651,225			(421,144)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2023	07/13/2026	31,570	9,018,625	285.67	244,613			125,109		122,298			(82,061)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/18/2023	07/15/2025	10,670	3,444,645	322.83	107,181			28,788		61,860			(54,033)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/18/2023	07/15/2025	15,127	5,566,285	367.96	184,706			49,611		127,717			(93,116)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	03/21/2025	18,777	6,934,515	369.31	213,118			27,646		110,894			(128,081)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	03/24/2025	19,278	7,204,810	373.74	181,209			24,280		65,646			(108,370)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	03/27/2025	17,415	6,450,435	370.4	189,647			26,211		92,484			(112,863)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	03/28/2025	20,180	7,457,049	369.53	228,032			31,836		118,792			(135,487)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	03/31/2025	14,231	5,315,189	373.5	135,904			19,540		52,143			(80,357)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	04/03/2025	19,994	7,435,832	371.9	205,140			30,342		91,163			(120,709)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	04/04/2025	12,607	4,693,841	372.33	127,075			18,970		54,754			(74,654)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	03/19/2026	21,430	7,920,040	369.57	306,669			139,453		209,599			(115,474)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	03/20/2026	53,237	19,482,007	365.95	851,256			387,571		631,044			(320,205)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	03/20/2026	24,542	9,133,469	372.15	323,960			147,497		207,682			(121,860)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	03/23/2026	23,286	8,532,594	366.43	367,449			167,912		269,868			(137,793)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	03/23/2026	25,432	9,538,190	375.04	306,207			139,926		181,800			(114,828)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	03/24/2026	31,018	11,500,334	370.76	428,672			196,128		285,179			(160,588)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	03/25/2026	18,309	6,877,392	375.62	216,418			99,136		126,591			(80,991)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	03/26/2026	15,664	5,846,264	373.22	200,348			91,886		125,249			(74,900)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	03/27/2026	41,963	15,420,254	367.47	642,458			295,006		461,905			(239,938)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	03/27/2026	27,326	10,196,959	373.16	350,319			160,861		219,479			(130,833)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	03/30/2026	18,707	6,888,897	368.25	280,046			129,055		198,082			(104,269)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	03/30/2026	21,966	8,239,580	375.11	264,688			121,977		157,571			(98,551)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	03/31/2026	15,875	5,866,913	369.56	228,288			105,328		156,813			(84,912)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	03/31/2026	15,926	5,996,572	376.53	183,307			84,575		104,810			(68,181)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	04/01/2026	15,932	6,046,334	379.51	166,011			76,685		86,747			(61,685)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	04/02/2026	54,987	20,308,851	369.34	796,760			368,481		550,351			(295,755)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	04/02/2026	31,292	11,804,424	377.24	352,030			162,805		197,415			(130,672)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	03/20/2025	17,916	6,605,943	368.72	208,362			26,731		112,747			(125,428)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/14/2023	07/07/2025	14,958	1,536,596	102.73	41,612			10,838		24,212			(21,212)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/14/2023	07/11/2025	24,308	2,505,222	103.06	64,344			17,022		35,545			(32,618)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/14/2023	07/02/2026	16,142	1,668,643	103.37	46,006			23,344		32,068			(15,620)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/14/2023	07/07/2026	92,719	9,529,652	102.78	285,667			145,603		208,429			(96,541)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/14/2023	07/10/2026	334,893	34,527,504	103.1	990,615			506,253		706,829			(333,854)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/14/2023	07/13/2026	127,634	13,258,658	103.88	340,911			174,682		229,493			(114,576)				03
JUL 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial OZ3VO5H2G7GRS05BHJ91	07/19/2023	07/15/2025	453	2,244,257	4,955.96	174,946			47,054		492,331			(88,317)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/20/2023	07/17/2025	2,609	970,369	371.87	27,582			7,505		16,144			(13,943)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/20/2023	07/18/2025	4,454	1,661,193	372.97	45,074			12,310		25,104			(22,755)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/20/2023	07/18/2025	737	281,374	381.68	5,138			1,403		1,731			(2,594)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/20/2023	07/10/2026	10,131	3,743,139	369.48	146,796			75,297		107,557			(49,655)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/20/2023	07/13/2026	13,032	4,842,505	371.59	177,494			91,283		124,712			(59,873)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/20/2023	07/14/2026	13,149	4,876,129	370.83	183,300			94,351		130,874			(61,775)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/20/2023	07/17/2026	38,633	14,381,446	372.26	516,134			266,361		358,143			(173,467)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/20/2023	07/11/2025	3,988	1,470,520	368.75	47,495			12,635		31,499			(24,211)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/20/2023	07/14/2025	3,163	1,172,044	370.58	35,138			9,455		21,681			(17,837)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/20/2023	07/17/2026	528	2,430,944	4,600.14	417,713			215,569		867,850			(140,389)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/20/2023	06/23/2025	353	1,613,855	4,569.11	212,226			52,450		504,931			(110,964)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/20/2023	07/03/2025	434	1,966,757	4,535.25	272,824			70,319		636,295			(140,639)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/20/2023	07/18/2025	223	1,024,921	4,587.83	134,994			36,867		318,944			(68,149)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/20/2023	06/23/2026	579	2,659,000	4,591.29	453,826			229,257		947,510			(155,963)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/20/2023	06/26/2026	331	1,501,224	4,528.99	272,813			138,195		560,148			(93,492)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/20/2023	06/29/2026	489	2,256,898	4,613.07	378,549			192,279		793,211			(129,364)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/20/2023	07/02/2026	569	2,643,445	4,645.61	430,242			219,127		907,742			(146,619)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/20/2023	07/06/2026	353	1,669,720	4,731.29	249,899			127,731		538,911			(84,845)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/20/2023	07/10/2026	412	1,802,000	4,372.62	381,383			195,626		754,322			(129,008)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/20/2023	07/10/2026	414	1,986,267	4,801.11	277,517			142,349		608,791			(93,873)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/20/2023	07/14/2026	435	2,023,851	4,655.42	328,595			169,139		693,316			(110,742)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2023	07/17/2025	9,834	2,794,913	284.21	80,348			21,893		22,749			(40,674)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2023	07/18/2025	13,148	3,754,934	285.59	98,924			27,054		24,349			(50,009)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2023	07/18/2025	2,981	870,830	292.17	14,592			3,991		1,539			(7,377)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2023	07/02/2026	3,377	959,877	284.21	31,711			16,166		14,767			(10,817)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2023	07/14/2026	46,017	13,132,814	285.39	409,380			210,915		183,129			(138,095)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2023	07/17/2026	138,567	39,444,377	284.66	1,279,083			660,703		590,984			(430,280)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2023	07/20/2026	45,708	13,106,715	286.75	380,692			197,150		161,381			(127,712)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2023	07/14/2025	5,416	1,540,787	284.5	43,430			11,702		11,832			(22,077)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/16/2026	7,445	2,833,280	380.54	73,710			34,818		38,706			(27,113)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/17/2026	60,048	22,294,681	371.28	806,447			381,362		546,949			(296,345)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/17/2026	30,322	11,425,490	376.81	340,512			161,025		200,080			(125,128)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/04/2025	7,997	2,997,803	374.85	70,057			10,543		24,941			(41,490)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/08/2025	9,403	3,495,445	371.74	94,876			14,796		44,609			(55,827)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/09/2025	6,402	2,390,195	373.37	60,176			9,466		24,983			(35,352)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/10/2025	7,685	2,848,116	370.61	81,460			12,924		41,790			(47,780)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/11/2025	22,841	8,462,362	370.49	243,485			38,958		126,274			(142,585)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/11/2025	6,652	2,514,484	377.99	50,823			8,132		13,802			(29,762)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/16/2025	9,348	3,484,673	372.79	90,578			15,096		40,434			(52,621)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/17/2025	18,810	7,005,924	372.46	185,089			31,093		84,929			(107,358)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/17/2025	8,187	3,103,272	379.07	59,762			10,039		15,145			(34,664)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/06/2026	13,829	5,109,644	369.49	195,541			91,319		137,730			(72,658)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/06/2026	17,298	6,498,998	375.71	200,310			93,546		120,578			(74,430)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/07/2026	15,633	5,762,346	368.6	227,305			106,275		163,390			(84,375)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/07/2026	10,012	3,752,926	374.86	119,338			55,796		73,543			(44,298)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/07/2026	10,237	3,940,915	384.97	86,195			40,300		38,661			(31,995)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/08/2026	8,493	3,166,719	372.86	108,032			50,568		70,228			(40,060)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/09/2026	9,297	3,465,591	372.75	118,727			55,638		77,421			(43,982)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/10/2026	39,808	14,756,253	370.69	542,975			254,742		372,457			(200,939)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/10/2026	14,076	5,271,978	374.53	169,760			79,645		105,764			(62,823)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/13/2026	14,250	5,272,374	370	198,783			93,580		138,790			(73,341)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/13/2026	13,969	5,285,069	378.34	148,771			70,036		83,386			(54,889)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/13/2026	6,378	2,471,875	387.59	49,107			23,118		20,125			(18,118)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/24/2023	04/15/2026	10,249	3,863,781	376.98	114,382			53,969		66,783			(42,117)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/11/2025	3,999	1,515,715	379.07	43,749			11,670		94,407			(22,363)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/17/2025	4,409	1,671,447	379.08	48,398			13,205		104,149			(24,534)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/18/2025	2,548	972,752	381.75	25,127			6,881		54,176			(12,720)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/18/2025	1,563	610,438	390.65	10,480			2,870		21,955			(5,305)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/02/2026	2,569	972,951	378.72	33,660			17,175		64,921			(11,492)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/10/2026	10,440	3,959,026	379.2	135,101			69,427		260,434			(45,784)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/13/2026	8,535	3,258,677	381.82	101,504			52,298		196,729			(34,303)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/14/2026	15,923	6,046,297	379.72	202,925			104,645		391,398			(68,515)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/17/2026	46,562	17,748,499	381.18	566,506			292,894		1,095,294			(190,746)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/24/2023	07/14/2025	12,126	1,253,332	103.36	30,933			8,358		16,119			(15,768)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/24/2023	07/18/2025	39,375	4,090,700	103.89	92,414			25,343		43,830			(46,847)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/24/2023	06/26/2026	9,480	972,255	102.56	30,127			15,304		22,134			(10,354)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/24/2023	07/14/2026	124,463	12,918,046	103.79	338,540			174,741		228,273			(114,410)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/24/2023	07/17/2026	406,076	42,207,506	103.94	1,083,410			560,660		722,794			(365,127)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/24/2023	07/21/2026	78,151	8,113,632	103.82	212,102			110,137		143,124			(71,219)				03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	06/27/2025	5,446	1,023,861	188	30,226			7,643		18,888			(15,804)				03
JUL 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/03/2025	8,252	1,552,741	188.17	45,385			11,764		28,182			(23,528)				03
JUL 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/11/2025	12,794	2,411,385	188.48	68,959			18,447		42,258			(35,349)				03
JUL 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/14/2025	6,026	1,132,822	188	33,683			9,114		21,612			(17,194)				03
JUL 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/18/2025	7,674	1,445,514	188.37	41,899			11,506		26,168			(21,269)				03
JUL 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/25/2025	5,530	1,043,650	188.73	29,474			8,300		18,066			(14,818)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/04/2025	10,528	3,454,990	328.17	81,965			12,455		19,066			(49,018)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/09/2025	11,286	3,688,386	326.82	94,654			15,034		26,878			(56,148)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/14/2025	10,702	3,520,839	328.98	80,637			13,353		18,416			(47,449)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/17/2025	10,779	3,521,369	326.69	91,655			15,545		27,725			(53,673)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/23/2025	10,576	3,487,962	329.81	76,952			13,659		17,089			(44,635)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/25/2025	10,440	3,419,563	327.56	85,534			15,404		24,767			(49,456)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/29/2025	9,995	3,307,381	330.89	69,099			12,800		14,151			(39,702)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/30/2025	990	325,079	328.3	7,848			1,464		2,168			(4,502)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/02/2026	13,873	4,458,157	321.36	182,911			85,546		130,066			(68,662)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/02/2026	28,185	9,263,394	328.66	280,142			131,020		163,844			(105,161)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/06/2026	9,621	3,110,693	323.33	118,036			55,461		80,260			(44,128)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/06/2026	19,423	6,417,816	330.43	179,981			84,567		100,016			(67,286)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/07/2026	9,661	3,125,629	323.54	117,671			55,353		79,621			(43,946)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/08/2026	10,217	3,401,811	332.97	85,251			40,149		43,615			(31,806)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/10/2026	8,966	2,890,927	322.43	114,006			53,814		79,388			(42,448)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/10/2026	17,587	5,756,902	327.34	185,128			87,385		113,360			(68,929)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/13/2026	11,263	3,625,791	321.93	146,066			69,181		103,112			(54,219)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/14/2026	10,901	3,642,224	334.13	86,907			41,208		43,024			(32,227)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/17/2026	28,082	9,094,507	323.86	339,468			161,505		229,221			(125,500)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/17/2026	8,474	2,794,877	329.83	81,029			38,550		46,369			(29,956)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/20/2026	15,181	5,006,753	329.81	145,528			69,467		83,593			(53,639)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/21/2026	9,712	3,135,085	322.79	122,427			58,504		85,062			(45,079)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/21/2026	8,212	2,739,765	333.64	67,183			32,105		34,127			(24,737)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/24/2026	8,655	2,796,232	323.08	108,056			51,806		74,677			(39,668)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/24/2026	14,400	4,727,857	328.33	146,828			70,395		88,421			(53,901)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/28/2026	9,651	3,149,906	326.38	106,488			51,276		67,900			(38,936)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	04/30/2026	13,660	4,574,163	334.87	106,712			51,494		52,522			(38,940)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	07/24/2025	5,550	1,598,655	288.06	31,033			8,756		6,838			(15,710)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	07/25/2025	19,080	5,481,172	287.27	112,544			31,867		27,255			(56,894)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	07/25/2025	1,160	340,313	293.5	4,414			1,250		473			(2,231)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	07/20/2026	4,205	1,194,712	284.15	35,598			18,555		18,826			(12,019)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	07/21/2026	40,948	11,768,513	287.4	292,967			152,829		136,070			(98,826)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	07/24/2026	128,889	37,130,401	288.08	890,317			465,616		402,558			(299,500)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	07/27/2026	46,192	13,219,620	286.19	353,179			185,168		173,283			(118,482)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	07/21/2025	4,898	1,407,893	287.46	28,443			7,940		6,631			(14,459)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2023	07/27/2026	10,146	3,793,337	373.87	126,827			66,616		87,168			(42,625)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2023	07/28/2026	8,728	3,261,584	373.68	109,802			57,721		75,797			(36,869)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2023	07/31/2026	17,687	6,624,233	374.53	217,017			114,366		147,187			(72,670)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2023	07/18/2025	2,526	950,159	376.11	21,802			6,037		10,652			(11,160)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2023	07/24/2025	4,931	1,839,547	373.05	48,621			13,757		27,976			(24,681)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2023	07/25/2025	3,609	1,346,784	373.21	35,365			10,041		20,235			(17,927)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2023	07/30/2025	3,294	1,230,580	373.53	31,989			9,240		18,173			(16,105)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2023	07/31/2025	5,407	2,022,617	374.1	51,255			14,855		28,431			(25,768)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2023	07/17/2026	4,350	1,616,900	371.69	57,900			30,157		41,524			(19,640)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2023	07/20/2026	10,863	4,044,002	372.26	142,310			74,312		100,948			(48,138)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2023	07/21/2026	13,134	4,880,272	371.58	175,731			91,841		126,449			(59,388)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2023	07/24/2026	42,990	16,052,002	373.39	544,682			285,381		377,787			(183,567)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/25/2025	14,501	5,367,541	370.14	134,863			24,404		86,697			(78,349)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/28/2025	7,973	2,959,555	371.2	70,879			13,101		43,062			(40,982)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/28/2025	6,140	2,323,069	378.35	38,989			7,207		13,762			(22,543)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/29/2025	7,532	2,814,246	373.66	59,876			11,144		31,037			(34,566)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/30/2025	5,200	1,967,080	378.31	33,174			6,217		11,884			(19,121)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/20/2026	17,998	6,649,513	369.45	226,960			108,666		181,474			(83,906)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/20/2026	12,673	4,779,086	377.1	123,691			59,222		82,457			(45,728)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/21/2026	9,960	3,692,611	370.74	120,517			57,766		93,767			(44,510)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/21/2026	9,802	3,683,267	375.75	100,279			48,065		69,305			(37,035)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/22/2026	7,512	2,843,687	378.54	69,789			33,487		44,796			(25,749)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/23/2026	4,865	1,821,273	374.38	52,199			25,074		37,365			(19,240)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/24/2026	45,070	16,600,109	368.32	590,414			283,922		483,362			(217,396)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/24/2026	35,100	13,149,341	374.63	373,810			179,760		265,948			(137,640)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/27/2026	21,294	7,849,735	368.64	276,606			133,448		225,107			(101,542)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/27/2026	15,086	5,673,033	376.04	153,427			74,021		105,513			(56,323)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/27/2026	4,833	1,872,171	387.35	32,673			15,763		15,980			(11,994)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/17/2025	5,641	2,108,896	373.88	43,884			7,479		21,452			(25,822)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/28/2026	19,717	7,293,613	369.92	245,868			118,746		195,016			(90,168)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/28/2026	7,345	2,762,509	376.09	74,555			36,008		51,276			(27,342)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/30/2026	6,838	2,604,199	380.85	58,874			28,495		35,546			(21,548)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/21/2025	5,421	2,019,876	372.62	44,938			7,896		24,411			(26,274)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/22/2025	6,805	2,542,804	373.69	53,688			9,505		27,113			(31,339)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/24/2025	10,925	4,056,409	371.28	96,472			17,331		57,762			(56,135)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2023	04/24/2025	5,788	2,177,206	376.13	40,751			7,321		17,115			(23,712)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/01/2023	07/24/2025	9,576	991,597	103.55	21,125			5,985		12,186			(10,738)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/01/2023	07/25/2025	20,166	2,098,298	104.05	40,917			11,634		21,579			(20,771)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/01/2023	07/28/2025	20,218	2,106,350	104.18	40,194			11,547		20,811			(20,319)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/01/2023	07/31/2025	20,017	2,084,614	104.14	40,135			11,649		21,066			(20,205)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/01/2023	07/24/2026	299,850	31,229,395	104.15	704,648			369,534		512,920			(237,697)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/01/2023	07/27/2026	77,512	8,054,304	103.91	188,432			99,066		139,870			(63,388)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/01/2023	07/28/2026	59,634	6,219,219	104.29	137,575			72,388		99,306			(46,237)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/01/2023	07/31/2026	89,505	9,320,182	104.13	211,322			111,467		154,564			(70,828)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	08/02/2023	06/03/2025	633	2,891,280	4,565.42	368,264			84,222		899,117			(201,472)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	08/02/2023	06/11/2025	669	3,092,548	4,626.1	366,505			87,160		914,292			(198,140)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	08/02/2023	06/17/2025	679	3,169,511	4,666.81	357,238			87,348		905,459			(191,434)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	08/02/2023	06/23/2025	643	3,031,224	4,716.17	321,204			80,651		829,902			(170,625)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	08/02/2023	06/30/2025	502	2,344,672	4,668.43	267,568			69,199		673,359			(140,704)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	08/02/2023	06/05/2026	1,189	5,444,055	4,578.26	916,507			460,023		1,945,380			(323,785)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	08/02/2023	06/15/2026	643	3,068,810	4,770.27	427,325			216,522		953,265			(149,523)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	08/02/2023	06/23/2026	749	3,642,620	4,864.35	461,285			235,457		1,055,349			(160,181)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	08/02/2023	06/30/2026	847	4,037,569	4,764.88	571,756			293,692		1,267,288			(197,232)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/03/2023	08/01/2025	70	316,880	4,523.62	44,941			13,159		104,836			(22,719)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2023	08/01/2025	32,070	9,143,040	285.1	182,880			53,551		67,909			(92,450)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2023	07/28/2026	64,312	18,367,604	285.6	438,385			231,516		254,964			(147,879)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2023	07/31/2026	151,143	43,155,938	285.53	1,035,511			548,212		604,857			(348,343)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2023	08/03/2026	45,582	12,970,039	284.54	329,879			175,069		199,935			(110,665)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/01/2025	8,623	3,265,091	378.66	52,513			9,987		18,894			(30,459)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/02/2025	15,739	5,833,981	370.68	140,073			26,818		90,768			(81,118)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/05/2025	8,906	3,333,642	374.32	67,239			13,130		34,844			(38,755)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/07/2025	7,911	2,947,986	372.65	64,632			12,784		37,656			(37,135)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/08/2025	12,790	4,761,121	372.24	106,672			21,234		63,828			(61,195)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/09/2025	16,657	6,176,145	370.78	148,415			29,730		96,939			(85,008)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/09/2025	11,409	4,297,091	376.65	77,351			15,494		34,288			(44,304)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/12/2025	8,817	3,289,014	373.02	71,155			14,519		41,023			(40,565)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/13/2025	7,672	2,873,061	374.47	58,003			11,907		30,502			(33,016)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/13/2025	7,513	2,838,568	377.84	48,306			9,917		19,847			(27,496)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/14/2025	6,468	2,409,927	372.59	53,361			11,020		31,721			(30,326)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/01/2026	52,675	19,479,078	369.8	649,478			316,262		525,346			(238,664)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/01/2026	25,816	9,699,659	375.72	261,260			127,220		184,784			(96,005)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/04/2026	15,086	5,590,486	370.57	181,638			88,728		144,768			(66,546)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/04/2026	10,090	3,792,114	375.82	101,911			49,783		72,041			(37,337)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/05/2026	17,116	6,336,507	370.21	208,644			102,027		167,554			(76,364)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/06/2026	7,565	2,882,832	381.09	63,543			31,105		39,058			(23,234)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/08/2026	51,716	19,190,371	371.07	613,873			301,122		484,495			(224,005)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/01/2025	10,459	3,893,643	372.29	86,388			16,429		50,705			(50,108)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/08/2026	22,233	8,360,701	376.05	223,219			109,495		157,222			(81,454)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/11/2026	11,702	4,339,650	370.85	140,072			68,922		111,207			(50,960)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/11/2026	10,341	3,888,395	376.01	104,136			51,240		73,550			(37,886)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/12/2026	17,528	6,470,247	369.13	222,084			109,388		182,468			(80,718)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/12/2026	7,102	2,659,778	374.49	75,356			37,117		55,230			(27,389)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/07/2023	05/14/2026	7,771	2,980,535	383.54	60,071			29,648		34,550			(21,790)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2023	08/03/2026	9,850	3,727,050	378.37	120,057			63,773		252,718			(40,313)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2023	07/25/2025	6,396	2,445,461	382.35	54,392			15,573		132,896			(27,804)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2023	07/31/2025	6,192	2,363,879	381.78	54,215			15,844		131,890			(27,483)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2023	08/01/2025	3,331	1,264,198	379.54	32,077			9,406		77,486			(16,238)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2023	07/21/2026	13,456	5,112,734	379.96	154,694			81,297		328,759			(52,570)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2023	07/24/2026	45,310	17,306,653	381.96	487,365			256,769		1,041,960			(165,162)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2023	07/27/2026	10,335	3,950,738	382.27	110,146			58,175		235,587			(37,224)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2023	07/28/2026	9,837	3,760,530	382.28	104,855			55,426		224,215			(35,403)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2023	07/31/2026	34,059	12,981,736	381.15	377,824			200,209		803,997			(127,216)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/09/2023	08/01/2025	8,295	3,071,950	370.35	77,390			22,755		59,747			(39,285)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/09/2023	08/08/2025	4,224	1,577,754	373.5	34,639			10,420		23,827			(17,415)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/09/2023	07/31/2026	34,847	12,929,001	371.02	419,212			222,549		347,319			(141,411)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/09/2023	08/03/2026	9,415	3,479,180	369.53	118,913			63,282		101,175			(40,002)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/09/2023	08/04/2026	10,283	3,793,252	368.88	132,550			70,596		114,078			(44,548)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/09/2023	08/07/2026	27,750	10,261,658	369.79	347,985			185,783		295,096			(116,632)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/09/2023	08/04/2025	9,744	1,006,597	103.3	20,405			6,085		13,788			(10,358)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/09/2023	08/08/2025	12,424	1,272,696	102.44	30,066			9,082		23,065			(15,178)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/09/2023	07/31/2026	192,849	20,017,681	103.8	438,730			233,557		357,021			(148,406)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/09/2023	08/03/2026	81,655	8,424,371	103.17	202,995			108,326		172,309			(68,476)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/09/2023	08/04/2026	85,801	8,857,199	103.23	211,584			113,001		178,992			(71,307)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/09/2023	08/07/2026	217,623	22,430,441	103.07	549,064			293,943		469,407			(184,534)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/09/2023	08/01/2025	27,489	2,840,471	103.33	57,178			16,883		38,288			(29,146)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	05/19/2026	13,637	4,475,995	328.22	120,895			60,328		87,271			(43,896)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	05/22/2026	19,114	6,064,104	317.26	260,021			130,139		234,143			(94,132)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	05/07/2025	10,937	3,588,341	328.1	71,679			14,313		25,889			(41,576)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	05/22/2026	22,619	7,350,410	324.96	229,425			114,826		178,949			(83,056)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	05/26/2026	17,538	5,640,864	321.64	202,951			101,975		169,727			(73,182)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	05/29/2026	12,634	4,004,760	316.99	174,032			87,700		157,633			(62,570)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	05/29/2026	24,740	8,027,111	324.46	256,961			129,490		203,301			(92,385)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	05/12/2025	11,045	3,610,143	326.86	77,835			16,032		32,191			(44,792)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	05/16/2025	14,124	4,603,932	325.97	104,772			22,100		47,347			(59,916)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	05/23/2025	15,358	4,993,811	325.17	119,562			26,241		58,765			(67,635)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	05/30/2025	10,101	3,273,800	324.12	83,487			19,021		44,969			(46,722)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	05/01/2026	16,590	5,346,849	322.29	184,990			90,626		151,146			(68,390)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	05/01/2026	18,205	5,978,409	328.39	158,426			77,613		112,415			(58,570)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	05/04/2026	19,042	6,164,267	323.72	200,972			98,766		159,625			(74,074)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	05/07/2026	10,794	3,530,757	327.09	99,532			49,067		73,285			(36,575)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	05/08/2026	16,336	5,256,197	321.76	186,553			92,060		154,534			(68,484)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	05/08/2026	18,537	6,070,779	327.5	168,140			82,974		122,645			(61,724)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	05/11/2026	10,879	3,569,861	328.13	96,321			47,679		69,310			(35,254)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	05/12/2026	12,958	4,205,810	324.58	132,720			65,763		103,876			(48,527)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	05/15/2026	14,496	4,649,145	320.73	172,797			85,882		146,364			(62,992)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	05/15/2026	27,095	8,832,817	326	262,487			130,459		199,294			(95,688)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	05/18/2026	11,589	3,746,460	323.27	125,399			62,513		101,226			(45,577)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	08/05/2025	3,348	959,062	286.43	19,090			5,719		5,803			(9,691)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	08/07/2025	7,790	2,216,083	284.49	50,538			15,238		18,507			(25,584)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	08/08/2025	14,486	4,103,046	283.25	101,795			30,792		41,461			(51,460)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	08/03/2026	6,104	1,736,988	284.56	47,300			25,265		26,727			(15,970)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	08/04/2026	48,051	13,602,865	283.09	401,849			214,813		239,090			(135,554)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	08/07/2026	163,508	46,464,017	284.17	1,294,885			693,858		743,471			(435,595)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	08/10/2026	33,665	9,561,915	284.03	268,829			144,394		155,412			(90,185)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	06/04/2025	13,082	4,869,551	372.24	103,607			24,249		70,740			(57,630)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	06/04/2025	2,425	915,206	377.47	14,984			3,507		7,508			(8,335)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	05/15/2026	51,661	19,053,112	368.81	626,132			311,505		547,669			(228,479)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	05/15/2026	21,232	7,956,145	374.72	211,048			104,998		163,383			(77,013)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	05/15/2025	13,683	5,068,294	370.4	115,761			24,313		83,952			(66,408)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	05/18/2026	16,022	5,895,724	367.98	199,793			99,698		177,524			(72,688)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	05/19/2026	14,934	5,515,786	369.34	178,314			89,068		154,507			(64,809)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	05/19/2026	15,965	6,017,544	376.93	147,353			73,604		108,460			(53,556)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	05/22/2026	47,460	17,411,764	366.87	614,136			307,676		556,736			(222,548)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	05/22/2026	35,396	13,241,979	374.11	360,685			180,699		283,794			(130,704)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	05/26/2026	16,394	6,023,570	367.43	208,857			105,046		187,568			(75,386)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	05/26/2026	13,874	5,182,809	373.57	144,287			72,570		115,088			(52,080)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	05/29/2026	39,939	14,694,101	367.91	501,639			253,039		446,913			(180,531)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	05/29/2026	32,903	12,310,197	374.14	336,265			169,620		265,065			(121,016)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	06/01/2026	14,449	5,344,503	369.88	170,502			86,254		146,664			(61,180)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	06/04/2026	25,410	9,497,518	373.77	263,756			133,812		210,063			(94,364)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	05/16/2025	13,202	4,890,709	370.46	111,555			23,568		80,728			(63,895)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	05/19/2025	12,549	4,724,268	376.46	80,064			17,210		40,606			(45,644)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	05/22/2025	20,187	7,499,774	371.52	163,311			35,700		113,040			(92,669)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	05/23/2025	17,372	6,412,615	369.14	156,520			34,405		121,979			(88,678)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	05/23/2025	15,537	5,816,546	374.37	110,157			24,214		64,911			(62,411)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	05/28/2025	14,216	5,274,548	371.03	118,277			26,708		84,803			(66,497)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	05/30/2025	12,826	4,731,112	368.87	117,614			26,837		93,498			(65,922)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2023	05/30/2025	13,477	5,034,176	373.53	100,002			22,818		63,083			(56,050)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2023	08/11/2025	6,865	2,540,731	370.09	59,384			18,184		51,276			(29,979)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2023	08/14/2025	3,714	1,373,730	369.86	32,499			10,044		28,352			(16,339)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2023	08/07/2026	14,871	5,482,101	368.64	179,495			96,359		167,114			(60,493)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2023	08/10/2026	16,067	5,921,556	368.55	194,734			104,788		181,661			(65,448)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2023	08/11/2026	12,500	4,601,776	368.14	153,626			82,732		144,163			(51,584)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2023	08/14/2026	15,909	5,865,022	368.65	192,504			103,914		179,378			(64,462)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/16/2023	08/15/2025	8,624	2,748,297	318.69	87,764			27,245		75,256			(44,123)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/16/2023	08/15/2025	15,389	5,606,154	364.29	163,896			50,880		172,918			(82,398)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/15/2023	08/13/2025	3,769	1,441,782	382.54	26,419			8,151		78,121			(13,318)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/15/2023	08/14/2025	2,963	1,119,002	377.6	25,872			8,007		74,180			(13,025)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/15/2023	08/04/2026	14,035	5,299,862	377.61	150,287			80,560		368,118			(50,836)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/15/2023	08/07/2026	32,852	12,458,939	379.25	332,763			178,803		821,744			(112,250)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/15/2023	08/10/2026	23,322	8,834,702	378.81	240,236			129,392		591,326			(80,815)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/15/2023	08/14/2026	18,782	7,102,984	378.18	198,105			107,035		485,139			(66,398)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/15/2023	08/08/2025	4,245	1,596,929	376.18	39,205			11,908		111,644			(19,902)				03
AUG 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/17/2023	08/15/2025	479	2,339,677	4,881.65	180,655			56,315		564,262			(91,200)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/18/2023	08/15/2025	26,984	7,612,718	282.12	172,133			53,732		91,947			(87,017)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/18/2023	08/15/2025	1,631	471,475	289.16	6,352			1,983		1,845			(3,211)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/18/2023	08/11/2026	36,129	10,276,095	284.43	243,998			132,006		161,252			(82,307)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/18/2023	08/14/2026	115,666	32,755,327	283.19	836,710			453,731		575,497			(281,467)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/18/2023	08/17/2026	65,355	18,409,171	281.68	512,654			278,647		369,181			(171,981)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/18/2023	08/11/2025	3,951	1,121,765	283.93	22,277			6,869		10,334			(11,324)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/18/2023	08/14/2025	13,170	3,754,083	285.05	68,932			21,452		29,389			(34,895)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/08/2026	15,661	5,818,573	371.54	153,162			78,533		146,517			(54,958)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/09/2026	24,557	9,128,332	371.72	238,940			122,629		227,746			(85,653)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/12/2026	46,267	17,156,581	370.82	464,979			239,301		450,672			(166,194)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/12/2026	38,444	14,485,285	376.79	312,934			161,051		270,034			(111,849)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/15/2026	20,097	7,486,828	372.54	190,718			98,423		179,261			(67,968)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/16/2026	27,870	10,496,362	376.62	229,091			118,334		198,531			(81,563)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/18/2026	29,571	10,966,834	370.87	297,480			153,939		288,476			(105,706)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/18/2026	35,302	13,313,406	377.13	284,886			147,422		244,621			(101,231)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/22/2026	21,354	7,978,255	373.62	195,816			101,695		180,758			(69,312)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/23/2026	20,608	7,601,724	368.88	222,356			115,582		223,111			(78,630)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/23/2026	19,257	7,345,960	381.47	133,066			69,168		103,594			(47,055)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/26/2026	40,271	14,875,683	369.39	428,080			223,113		425,780			(150,942)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/26/2026	35,221	13,237,959	375.85	299,382			156,036		264,589			(105,562)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/06/2025	28,399	10,579,558	372.53	184,595			44,099		150,080			(103,464)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/10/2025	15,769	5,867,328	372.07	105,182			25,615		88,057			(58,595)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/12/2025	15,316	5,703,500	372.4	100,776			24,773		83,293			(55,970)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/13/2025	20,946	7,867,808	375.62	117,718			29,073		82,635			(65,280)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/18/2025	23,348	8,751,221	374.81	137,522			34,742		101,912			(75,689)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/20/2025	23,616	8,843,596	374.48	141,458			36,054		107,253			(77,622)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/24/2025	18,769	6,987,169	372.27	125,753			32,610		106,514			(68,593)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/26/2025	16,817	6,263,309	372.44	112,001			29,290		94,394			(60,910)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/27/2025	13,962	5,227,879	374.44	84,469			22,183		65,022			(45,869)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/05/2026	36,939	13,601,482	368.21	404,118			206,629		408,922			(145,435)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2023	06/05/2026	35,637	13,337,957	374.27	316,103			161,626		286,818			(113,760)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/18/2023	08/08/2025	35,800	3,665,877	102.4	73,676			22,535		67,246			(37,661)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/18/2023	08/14/2025	25,133	2,586,678	102.92	47,426			14,780		40,765			(24,041)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/18/2023	08/15/2025	30,055	3,067,370	102.06	65,789			20,565		62,695			(33,304)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/18/2023	08/07/2026	115,528	11,875,090	102.79	262,132			141,503		263,295			(88,834)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/18/2023	08/10/2026	126,224	12,975,830	102.8	286,276			154,901		287,602			(96,747)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/18/2023	08/14/2026	297,766	30,529,923	102.53	702,429			381,263		715,881			(236,513)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/18/2023	08/17/2026	114,951	11,699,682	101.78	300,941			163,723		318,179			(101,050)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	07/14/2025	7,439	1,733,924	233.1	26,035			7,331		77,639			(13,830)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	07/17/2025	8,016	1,866,435	232.83	28,698			8,170		85,581			(15,179)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	07/18/2025	19,090	4,473,430	234.33	60,516			17,290		179,817			(31,961)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	07/21/2025	5,696	1,333,278	234.06	18,456			5,330		55,002			(9,705)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	07/24/2025	4,287	999,630	233.19	15,004			4,379		44,546			(7,856)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	07/25/2025	15,434	3,608,198	233.79	51,394			15,051		152,674			(26,871)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	07/31/2025	10,180	2,385,221	234.3	32,577			9,736		96,683			(16,888)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	08/01/2025	19,438	4,523,331	232.71	71,336			21,391		210,398			(36,929)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	08/04/2025	10,479	2,438,053	232.66	38,668			11,709		113,994			(19,933)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	08/07/2025	6,127	1,425,136	232.6	22,731			6,950		67,004			(11,668)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	08/08/2025	19,469	4,516,430	231.98	76,124			23,349		223,305			(39,022)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	08/14/2025	9,024	2,088,089	231.4	36,997			11,562		108,168			(18,807)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	08/15/2025	10,588	2,431,965	229.69	49,658			15,565		142,982			(25,208)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	08/21/2025	9,040	2,065,267	228.46	46,646			14,886		132,218			(23,483)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	07/11/2025	7,843	1,831,187	233.49	26,508			7,381		79,157			(14,143)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/24/2023	08/04/2025	280	1,314,128	4,690.13	127,086			38,647		376,546			(65,790)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/24/2023	08/14/2025	231	1,072,163	4,636.78	113,213			35,527		323,622			(57,790)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/24/2023	08/22/2025	252	1,159,066	4,597.46	130,129			41,821		363,315			(65,693)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/24/2023	07/20/2026	273	1,276,455	4,669.16	175,633			93,881		433,843			(60,815)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/24/2023	07/24/2026	272	1,220,922	4,488.52	203,510			109,140		473,259			(70,202)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/24/2023	07/24/2026	567	2,777,951	4,902.41	296,369			158,939		792,010			(102,235)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/24/2023	07/28/2026	264	1,241,040	4,697.53	166,841			89,765		414,311			(57,337)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/24/2023	07/31/2026	229	1,048,266	4,571.79	161,347			87,018		383,829			(55,293)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/24/2023	07/31/2026	261	1,298,177	4,980.92	127,146			68,573		348,972			(43,572)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/24/2023	08/07/2026	341	1,512,581	4,440.93	266,509			144,535		608,877			(90,737)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/24/2023	08/07/2026	659	3,213,106	4,872.55	359,238			194,824		943,445			(122,308)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/24/2023	08/10/2026	212	980,793	4,630.75	142,738			77,592		345,468			(48,462)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/24/2023	08/14/2026	232	1,059,814	4,572.5	164,402			89,646		389,705			(55,611)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/24/2023	08/14/2026	417	2,010,265	4,822.63	239,004			130,325		615,063			(80,846)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/24/2023	08/17/2026	213	982,828	4,621.81	145,019			79,259		349,287			(48,919)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/24/2023	08/18/2026	220	1,002,063	4,549.04	159,359			87,163		375,261			(53,707)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/24/2023	08/21/2026	292	1,332,406	4,562.41	209,600			114,905		494,628			(70,444)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/24/2023	08/21/2026	277	1,328,216	4,794.14	163,742			89,765		416,400			(55,032)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/24/2023	07/25/2025	318	1,533,757	4,829.21	118,938			34,982		384,074			(62,455)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/24/2023	08/21/2025	4,458	1,668,448	374.25	42,423			13,613		125,186			(21,476)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/24/2023	08/22/2025	2,758	1,034,038	374.93	25,520			8,213		75,734			(12,901)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/24/2023	08/22/2025	1,351	519,873	384.84	8,006			2,576		25,502			(4,047)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/24/2023	06/26/2026	303	114,701	379.14	2,860			1,499		7,544			(1,014)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/24/2023	08/14/2026	19,593	7,375,212	376.43	208,884			114,007		531,846			(70,723)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/24/2023	08/17/2026	16,127	6,030,410	373.93	187,492			102,567		469,069			(63,305)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/24/2023	08/18/2026	7,893	2,948,104	373.53	93,037			50,935		232,049			(31,384)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/24/2023	08/21/2026	38,767	14,500,647	374.05	449,623			246,714		1,124,029			(151,252)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/24/2023	08/15/2025	6,178	2,318,354	375.27	56,066			17,672		167,667			(28,620)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2023	08/18/2025	6,699	1,890,697	282.25	42,626			13,558		22,588			(21,668)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2023	08/21/2025	5,302	1,491,812	281.39	35,733			11,466		20,136			(18,089)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2023	08/22/2025	14,371	4,060,416	282.54	89,956			28,950		47,025			(45,475)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2023	06/26/2026	501	143,062	285.69	3,092			1,621		1,898			(1,096)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2023	08/18/2026	31,511	8,879,575	281.79	246,648			135,031		176,562			(83,201)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2023	08/21/2026	126,489	35,582,626	281.31	1,016,178			557,590		737,976			(341,839)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2023	08/24/2026	34,613	9,749,368	281.67	273,286			150,295		196,691			(91,680)				03
JUL 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	07/31/2025	6,971	1,312,036	188.22	33,251			10,023		24,939			(17,385)				03
AUG 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/01/2025	8,961	1,680,038	187.48	45,523			13,767		35,846			(23,768)				03
AUG 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/07/2025	8,643	1,619,142	187.34	44,510			13,725		35,602			(23,042)				03
AUG 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/08/2025	5,664	1,063,214	187.72	28,319			8,760		22,125			(14,640)				03
AUG 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/15/2025	6,575	1,227,354	186.68	35,832			11,326		30,007			(18,342)				03
AUG 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/21/2025	5,027	933,421	185.69	29,608			9,527		26,284			(15,030)				03
AUG 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/28/2025	9,545	1,784,825	186.99	51,161			16,796		42,486			(25,721)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/24/2026	11,002	4,034,272	366.69	153,806			84,742		136,525			(51,692)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/25/2026	14,182	5,204,015	366.95	196,844			108,535		174,004			(66,096)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/28/2026	20,749	7,626,545	367.57	282,803			156,279		247,774			(94,699)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/15/2025	6,641	2,435,210	366.68	73,386			23,196		63,772			(37,565)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/20/2025	2,606	955,349	366.62	28,951			9,288		25,261			(14,717)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/22/2025	4,961	1,815,215	365.9	56,803			18,331		50,546			(28,795)				03
JUL 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	07/30/2025	4,823	912,311	189.14	21,320			6,405		14,920			(11,163)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/27/2025	2,538	936,316	368.98	25,756			8,432		21,045			(12,967)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/28/2025	2,662	974,936	366.18	30,245			9,929		26,781			(15,206)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/14/2026	15,928	5,837,387	366.49	223,149			122,018		198,491			(75,693)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/17/2026	19,814	7,229,302	364.85	292,065			160,069		266,120			(98,795)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/18/2026	14,354	5,220,844	363.72	218,899			120,061		202,584			(73,977)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/21/2026	41,358	15,101,329	365.14	605,062			332,617		549,190			(203,916)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/28/2023	08/21/2026	294,957	30,129,860	102.15	895,195			492,110		763,866			(301,695)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/28/2023	08/24/2026	108,862	11,138,763	102.32	323,320			178,138		273,540			(108,664)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/28/2023	08/25/2026	115,838	11,867,591	102.45	338,362			186,565		284,179			(113,615)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/28/2023	08/18/2025	31,618	3,207,693	101.45	95,962			30,606		77,866			(48,917)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/28/2023	08/21/2025	23,277	2,366,792	101.68	68,271			21,968		54,113			(34,656)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/28/2023	08/22/2025	48,075	4,906,561	102.06	133,024			42,929		101,024			(67,433)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/28/2023	07/17/2026	2,498	258,093	103.34	6,409			3,427		5,040			(2,232)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/28/2023	08/18/2026	106,765	10,864,452	101.76	340,475			186,743		296,697			(115,064)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	07/11/2025	14,174	5,300,751	373.98	113,675			31,976		71,693			(61,274)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	07/17/2025	16,549	6,206,089	375.01	127,428			36,647		77,277			(68,086)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	07/18/2025	12,087	4,556,436	376.97	85,092			24,560		46,840			(45,399)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	06/29/2026	11,942	4,394,050	367.94	158,952			83,789		135,856			(56,373)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	06/29/2026	13,274	5,006,880	377.19	130,618			68,853		92,728			(46,324)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	06/30/2026	17,667	6,563,739	371.53	209,881			110,731		168,043			(74,363)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	06/30/2026	11,940	4,490,171	376.07	122,143			64,442		88,948			(43,276)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	07/02/2026	23,262	8,596,683	369.56	294,496			155,642		244,757			(104,141)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	07/02/2026	35,875	13,465,364	375.34	376,330			198,891		278,753			(133,079)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	07/06/2026	16,946	6,210,569	366.49	236,737			125,546		207,320			(83,393)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	07/06/2026	16,458	6,211,319	377.41	161,451			85,620		114,337			(56,873)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	07/07/2026	19,071	7,007,423	367.44	258,793			137,359		223,192			(91,075)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	07/09/2026	15,367	5,716,786	372.01	180,566			96,001		143,481			(63,423)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	07/10/2026	40,606	14,853,291	365.79	580,261			308,768		514,072			(203,620)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	07/01/2025	14,386	5,348,369	371.77	126,311			34,174		86,793			(69,103)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	07/10/2026	43,581	16,216,468	372.1	510,769			271,790		405,310			(179,234)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	07/13/2026	15,420	5,721,195	371.02	187,355			99,947		151,909			(65,556)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	07/13/2026	14,159	5,361,970	378.69	133,522			71,229		92,068			(46,720)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	07/14/2026	15,680	5,818,427	371.08	190,195			101,546		154,101			(66,486)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	07/15/2026	13,217	4,984,459	377.13	131,507			70,271		94,119			(45,927)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	07/17/2026	40,087	14,833,771	370.04	503,492			269,488		415,762			(175,503)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	07/17/2026	53,608	20,208,529	376.97	536,614			287,216		385,850			(187,048)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	07/03/2025	25,951	9,657,297	372.14	224,474			61,220		152,131			(122,440)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	07/09/2025	12,931	4,808,427	371.84	113,926			31,805		78,897			(61,591)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2023	07/11/2025	16,698	6,143,825	367.94	173,992			48,943		140,388			(93,787)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2023	08/25/2025	5,384	1,520,999	282.48	33,430			10,973		17,887			(17,017)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2023	08/28/2025	7,858	2,220,957	282.64	48,379			16,015		25,718			(24,525)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2023	08/29/2025	41,395	11,679,270	282.14	263,529			87,479		145,038			(133,405)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2023	08/14/2026	1,011	288,431	285.25	6,497			3,572		4,211			(2,216)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2023	08/24/2026	7,396	2,076,948	280.83	60,507			33,522		44,917			(20,448)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2023	08/25/2026	40,496	11,426,658	282.17	309,026			171,333		221,200			(104,339)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2023	08/28/2026	185,683	52,589,037	283.22	1,341,537			745,435		932,527			(451,704)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2023	08/31/2026	46,723	13,178,625	282.06	359,418			200,153		258,663			(120,685)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/20/2026	15,418	5,732,958	371.84	181,005			97,677		146,386			(63,274)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/20/2026	9,782	3,712,059	379.47	89,018			48,038		61,256			(31,118)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/21/2026	19,880	7,393,515	371.91	232,992			125,833		188,209			(81,369)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/21/2026	12,629	4,782,851	378.72	118,081			63,773		82,670			(41,238)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/22/2026	8,400	3,177,126	378.25	79,796			43,131		56,537			(27,841)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/23/2026	7,330	2,771,571	378.1	70,077			37,908		49,802			(24,427)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/24/2026	43,772	16,338,303	373.26	491,996			266,361		387,279			(171,333)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/24/2026	34,242	12,979,335	379.05	317,079			171,663		220,588			(110,419)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/27/2026	23,882	8,902,605	372.78	272,967			148,138		217,154			(94,788)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/27/2026	11,237	4,285,413	381.35	96,193			52,203		63,508			(33,403)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/28/2026	17,844	6,655,396	372.97	202,890			110,195		160,791			(70,386)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/28/2026	6,023	2,295,484	381.14	51,976			28,229		34,504			(18,031)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/29/2026	5,970	2,244,328	375.94	61,550			33,456		45,993			(21,333)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/30/2026	10,563	4,016,668	380.25	94,118			51,200		63,898			(32,590)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/21/2025	5,724	2,123,862	371.06	51,915			15,278		38,206			(27,820)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/31/2026	21,492	8,001,568	372.3	249,955			136,081		200,829			(86,468)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/31/2026	21,046	7,979,972	379.16	194,890			106,103		135,726			(67,419)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/22/2025	7,447	2,823,535	379.14	46,843			13,834		23,469			(25,065)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/24/2025	8,459	3,169,633	374.72	65,386			19,444		41,345			(34,885)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/25/2025	6,426	2,412,830	375.46	48,069			14,344		29,415			(25,609)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/25/2025	9,571	3,634,343	379.74	58,668			17,506		28,646			(31,255)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/29/2025	6,261	2,361,878	377.26	43,323			13,104		24,434			(22,947)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/30/2025	6,266	2,378,972	379.66	38,724			11,752		19,286			(20,481)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	07/31/2025	6,300	2,384,783	378.54	41,139			12,526		21,809			(21,727)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2023	08/01/2025	4,781	1,804,639	377.44	32,895			10,049		18,507			(17,348)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/05/2023	07/07/2026	402	1,942,087	4,826.14	240,625			128,457		583,291			(85,173)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/05/2023	07/10/2026	308	1,477,066	4,791.47	190,884			102,161		456,074			(67,371)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/05/2023	07/14/2026	298	1,458,374	4,891.41	168,824			90,656		417,597			(59,356)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/05/2023	07/17/2026	297	1,450,634	4,886.43	169,697			91,350		417,467			(59,491)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/05/2023	07/21/2026	353	1,739,757	4,928.63	194,377			104,979		485,338			(67,884)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/05/2023	07/24/2026	390	1,892,297	4,856.9	230,376			124,723		558,955			(80,226)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/05/2023	07/28/2026	429	2,156,430	5,028.87	215,897			117,260		557,036			(74,899)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/05/2023	07/31/2026	290	1,455,728	5,028.42	146,467			79,740		376,646			(50,668)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/05/2023	07/07/2025	376	1,759,540	4,677.14	185,023			51,718		503,091			(101,223)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/05/2023	07/11/2025	482	2,323,196	4,821.11	199,118			56,510		581,446			(108,287)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/05/2023	07/17/2025	392	1,914,632	4,884.14	150,038			43,531		452,179			(80,875)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/05/2023	07/24/2025	404	1,964,713	4,862.43	161,180			47,931		476,135			(85,994)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/05/2023	07/30/2025	373	1,808,807	4,851.3	151,948			46,111		444,882			(80,365)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/05/2023	08/01/2025	254	1,270,284	4,994.04	85,531			26,128		271,145			(45,107)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/07/2023	09/01/2026	13,452	5,084,659	377.98	144,638			81,051		350,362			(48,790)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/07/2023	09/04/2026	25,896	9,741,163	376.17	296,502			166,510		709,543			(99,743)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/07/2023	08/25/2025	2,637	987,963	374.62	26,343			8,719		73,192			(13,522)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/07/2023	08/28/2025	3,886	1,460,023	375.67	37,231			12,428		104,140			(19,032)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/07/2023	08/29/2025	5,850	2,200,664	376.16	54,938			18,389		154,194			(28,044)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/07/2023	09/05/2025	6,311	2,391,827	378.97	52,820			18,020		150,800			(26,702)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/07/2023	08/14/2026	889	336,977	378.89	9,188			5,081		22,505			(3,152)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/07/2023	08/24/2026	11,261	4,214,174	374.22	137,016			76,332		325,175			(46,563)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/07/2023	08/25/2026	13,996	5,237,098	374.18	170,587			95,105		404,616			(57,917)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/07/2023	08/28/2026	43,235	16,280,647	376.56	487,092			272,159		1,171,163			(164,917)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/07/2023	08/31/2026	11,737	4,435,447	377.91	126,440			70,802		306,254			(42,691)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2023	08/29/2025	10,619	2,988,302	281.4	61,062			20,439		40,912			(31,170)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2023	09/05/2025	11,401	3,185,651	279.41	75,169			25,645		56,417			(38,000)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2023	09/05/2025	4,630	1,328,486	286.92	18,044			6,156		8,353			(9,122)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2023	07/14/2026	480	136,347	284.14	2,832			1,528		2,138			(1,000)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2023	08/31/2026	6,437	1,821,910	283.02	41,498			23,237		32,958			(14,011)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2023	09/01/2026	48,270	13,610,621	281.97	329,892			184,861		269,365			(111,282)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2023	09/04/2026	104,363	29,170,483	279.51	814,872			457,616		705,859			(274,120)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2023	09/04/2026	7,627	2,145,775	281.35	53,981			30,315		44,790			(18,159)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/07/2023	08/28/2025	22,476	2,300,694	102.36	60,057			20,047		43,748			(30,700)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/07/2023	08/29/2025	36,247	3,745,021	103.32	83,005			27,784		53,267			(42,371)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/07/2023	09/05/2025	27,641	2,863,013	103.58	60,837			20,755		37,930			(30,755)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/07/2023	08/17/2026	4,341	445,352	102.59	12,511			6,934		10,334			(4,279)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/07/2023	08/25/2026	9,430	963,777	102.2	28,668			15,983		24,240			(9,733)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/07/2023	08/28/2026	456,503	47,079,153	103.13	1,228,906			686,641		984,042			(416,077)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/07/2023	09/01/2026	79,045	8,204,883	103.8	194,530			109,009		149,445			(65,620)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/07/2023	09/04/2026	163,492	16,967,249	103.78	403,826			226,781		310,841			(135,846)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/03/2026	4,353	1,647,860	378.6	39,216			21,522		29,073			(13,605)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/04/2026	27,838	10,319,105	370.69	326,813			179,500		282,817			(113,270)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/04/2026	6,093	2,308,740	378.91	54,351			29,852		40,032			(18,837)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/05/2026	3,939	1,456,629	369.82	47,580			26,153		41,784			(16,475)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/05/2026	4,267	1,621,002	379.93	36,778			20,216		26,471			(12,735)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/06/2026	3,373	1,243,452	368.64	42,332			23,287		37,884			(14,644)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/06/2026	7,072	2,686,117	379.82	61,173			33,651		44,193			(21,162)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/07/2026	68,177	25,322,164	371.42	782,668			430,874		669,143			(270,497)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/07/2026	4,378	1,657,606	378.62	39,534			21,764		29,322			(13,663)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/10/2026	23,282	8,565,337	367.9	299,635			165,336		271,402			(103,264)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/10/2026	6,884	2,615,032	379.85	59,688			32,935		43,139			(20,570)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/29/2025	4,592	1,690,396	368.1	45,876			15,378		40,611			(23,451)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	09/02/2025	3,936	1,465,909	372.46	32,785			11,110		25,378			(16,666)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	09/05/2025	4,005	1,473,040	367.77	40,774			13,930		36,528			(20,641)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/01/2025	10,419	3,882,919	372.69	83,662			25,779		62,017			(44,506)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	09/08/2025	5,447	2,015,054	369.92	50,823			17,501		42,903			(25,622)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	09/10/2025	991	374,158	377.51	6,631			2,295		4,272			(3,334)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	07/14/2026	321	118,044	367.99	4,071			2,199		3,671			(1,440)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/04/2025	6,243	2,345,394	375.7	43,824			13,636		28,725			(23,212)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/28/2026	4,081	1,492,969	365.8	56,405			31,545		52,792			(19,115)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/05/2025	4,521	1,684,857	372.7	36,391			11,359		27,115			(19,248)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/06/2025	3,981	1,500,344	376.86	26,515			8,303		16,541			(14,003)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/28/2026	11,544	4,235,050	366.86	154,459			86,383		142,388			(52,345)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/07/2025	8,344	3,111,636	372.91	66,670			20,943		49,366			(35,160)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/28/2026	21,123	7,836,177	370.98	248,405			138,923		214,708			(84,182)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/08/2025	15,502	5,774,568	372.51	126,184			39,762		95,007			(66,451)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/31/2026	4,065	1,494,527	367.66	53,129			29,778		48,424			(17,955)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/08/2025	4,671	1,768,853	378.66	28,635			9,023		16,420			(15,080)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/31/2026	4,331	1,608,446	371.39	50,368			28,230		43,240			(17,022)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	07/31/2026	12,757	4,756,422	372.86	139,302			76,272		115,830			(48,464)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	09/01/2026	5,306	1,963,403	370.04	64,414			36,129		56,579			(21,749)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	08/03/2026	26,262	9,728,218	370.43	310,942			170,649		270,082			(107,872)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	09/01/2026	6,588	2,447,909	371.59	76,153			42,713		65,173			(25,712)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	09/04/2026	11,181	4,094,589	366.22	152,952			85,974		142,361			(51,500)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	09/04/2026	23,430	8,676,215	370.31	282,327			158,695		246,984			(95,061)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	09/08/2026	4,703	1,724,762	366.77	63,391			35,734		58,546			(21,266)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/11/2023	09/08/2026	7,854	2,904,960	369.88	96,130			54,189		84,723			(32,249)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/12/2023	08/22/2025	18,083	4,131,551	228.48	101,806			33,551		264,159			(52,703)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/12/2023	08/25/2025	23,235	5,301,464	228.17	133,832			44,485		346,127			(68,989)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/12/2023	08/28/2025	5,291	1,212,120	229.09	28,572			9,577		74,382			(14,666)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/12/2023	08/29/2025	10,766	2,485,453	230.86	50,923			17,117		134,449			(26,104)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/12/2023	09/11/2025	14,288	3,291,298	230.36	70,724			24,612		185,036			(35,605)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/12/2026	14,485	4,653,229	321.25	147,819			78,135		145,298			(54,265)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/12/2026	17,051	5,566,840	326.48	140,004			74,004		125,606			(51,396)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/15/2026	13,401	4,452,224	332.23	85,496			45,313		67,824			(31,292)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/16/2026	12,542	4,082,234	325.49	107,705			57,134		98,643			(39,381)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/18/2026	17,166	5,532,187	322.27	168,667			89,631		163,387			(61,548)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/18/2026	15,458	5,082,870	328.81	115,203			61,219		98,868			(42,038)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/23/2026	21,585	6,992,964	323.97	198,342			105,861		187,176			(72,017)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/26/2026	27,903	8,979,108	321.8	280,657			150,183		274,530			(101,603)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/26/2026	14,623	4,803,197	328.47	111,244			59,528		96,560			(40,272)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/29/2026	15,775	5,152,335	326.61	130,254			69,880		117,479			(47,015)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/30/2026	16,525	5,413,947	327.62	130,765			70,214		115,721			(47,153)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/06/2025	11,591	3,765,892	324.91	75,308			18,767		48,263			(44,030)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/10/2025	11,153	3,663,626	328.5	59,370			15,078		30,295			(34,491)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/16/2025	10,600	3,479,064	328.2	57,855			15,101		30,822			(33,294)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/24/2025	10,713	3,517,333	328.31	58,679			15,854		31,872			(33,349)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/30/2025	9,217	3,006,700	326.21	57,219			15,845		36,018			(32,219)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/02/2026	11,376	3,642,743	320.22	120,364			63,048		119,896			(44,633)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/05/2026	17,583	5,617,222	319.46	192,029			100,864		193,548			(70,993)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/05/2026	14,794	4,883,358	330.09	103,145			54,177		85,444			(38,132)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/09/2026	16,349	5,302,468	324.33	146,778			77,376		136,930			(54,045)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	09/08/2025	8,024	2,244,182	279.69	55,520			19,278		38,627			(28,223)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	09/11/2025	9,601	2,699,426	281.16	60,514			21,176		39,029			(30,633)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	09/12/2025	15,539	4,372,143	281.36	96,720			33,932		61,756			(48,894)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	09/08/2026	38,228	10,684,617	279.5	315,114			178,613		259,429			(106,297)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	09/11/2026	115,267	32,322,112	280.41	907,274			515,345		731,518			(305,204)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	09/14/2026	33,959	9,565,557	281.68	250,326			142,486		195,748			(83,977)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2023	09/15/2025	11,922	3,783,413	317.34	124,706			44,145		119,078			(62,868)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2023	09/15/2025	21,067	7,712,836	366.11	224,153			79,458		216,537			(113,159)				03
SEP 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/19/2023	09/15/2025	152	743,065	4,895.35	56,647			20,080		180,344			(28,597)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2023	09/11/2026	373,996	38,746,001	103.6	841,117			480,416		740,424			(284,518)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2023	09/14/2026	117,775	12,243,912	103.96	251,921			144,187		217,325			(84,980)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2023	09/15/2026	123,118	12,772,301	103.74	271,845			155,698		237,635			(91,616)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2023	09/15/2026	12,055	4,536,115	376.27	117,072			67,052		329,895			(39,455)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2023	09/18/2026	280,854	29,062,766	103.48	643,717			369,443		571,659			(216,346)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2023	09/18/2026	32,729	12,272,548	374.98	333,111			191,179		927,662			(111,955)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2023	09/11/2025	4,668	1,755,340	376.02	36,301			12,809		123,766			(18,530)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2023	09/12/2025	4,520	1,692,028	374.35	37,881			13,401		126,629			(19,310)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2023	09/16/2025	3,050	1,172,213	384.37	16,093			5,751		59,271			(8,158)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2023	09/18/2025	9,386	3,510,135	373.98	80,307			28,839		266,170			(40,597)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2023	09/19/2025	2,986	1,119,469	374.96	24,492			8,817		82,034			(12,364)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2023	09/04/2026	10,789	4,045,023	374.92	109,323			62,136		305,893			(37,221)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2023	09/08/2026	10,444	3,923,538	375.68	103,215			58,830		290,249			(35,011)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2023	09/11/2026	40,202	15,091,985	375.4	401,851			229,523		1,125,920			(135,931)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2023	09/14/2026	11,582	4,355,953	376.09	113,142			64,757		318,482			(38,166)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2023	09/08/2025	11,788	1,220,219	103.51	22,728			7,958		16,623			(11,651)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2023	09/11/2025	13,770	1,427,353	103.66	25,914			9,144		18,629			(13,228)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2023	09/12/2025	42,859	4,432,922	103.43	84,004			29,717		62,339			(42,821)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2023	09/18/2025	48,012	4,960,631	103.32	96,217			34,553		72,872			(48,640)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2023	09/19/2025	21,037	2,180,321	103.64	39,929			14,374		29,041			(20,157)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2023	08/28/2026	10,703	1,095,884	102.39	28,320			16,016		26,583			(9,705)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2023	09/04/2026	91,881	9,495,927	103.35	213,348			121,261		190,372			(72,638)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2023	09/08/2026	109,615	11,338,625	103.44	251,896			143,574		223,681			(85,444)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/22/2023	09/08/2025	287	1,322,978	4,617.24	129,936			45,559		410,908			(66,699)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/22/2023	09/12/2025	337	1,529,066	4,541.06	167,491			59,334		507,232			(85,498)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/22/2023	09/18/2025	294	1,348,486	4,579.99	141,103			50,742		434,056			(71,430)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/22/2023	09/19/2025	139	653,963	4,710.19	56,899			20,512		188,225			(28,764)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/22/2023	08/25/2026	325	1,484,087	4,562.07	212,961			120,291		551,936			(73,255)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/22/2023	08/28/2026	265	1,163,902	4,395.9	198,678			112,466		486,344			(68,150)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/22/2023	08/28/2026	473	2,224,819	4,702.74	274,312			155,281		748,360			(94,094)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/22/2023	08/31/2026	284	1,372,635	4,831.69	146,417			83,061		420,148			(50,083)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/22/2023	09/04/2026	557	2,576,382	4,625.96	347,180			197,511		918,284			(118,313)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/22/2023	09/08/2026	338	1,561,407	4,626.39	211,025			120,390		557,324			(71,647)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/22/2023	09/11/2026	290	1,273,777	4,399.16	218,384			124,849		533,206			(73,940)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/22/2023	09/11/2026	442	2,105,881	4,763.36	245,056			140,097		681,092			(82,970)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/22/2023	09/14/2026	285	1,320,068	4,630.03	178,345			102,170		470,927			(60,216)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/22/2023	09/18/2026	557	2,558,273	4,595.59	359,504			206,517		936,299			(120,936)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/22/2023	09/21/2026	514	2,393,585	4,659.5	314,847			181,232		838,118			(105,622)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/22/2023	08/28/2025	289	1,355,422	4,696.38	116,910			39,803		390,636			(60,953)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/22/2023	09/18/2026	54,268	15,330,156	282.49	339,916			195,264		294,122			(114,347)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/22/2023	09/21/2026	30,633	8,518,684	278.09	243,797			140,334		231,963			(81,787)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/22/2023	09/15/2025	5,093	1,432,840	281.35	27,471			9,806		20,377			(13,965)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/22/2023	09/21/2026	17,804	4,998,676	280.76	122,879			70,731		110,733			(41,222)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/22/2023	09/18/2025	16,582	4,639,694	279.8	99,600			35,817		79,952			(50,420)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/22/2023	09/19/2025	5,360	1,496,372	279.15	33,640			12,127		27,826			(17,006)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/22/2023	09/19/2025	5,870	1,647,955	280.73	33,136			11,946		25,463			(16,751)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/22/2023	09/19/2025	9,553	2,694,452	282.04	49,264			17,760		35,368			(24,904)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/22/2023	09/19/2025	5,179	1,476,802	285.13	21,377			7,706		12,736			(10,806)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/22/2023	09/15/2026	20,496	5,736,510	279.88	148,024			84,858		135,753			(49,933)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/22/2023	09/15/2026	22,796	6,437,864	282.41	143,237			82,114		124,092			(48,318)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/22/2023	09/18/2026	64,480	18,039,438	279.77	468,967			269,397		431,259			(157,759)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/14/2026	38,184	14,219,718	372.4	371,530			208,368		358,476			(129,259)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/14/2026	7,918	2,966,222	374.62	71,341			40,010		66,317			(24,820)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/17/2026	6,191	2,240,064	361.82	85,128			47,849		94,663			(29,532)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/17/2026	14,664	5,418,745	369.52	157,494			88,525		158,936			(54,638)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/17/2026	8,767	3,305,600	377.04	72,768			40,902		64,709			(25,245)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/12/2025	7,934	2,947,328	371.47	56,650			18,442		53,309			(30,269)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/18/2026	7,875	2,849,518	361.85	108,201			60,863		120,296			(37,501)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/13/2025	7,992	2,997,783	375.09	48,033			15,684		39,745			(25,627)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/14/2025	6,032	2,262,985	375.19	36,129			11,833		29,798			(19,248)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/18/2026	11,874	4,388,453	369.6	127,284			71,597		128,270			(44,116)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/15/2025	7,727	2,842,439	367.84	65,219			21,424		68,456			(34,695)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/19/2026	10,112	3,761,286	371.96	100,211			56,410		97,401			(34,699)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/21/2026	19,215	6,958,382	362.14	261,895			147,641		290,214			(90,513)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/15/2025	6,016	2,258,756	375.44	35,616			11,700		29,145			(18,947)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/21/2026	38,714	14,310,508	369.65	414,623			233,740		417,852			(143,298)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/19/2025	7,643	2,811,211	367.82	64,735			21,516		68,141			(34,239)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/21/2026	5,571	2,085,493	374.33	50,921			28,706		47,631			(17,599)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/21/2025	7,429	2,725,368	366.88	65,668			21,952		70,814			(34,632)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	09/11/2025	2,995	1,102,228	368.04	25,576			9,050		26,996			(13,092)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/22/2025	7,903	2,928,320	370.55	59,349			19,897		57,957			(31,254)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	09/12/2025	2,696	988,460	366.66	24,451			8,674		26,664			(12,499)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/11/2026	6,539	2,391,331	365.7	79,384			44,422		84,353			(27,697)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	09/12/2025	2,513	941,674	374.7	15,883			5,634		13,806			(8,119)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	09/15/2025	4,056	1,494,005	368.32	34,357			12,280		36,045			(17,489)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	09/18/2025	13,303	4,886,202	367.29	118,001			42,493		127,020			(59,818)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	09/19/2025	3,729	1,360,226	364.75	36,845			13,301		41,852			(18,652)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	09/19/2025	4,004	1,473,446	368.01	34,473			12,445		36,484			(17,451)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	09/24/2025	2,366	869,083	367.32	21,057			7,694		22,688			(10,587)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	09/11/2026	18,609	6,803,425	365.59	229,640			131,405		244,390			(77,823)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	09/11/2026	19,684	7,275,348	369.61	213,373			122,097		215,374			(72,310)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	09/14/2026	6,535	2,395,837	366.61	78,160			44,817		82,166			(26,414)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	09/14/2026	4,103	1,521,345	370.83	42,789			24,536		42,446			(14,461)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	09/15/2026	5,446	1,994,126	366.15	66,117			37,938		69,916			(22,324)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	09/15/2026	4,716	1,746,145	370.27	50,130			28,764		50,139			(16,926)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	09/18/2026	22,263	8,138,159	365.55	275,836			158,599		293,724			(92,876)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	09/18/2026	18,453	6,817,841	369.47	201,507			115,862		204,009			(67,849)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	09/21/2026	8,607	3,122,101	362.73	116,542			67,145		128,170			(39,132)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	09/21/2026	4,871	1,786,901	366.85	58,013			33,424		60,781			(19,480)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	09/22/2026	3,599	1,313,674	365.03	45,417			26,184		48,651			(15,236)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/11/2026	8,153	3,045,002	373.46	76,398			42,751		72,380			(26,656)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	09/22/2026	5,822	2,135,313	366.76	69,574			40,112		72,973			(23,340)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/12/2026	6,514	2,409,687	369.93	68,852			38,557		69,020			(24,000)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/13/2026	8,587	3,237,059	376.98	71,185			39,893		63,342			(24,789)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2023	08/14/2026	20,559	7,499,864	364.79	257,198			144,246		276,459			(89,481)				03
SEP 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2023	09/05/2025	7,039	1,323,881	188.07	24,497			8,595		27,332			(12,736)				03
SEP 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2023	09/12/2025	7,048	1,319,798	187.25	26,502			9,468		30,901			(13,642)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2023	09/18/2025	5,084	947,209	186.31	20,845			7,559		25,327			(10,640)				03
SEP 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2023	09/19/2025	11,675	2,180,157	186.73	46,235			16,807		55,228			(23,568)				03
SEP 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2023	09/26/2025	11,280	2,105,230	186.64	45,231			16,720		54,391			(22,834)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/27/2023	09/19/2025	36,515	3,757,067	102.89	72,666			26,415		62,888			(37,041)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/27/2023	09/22/2025	24,416	2,509,513	102.78	49,614			18,167		43,551			(25,185)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/27/2023	09/25/2025	12,303	1,259,572	102.38	26,796			9,882		24,560			(13,546)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/27/2023	09/26/2025	5,451	557,596	102.29	12,058			4,457		11,157			(6,087)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/27/2023	09/11/2026	26,882	2,790,574	103.81	54,731			31,464		51,025			(18,634)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/27/2023	09/18/2026	319,827	32,871,818	102.78	756,391			436,917		744,993			(255,859)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/27/2023	09/25/2026	160,334	16,419,762	102.41	399,872			232,065		401,286			(134,392)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2023	09/26/2025	7,907	2,863,326	362.12	74,011			27,434		103,941			(37,466)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2023	09/30/2025	2,982	1,095,756	367.41	22,219			8,313		28,601			(11,186)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2023	09/15/2026	301	111,003	368.72	2,932			1,693		3,441			(996)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2023	09/25/2026	12,450	4,503,618	361.73	153,262			89,109		193,340			(51,604)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2023	09/25/2026	21,128	7,720,776	365.43	230,717			134,143		281,002			(77,684)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2023	09/28/2026	9,799	3,529,205	360.17	126,893			73,924		162,106			(42,608)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2023	09/28/2026	6,893	2,511,631	364.39	78,025			45,455		95,980			(26,199)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2023	09/29/2026	5,404	1,947,389	360.34	69,608			40,578		88,834			(23,351)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2023	09/29/2026	9,519	3,468,460	364.37	107,851			62,872		132,713			(36,181)				03
JUL 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2023	07/24/2025	8,666	1,429,251	164.92	25,652			7,953		102,475			(14,269)				03
AUG 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2023	08/08/2025	7,394	1,222,259	165.31	21,294			6,929		84,726			(11,580)				03
SEP 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2023	09/08/2025	8,216	1,360,703	165.61	23,581			8,374		91,994			(12,259)				03
SEP 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2023	09/29/2025	8,378	1,358,341	162.14	35,186			13,152		120,917			(17,763)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/02/2023	09/29/2025	19,583	1,995,541	101.9	39,852			14,896		44,471			(20,118)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/02/2023	09/25/2026	81,346	8,319,279	102.27	182,216			106,041		208,871			(61,410)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/02/2023	09/28/2026	97,538	9,978,167	102.3	217,705			126,945		249,421			(73,168)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/02/2023	09/29/2026	95,988	9,792,668	102.02	222,980			130,105		258,260			(74,872)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/03/2023	09/22/2026	21,443	6,012,717	280.41	108,615			63,083		137,043			(36,706)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2023	09/25/2026	28,125	7,751,027	275.59	188,805			109,876		253,185			(63,630)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2023	09/22/2025	6,009	1,670,538	278	27,655			10,169		35,402			(14,097)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2023	09/25/2026	40,913	11,366,093	277.81	242,095			140,887		316,542			(81,590)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2023	09/23/2025	4,666	1,310,240	280.78	17,431			6,424		20,256			(8,873)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2023	09/25/2026	24,583	6,844,982	278.44	140,239			81,612		181,885			(47,263)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2023	09/25/2025	4,324	1,200,176	277.55	20,620			7,636		26,755			(10,467)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2023	09/25/2026	11,713	3,281,971	280.2	60,202			35,035		76,175			(20,289)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2023	09/26/2025	7,195	1,982,643	275.56	39,560			14,684		54,026			(20,054)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2023	09/28/2026	21,323	5,874,645	275.51	143,954			83,940		193,217			(48,381)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2023	09/26/2025	11,735	3,258,150	277.64	55,642			20,654		72,021			(28,207)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2023	09/28/2026	17,004	4,730,800	278.21	98,455			57,409		128,107			(33,090)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2023	09/29/2025	5,265	1,475,643	280.28	20,559			7,685		24,430			(10,379)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2023	09/29/2026	21,165	5,818,937	274.93	147,610			86,128		199,260			(49,564)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2023	10/02/2025	4,562	1,263,883	277.05	22,683			8,537		29,864			(11,404)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2023	09/29/2026	23,701	6,578,204	277.55	142,629			83,222		187,125			(47,892)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2023	09/18/2026	2,350	664,921	282.92	10,175			5,894		12,304			(3,452)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2023	10/02/2026	32,384	8,835,727	272.84	253,177			148,015		347,876			(84,779)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2023	09/22/2026	11,088	3,079,201	277.7	65,917			38,284		86,352			(22,277)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2023	10/02/2026	29,205	8,042,704	275.39	198,807			116,228		267,056			(66,572)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/03/2023	09/25/2026	10,313	3,776,848	366.21	109,452			63,755		364,481			(36,921)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/03/2023	09/25/2026	17,754	6,561,790	369.6	166,885			97,209		578,325			(56,295)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/03/2023	09/28/2026	3,726	1,359,108	364.73	41,696			24,335		136,305			(14,026)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/03/2023	09/28/2026	9,808	3,621,180	369.2	93,683			54,677		322,755			(31,515)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/03/2023	09/29/2026	3,517	1,283,650	365	39,001			22,778		127,848			(13,108)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/03/2023	09/29/2026	7,322	2,703,614	369.27	69,789			40,758		240,521			(23,455)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/03/2023	09/19/2025	3,039	1,124,786	370.15	21,930			8,016		96,842			(11,241)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/03/2023	10/02/2026	4,502	1,638,470	363.95	51,829			30,328		167,572			(17,371)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/03/2023	09/22/2025	5,206	1,947,508	374.12	31,187			11,483		147,023			(15,920)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	10/03/2023	09/24/2025	2,740	1,042,191	380.37	12,005			4,441		62,406			(6,111)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	10/03/2023	10/02/2026	6,741	2,481,808	368.17	66,944			39,173		227,413			(22,437)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	10/03/2023	09/26/2025	5,582	2,044,243	366.21	48,421			17,999		198,410			(24,580)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	10/03/2023	09/29/2025	2,687	996,297	370.78	18,998			7,111		84,082			(9,604)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	10/03/2023	10/02/2025	1,889	697,414	369.17	14,420			5,435		61,908			(7,259)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	10/03/2023	09/18/2026	6,279	2,311,181	368.06	62,198			36,061		212,353			(21,117)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	10/03/2023	09/18/2026	18,043	6,711,758	371.98	154,787			89,742		553,405			(52,553)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	10/03/2023	09/18/2026	7,091	2,664,604	375.77	52,662			30,532		196,735			(17,880)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/25/2025	9,574	3,183,544	332.51	19,633			6,154		19,465			(10,987)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	05/22/2026	1,332	433,431	325.46	6,502			3,445		10,214			(2,492)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/02/2026	7,665	2,475,482	322.96	43,981			24,154		71,000			(16,162)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/02/2026	22,624	7,462,878	329.86	91,972			50,511		137,580			(33,797)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/06/2026	11,503	3,741,700	325.29	59,132			32,582		93,443			(21,642)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/07/2026	8,700	2,817,198	323.82	48,092			26,520		77,087			(17,584)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/09/2026	14,535	4,831,054	332.38	52,186			28,825		75,456			(19,043)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/10/2026	12,691	4,084,253	321.82	77,386			42,778		126,136			(28,210)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/10/2026	21,818	7,170,328	328.65	95,166			52,607		144,852			(34,692)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/10/2026	6,306	2,087,176	330.98	24,396			13,486		36,010			(8,893)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/13/2026	9,552	3,129,557	327.62	44,034			24,400		67,887			(16,004)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/14/2026	14,403	4,730,685	328.46	63,700			35,326		97,253			(23,129)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/17/2026	14,873	4,800,765	322.78	87,170			48,456		140,969			(31,557)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/17/2026	29,627	9,763,423	329.55	124,346			69,122		187,350			(45,015)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/17/2026	9,465	3,147,270	332.53	34,032			18,918		49,208			(12,320)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/20/2026	9,628	3,150,433	327.23	45,559			25,385		70,618			(16,444)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/21/2026	13,170	4,333,651	329.05	56,933			31,748		86,406			(20,530)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/22/2026	10,162	3,440,409	338.56	26,525			14,803		34,698			(9,555)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/24/2026	17,647	5,748,301	325.74	90,208			50,421		142,064			(32,432)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/24/2026	19,508	6,492,147	332.79	69,743			38,982		100,679			(25,075)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/05/2023	07/27/2026	8,884	2,929,618	329.75	37,299			20,896		56,170			(13,371)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/05/2023	07/27/2026	10,302	3,479,761	337.77	28,288			15,848		37,649			(10,140)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/05/2023	07/03/2025	6,771	2,221,962	328.18	18,006			5,214		21,270			(10,427)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/05/2023	07/10/2025	7,455	2,433,802	326.46	22,598			6,719		29,321			(12,943)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/05/2023	07/18/2025	9,859	3,256,921	330.34	23,237			7,111		25,447			(13,145)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	09/03/2026	9,159	3,419,709	373.38	69,790			40,200		82,978			(24,120)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	09/03/2025	12,515	4,686,793	374.48	58,197			20,545		68,733			(30,692)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	09/04/2026	13,400	5,040,178	376.14	92,324			53,217		105,373			(31,878)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	09/04/2025	1,179	443,960	376.4	4,966			1,758		5,517			(2,615)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	08/21/2026	7,589	2,800,702	369.03	67,090			38,291		84,366			(23,475)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	08/24/2026	10,632	3,866,983	363.71	113,231			64,765		150,452			(39,507)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	08/24/2026	12,141	4,508,516	371.35	98,948			56,596		120,920			(34,523)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	08/24/2026	7,214	2,716,208	376.52	48,622			27,811		55,099			(16,964)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	08/25/2026	9,315	3,387,429	363.65	99,392			56,890		132,204			(34,645)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	08/25/2026	24,501	9,099,979	371.42	199,434			114,152		243,334			(69,517)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	08/26/2026	12,507	4,672,371	373.59	94,175			53,942		111,506			(32,796)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	08/27/2026	9,123	3,388,259	371.38	74,447			42,673		90,886			(25,901)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	08/28/2026	26,126	9,546,018	365.39	263,346			151,055		344,118			(91,533)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	08/28/2026	35,716	13,316,722	372.85	276,442			158,567		330,979			(96,085)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	08/28/2026	14,823	5,578,287	376.33	100,944			57,901		114,736			(35,086)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	08/22/2025	7,038	2,618,788	372.1	36,386			12,431		45,774			(19,527)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	08/31/2026	16,341	6,080,631	372.1	130,241			74,864		157,556			(45,140)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	08/26/2025	7,704	2,839,023	368.52	47,841			16,528		65,933			(25,524)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	08/31/2026	10,556	4,010,578	379.94	62,807			36,102		67,265			(21,768)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	08/27/2025	8,097	3,015,608	372.42	41,458			14,363		51,820			(22,087)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	09/01/2026	17,055	6,358,481	372.83	132,515			76,224		158,673			(45,885)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	08/28/2025	6,608	2,454,512	371.45	35,551			12,350		45,674			(18,912)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	09/01/2026	6,991	2,656,069	379.91	41,668			23,968		44,671			(14,428)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2023	08/29/2025	14,782	5,517,732	373.28	72,578			25,281		88,614			(38,554)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/05/2023	08/01/2025	213	1,046,972	4,905.69	53,340			17,108		244,407			(29,535)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/05/2023	08/07/2025	267	1,303,485	4,889.29	69,308			22,652		310,455			(38,031)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/05/2023	08/11/2025	209	1,021,432	4,881.86	55,335			18,308		245,742			(30,183)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/05/2023	08/15/2025	385	1,866,600	4,851.21	107,547			36,008		463,520			(58,314)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/05/2023	08/20/2025	255	1,204,643	4,722.98	86,710			29,456		337,832			(46,670)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/05/2023	08/25/2025	218	1,017,377	4,674.37	79,560			27,410		298,699			(42,509)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/05/2023	08/27/2025	272	1,315,879	4,840.46	78,918			27,340		332,549			(42,044)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/05/2023	08/28/2025	200	971,404	4,845.15	57,902			20,114		244,450			(30,802)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/05/2023	08/29/2025	210	998,917	4,760.83	68,647			23,912		271,877			(36,466)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/05/2023	09/04/2025	198	982,863	4,965.96	47,966			16,978		221,137			(25,260)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/05/2023	08/03/2026	295	1,379,012	4,672.24	155,491			87,577		470,079			(55,360)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/05/2023	08/04/2026	240	1,206,496	5,025.81	87,893			49,541		313,529			(31,262)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/05/2023	08/07/2026	238	1,106,486	4,655.36	127,770			72,180		382,329			(45,314)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/05/2023	08/10/2026	253	1,246,910	4,926.55	103,961			58,861		351,643			(36,763)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/05/2023	08/12/2026	227	1,117,489	4,915.28	94,757			53,729		318,216			(33,444)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/05/2023	08/14/2026	209	986,767	4,714.83	106,901			60,704		327,263			(37,657)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/05/2023	08/18/2026	219	1,076,180	4,923.73	90,770			51,694		305,267			(31,852)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/05/2023	08/21/2026	207	971,981	4,685.6	109,387			62,432		330,209			(38,275)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/05/2023	08/24/2026	206	1,001,147	4,858.52	92,031			52,639		299,394			(32,110)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/05/2023	08/28/2026	336	1,610,715	4,790.8	161,364			92,558		507,650			(56,087)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/05/2023	09/03/2026	309	1,535,135	4,968.88	124,275			71,584		423,295			(42,951)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2023	09/23/2025	5,642	1,279,602	226.78	24,996			9,277		91,304			(12,813)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2023	09/25/2025	5,580	1,271,674	227.91	22,598			8,427		84,523			(11,551)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2023	09/26/2025	9,652	2,181,161	225.98	45,557			17,028		163,267			(23,255)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2023	10/03/2025	11,393	2,569,484	225.53	55,826			21,205		197,445			(28,222)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2023	09/15/2025	7,240	1,665,202	230	24,544			8,934		96,118			(12,724)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2023	09/18/2025	12,637	2,898,567	229.37	45,241			16,590		174,815			(23,354)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2023	09/19/2025	15,220	3,471,132	228.06	60,729			22,324		228,438			(31,305)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2023	10/05/2026	4,456	1,609,427	361.19	55,966			32,964		70,934			(18,792)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2023	10/03/2025	3,085	1,107,351	358.92	33,135			12,603		48,223			(16,774)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2023	10/03/2025	3,314	1,209,019	364.87	27,635			10,511		37,314			(13,990)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2023	10/02/2026	3,001	1,070,405	356.71	43,241			25,420		56,663			(14,560)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2023	10/02/2026	3,479	1,243,442	357.43	49,052			28,835		63,962			(16,516)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2023	10/02/2026	4,390	1,576,002	359.03	58,909			34,630		75,967			(19,835)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2023	10/02/2026	8,811	3,173,934	360.22	113,928			66,973		145,602			(38,360)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2023	10/02/2026	9,611	3,473,087	361.35	119,951			70,514		151,869			(40,388)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2023	10/02/2026	7,286	2,644,374	362.96	86,407			50,795		107,828			(29,094)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2023	10/05/2026	2,793	997,326	357.06	39,858			23,476		52,107			(13,384)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2023	10/05/2026	9,992	2,725,913	272.8	81,365			47,924		107,705			(27,321)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2023	10/03/2025	11,487	3,134,472	272.88	79,479			30,231		109,229			(40,234)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2023	10/05/2026	19,259	5,302,415	275.32	137,022			80,705		177,141			(46,009)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2023	10/03/2025	3,544	972,621	274.44	22,130			8,418		29,558			(11,203)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2023	10/03/2025	1,539	432,571	281.08	5,973			2,272		6,553			(3,024)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2023	08/28/2026	2,027	570,779	281.62	9,806			5,630		11,595			(3,412)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2023	10/02/2026	12,590	3,432,105	272.6	103,500			60,843		137,230			(34,849)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2023	10/02/2026	13,193	3,605,350	273.28	104,640			61,514		137,950			(35,233)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2023	10/02/2026	27,859	7,666,124	275.18	199,498			117,276		258,261			(67,172)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2023	10/02/2026	24,025	6,627,802	275.87	165,639			97,372		212,851			(55,772)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/09/2023	10/02/2026	18,756	6,864,935	366.01	234,088			137,737		665,962			(78,892)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/09/2023	10/05/2026	5,263	1,917,829	364.42	69,293			40,851		193,853			(23,289)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/09/2023	10/05/2026	6,348	2,325,675	366.39	78,310			46,166		223,438			(26,319)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/09/2023	10/06/2026	5,146	1,869,261	363.23	70,455			41,562		194,699			(23,657)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/09/2023	10/06/2026	6,905	2,536,846	367.39	82,408			48,613		237,401			(27,671)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/09/2023	10/03/2025	2,765	1,002,760	362.62	33,482			12,753		107,634			(16,973)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/09/2023	10/07/2025	2,112	784,803	371.52	17,693			6,799		64,673			(8,920)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/09/2023	10/02/2026	4,425	1,601,166	361.82	63,310			37,252		172,687			(21,337)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/09/2023	10/03/2025	21,309	2,146,287	100.72	54,616			20,803		64,213			(27,686)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/09/2023	10/03/2025	9,535	970,611	101.79	20,473			7,798		22,327			(10,378)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/09/2023	10/06/2025	5,636	568,156	100.81	14,253			5,465		16,671			(7,195)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/09/2023	10/02/2026	59,291	5,978,283	100.83	167,318			98,450		195,888			(56,389)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/09/2023	10/02/2026	169,376	17,208,606	101.6	430,554			253,337		491,086			(145,104)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/09/2023	10/02/2026	44,932	4,600,991	102.4	102,174			60,119		112,972			(34,434)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/09/2023	10/05/2026	33,028	3,322,923	100.61	96,012			56,602		113,224			(32,268)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/09/2023	10/05/2026	57,667	5,848,545	101.42	150,394			88,662		172,657			(50,546)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/09/2023	10/06/2026	24,189	2,437,011	100.75	69,035			40,724		81,061			(23,180)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/09/2023	10/06/2026	62,731	6,372,250	101.58	160,090			94,439		182,766			(53,755)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2023	10/06/2026	9,851	3,530,040	358.34	146,387			86,673		175,220			(49,335)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2023	10/06/2026	10,079	3,650,939	362.22	133,047			78,775		153,989			(44,839)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2023	10/09/2026	2,709	972,898	359.19	39,247			23,282		46,664			(13,191)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2023	10/09/2026	3,767	1,360,649	361.21	51,343			30,457		59,973			(17,256)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2023	10/09/2026	3,973	1,442,538	363.09	51,092			30,308		58,621			(17,171)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2023	10/09/2026	2,773	1,012,126	364.98	33,610			19,938		37,807			(11,296)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2023	10/09/2026	5,405	1,973,842	365.18	65,078			38,604		73,065			(21,872)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2023	10/10/2025	6,188	2,235,074	361.21	67,261			26,162		86,113			(33,955)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2023	10/10/2025	2,909	1,058,683	363.92	28,277			10,999		34,817			(14,275)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/12/2023	10/09/2026	12,807	3,531,215	275.72	90,532			53,704		114,892			(30,427)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/12/2023	10/07/2025	5,060	1,392,173	275.14	30,705			11,865		39,776			(15,565)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/12/2023	10/09/2026	27,924	7,741,804	277.25	181,343			107,574		226,032			(60,947)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/12/2023	10/10/2025	4,539	1,249,235	275.22	27,448			10,676		35,488			(13,856)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/12/2023	10/10/2025	1,262	349,716	277.17	6,673			2,596		8,222			(3,369)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/12/2023	10/06/2026	19,240	5,255,695	273.17	155,760			92,222		202,802			(52,494)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/12/2023	10/06/2026	25,546	7,041,722	275.65	181,060			107,202		230,024			(61,020)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/12/2023	10/09/2026	14,098	3,851,104	273.17	114,241			67,768		148,688			(38,395)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/12/2023	10/09/2026	16,990	4,665,947	274.63	127,409			75,580		163,564			(42,821)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2023	07/31/2026	15,809	5,314,471	336.16	60,602			34,323		65,335			(21,810)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2023	08/03/2026	7,791	2,540,013	326	49,206			27,932		62,396			(17,656)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/16/2023	08/04/2026	6,091	1,986,572	326.16	38,212			21,707		48,369			(13,698)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/16/2023	08/05/2026	8,573	2,846,586	332.03	40,679			23,126		47,336			(14,568)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/16/2023	08/07/2026	9,773	3,139,946	321.3	76,445			43,523		102,048			(27,323)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/16/2023	08/07/2026	16,330	5,366,336	328.61	91,569			52,134		112,276			(32,729)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/16/2023	08/10/2026	6,489	2,099,312	323.52	46,105			26,308		60,230			(16,431)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/16/2023	08/10/2026	6,147	2,065,890	336.08	23,925			13,652		25,981			(8,526)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/16/2023	08/11/2026	5,721	1,860,387	325.21	37,687			21,520		48,321			(13,418)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/16/2023	08/13/2026	6,698	2,239,057	334.27	28,669			16,394		32,214			(10,187)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/16/2023	08/14/2026	17,637	5,638,039	319.67	148,706			85,099		201,436			(52,790)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/16/2023	08/14/2026	14,162	4,627,088	326.73	87,236			49,922		109,820			(30,968)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/16/2023	08/14/2026	6,176	2,051,496	332.19	29,330			16,784		34,148			(10,412)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/16/2023	08/17/2026	14,279	4,617,072	323.34	102,801			58,956		134,635			(36,388)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/16/2023	08/18/2026	6,945	2,249,749	323.95	48,688			27,943		63,367			(17,217)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/16/2023	08/20/2026	10,737	3,536,909	329.4	58,652			33,709		71,370			(20,701)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/16/2023	07/30/2025	7,301	2,403,772	329.25	25,377			8,186		22,568			(14,267)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/16/2023	08/04/2025	6,182	2,041,609	330.25	20,310			6,656		17,370			(11,331)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/16/2023	08/08/2025	6,234	2,043,210	327.76	24,166			8,019		23,454			(13,401)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/16/2023	08/15/2025	6,574	2,156,979	328.11	25,202			8,539		24,381			(13,829)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/16/2023	08/20/2025	5,825	1,893,475	325.06	27,093			9,313		29,740			(14,756)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/16/2023	07/28/2026	8,635	2,829,817	327.7	50,116			28,320		62,090			(18,089)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/16/2023	07/29/2026	12,504	4,204,645	336.26	47,578			26,906		51,147			(17,156)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/16/2023	07/31/2026	10,920	3,535,724	323.77	76,170			43,141		99,094			(27,412)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/16/2023	07/31/2026	14,592	4,820,647	330.37	74,714			42,316		89,105			(26,888)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/09/2026	7,361	2,786,723	378.6	53,438			31,143		50,965			(18,504)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/10/2026	5,718	2,130,599	372.64	51,401			29,976		54,016			(17,781)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/11/2026	20,356	7,438,341	365.41	233,689			136,374		269,443			(80,765)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/11/2026	41,726	15,573,913	373.24	367,608			214,525		382,872			(127,049)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/05/2025	8,701	3,228,893	371.1	57,426			20,617		62,554			(30,549)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/11/2026	4,442	1,675,285	377.11	34,073			19,884		33,384			(11,776)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/14/2026	6,801	2,492,872	366.54	75,356			44,064		85,777			(25,970)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/08/2025	7,140	2,662,799	372.93	43,270			15,655		44,851			(22,919)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/14/2026	9,789	3,666,189	374.54	82,517			48,252		84,313			(28,438)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/08/2025	5,586	2,110,429	377.84	26,475			9,579		23,258			(14,023)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/14/2026	11,247	4,278,990	380.45	76,481			44,722		70,651			(26,358)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/09/2025	5,205	1,927,070	370.26	35,912			13,026		40,052			(18,994)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/11/2025	7,198	2,677,681	372.02	45,705			16,662		48,739			(24,104)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/15/2026	7,142	2,614,016	366.02	80,559			47,138		92,209			(27,737)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/12/2025	9,742	3,620,469	371.64	63,127			23,071		67,995			(33,244)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/15/2026	13,595	5,096,366	374.88	113,244			66,263		115,169			(38,991)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/12/2025	9,459	3,566,914	377.11	46,820			17,111		42,423			(24,656)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/15/2025	7,412	2,753,006	371.43	48,622			17,902		52,806			(25,495)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/04/2026	25,263	9,246,057	365.99	283,705			164,775		324,974			(98,703)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	03/06/2026	3,126	945,078	302.36	27,256			13,440		27,883			(11,466)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	03/10/2026	4,362	1,319,655	302.54	37,861			18,757		38,572			(15,855)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	03/13/2026	3,202	961,249	300.17	30,839			15,331		32,915			(12,870)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	03/20/2026	4,334	1,304,098	300.9	40,566			20,329		42,766			(16,795)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	02/28/2025	3,765	1,135,206	301.55	23,867			2,774		23,649			(17,506)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	03/20/2026	5,046	1,530,373	303.3	42,586			21,341		42,752			(17,632)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	03/28/2025	699	211,811	302.92	4,195			685		3,920			(2,914)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	03/24/2026	6,248	1,874,587	300.04	60,791			30,601		65,111			(25,056)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	02/20/2026	3,385	1,023,166	302.28	29,414			14,260		30,064			(12,577)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	03/27/2026	4,231	1,278,297	302.14	37,697			19,039		38,805			(15,485)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	03/31/2026	5,371	1,622,659	302.13	48,014			24,356		49,427			(19,635)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	02/20/2026	9,667	2,952,654	305.45	72,789			35,289		69,108			(31,123)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	02/23/2026	6,438	1,958,336	304.2	51,437			25,030		50,380			(21,916)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	02/24/2026	3,101	929,194	299.62	30,299			14,762		32,674			(12,895)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	02/27/2026	15,149	4,521,727	298.49	155,425			76,002		170,973			(65,916)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	02/27/2026	4,263	1,295,355	303.86	34,658			16,948		34,249			(14,699)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	03/03/2026	6,580	1,990,449	302.51	56,915			27,965		58,019			(24,026)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/04/2026	40,559	15,164,356	373.88	347,594			201,882		358,536			(120,931)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/08/2026	8,817	3,223,768	365.65	100,332			58,432		115,360			(34,774)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/08/2026	11,333	4,231,284	373.35	99,280			57,819		103,228			(34,409)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/08/2026	11,719	4,434,666	378.41	85,550			49,823		81,912			(29,651)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2023	09/09/2026	5,271	1,927,639	365.71	59,878			34,896		68,815			(20,734)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/13/2023	10/10/2025	26,521	2,685,742	101.27	62,774			24,485		70,739			(31,778)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/13/2023	10/09/2026	26,693	2,689,035	100.74	76,688			45,576		89,634			(25,822)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	10/13/2023	10/10/2025	5,059	1,852,354	366.14	52,330			20,411		180,032			(26,491)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	10/13/2023	10/10/2025	1,115	411,903	369.38	10,057			3,923		36,322			(5,091)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	10/13/2023	10/09/2026	4,242	1,544,364	364.06	55,660			33,078		157,493			(18,741)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	10/13/2023	10/09/2026	6,350	2,323,543	365.94	78,288			46,526		225,816			(26,360)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	10/13/2023	10/09/2026	4,128	1,516,461	367.39	48,469			28,805		141,886			(16,320)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	10/13/2023	10/09/2026	18,904	6,997,101	370.14	201,960			120,024		607,905			(68,001)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	10/17/2023	10/15/2025	24,967	7,740,637	310.03	276,128			109,008		396,003			(139,013)				03
OCT 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2025	147	697,898	4,760.56	59,209			23,406		194,840			(29,849)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/17/2023	10/15/2025	37,700	13,567,067	359.87	418,846			165,349		564,171			(210,863)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/18/2023	10/12/2026	8,602	3,138,897	364.89	95,744			57,112		117,887			(32,208)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/18/2023	10/13/2026	3,263	1,178,983	361.3	40,790			24,346		51,837			(13,709)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/18/2023	10/13/2026	4,164	1,514,945	363.81	48,012			28,657		59,732			(16,136)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/18/2023	10/16/2026	5,066	1,825,193	360.3	65,399			39,108		83,751			(21,919)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/18/2023	10/16/2026	12,864	4,685,979	364.26	146,397			87,543		181,257			(49,067)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/18/2023	10/10/2025	2,478	897,177	362.06	23,343			9,130		32,933			(11,849)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/18/2023	10/13/2025	2,410	871,813	361.76	23,039			9,069		32,615			(11,647)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/18/2023	10/16/2025	2,407	871,119	361.98	22,838			9,047		32,226			(11,498)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/18/2023	10/17/2025	3,877	1,411,813	364.18	33,495			13,297		45,921			(16,839)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/18/2023	10/12/2026	5,152	1,860,175	361.07	64,810			38,660		82,566			(21,802)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2023	10/16/2026	11,033	3,031,553	274.76	83,962			50,208		105,579			(28,141)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2023	10/10/2025	3,738	1,031,277	275.87	22,213			8,688		27,553			(11,276)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2023	10/16/2026	40,660	11,273,497	277.26	270,033			161,476		329,898			(90,506)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2023	10/16/2025	4,871	1,344,084	275.94	28,924			11,458		35,826			(14,561)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2023	10/17/2025	4,775	1,321,987	276.86	26,646			10,578		32,253			(13,396)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2023	10/09/2026	18,916	5,174,145	273.53	153,227			91,230		195,136			(51,687)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2023	10/09/2026	19,758	5,453,372	276.01	140,143			83,440		173,883			(47,274)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2023	10/13/2026	11,861	3,249,776	273.99	93,929			56,064		119,066			(31,568)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2023	10/13/2026	9,637	2,664,512	276.5	66,662			39,789		82,227			(22,404)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2023	10/10/2025	8,834	2,418,201	273.75	60,418			23,631		78,436			(30,670)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/19/2023	09/25/2026	233	1,086,811	4,657.43	141,720			83,865		381,551			(48,567)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/19/2023	09/28/2026	209	931,450	4,454.14	150,364			89,151		377,456			(51,385)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/19/2023	09/28/2026	228	1,068,884	4,697.36	133,563			79,190		365,130			(45,643)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/19/2023	10/02/2026	258	1,089,969	4,217.82	222,148			132,049		518,124			(75,634)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/19/2023	10/02/2026	336	1,491,446	4,440.15	245,110			145,698		610,766			(83,451)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/19/2023	10/02/2026	231	1,064,643	4,600.08	148,411			88,218		390,218			(50,529)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/19/2023	10/05/2026	241	1,073,505	4,461.97	172,688			102,844		433,585			(58,631)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/19/2023	10/09/2026	442	1,931,271	4,365.44	343,426			205,040		833,598			(116,168)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/19/2023	10/09/2026	214	1,001,619	4,672.82	129,980			77,603		349,493			(43,967)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/19/2023	10/12/2026	247	1,115,591	4,513.64	171,141			102,369		435,771			(57,731)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/19/2023	10/16/2026	229	983,832	4,287.97	189,224			113,465		448,029			(63,596)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/19/2023	10/16/2026	403	1,833,673	4,544.87	273,699			164,119		701,658			(91,987)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/19/2023	09/29/2025	238	1,039,369	4,364.53	140,103			53,703		400,046			(72,528)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/19/2023	10/10/2025	374	1,658,692	4,432.28	207,877			81,645		607,417			(105,965)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/19/2023	10/17/2025	181	818,959	4,521.14	91,925			36,643		280,036			(46,406)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/19/2023	09/25/2026	305	1,290,169	4,229.23	259,191			153,379		607,644			(88,824)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/19/2023	09/25/2026	445	2,030,512	4,561.82	293,190			173,498		762,770			(100,475)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	09/19/2025	75	342,949	4,590.4	32,676			12,253		109,471			(17,183)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/17/2025	103	453,458	4,384.63	56,856			22,695		172,791			(28,742)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/19/2023	10/16/2026	136,714	13,947,563	102.02	300,087			180,108		369,880			(100,948)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/19/2023	10/16/2025	19,421	1,971,959	101.54	39,307			15,658		48,786			(19,898)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/19/2023	10/17/2025	12,674	1,288,358	101.65	25,184			10,053		31,032			(12,731)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/19/2023	10/13/2026	31,269	3,162,216	101.13	77,734			46,569		98,537			(26,222)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/19/2023	10/13/2026	45,470	4,633,884	101.91	101,308			60,691		125,332			(34,174)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/19/2023	10/16/2026	141,147	14,281,299	101.18	348,775			209,329		441,305			(117,327)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/19/2023	10/17/2025	5,830	2,144,642	367.86	48,024			19,170		198,065			(24,277)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/19/2023	10/13/2026	3,172	1,157,601	364.97	35,626			21,343		115,372			(12,018)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/19/2023	10/13/2026	7,140	2,634,618	369.02	69,517			41,646		236,064			(23,450)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/19/2023	10/16/2026	16,243	5,931,402	365.17	181,405			108,876		587,994			(61,024)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/19/2023	10/16/2026	20,155	7,447,302	369.5	193,160			115,932		658,577			(64,979)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/19/2025	3,641	1,326,955	364.47	25,886			9,721		41,560			(13,632)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/19/2025	10,585	3,927,113	371.02	54,617			20,511		78,162			(28,762)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/19/2025	3,011	1,131,888	375.9	12,045			4,523		15,211			(6,343)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/22/2025	2,418	887,592	367.08	15,209			5,752		23,504			(7,975)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/22/2025	1,867	706,188	378.29	6,590			2,492		7,750			(3,455)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/16/2026	2,496	920,551	368.88	21,187			12,488		28,332			(7,336)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/17/2026	3,870	1,463,662	378.18	23,260			13,719		27,611			(8,047)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/17/2026	2,400	911,127	379.69	13,606			8,025		15,767			(4,707)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/18/2026	21,380	7,812,638	365.41	205,253			121,136		283,807			(70,937)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/18/2026	41,152	15,355,293	373.14	299,583			176,808		381,300			(103,539)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/18/2026	10,730	4,055,317	377.93	65,133			38,440		77,655			(22,511)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/18/2026	3,052	1,162,370	380.91	16,509			9,743		18,754			(5,706)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/16/2025	2,445	911,477	372.85	11,441			4,266		15,670			(6,051)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/21/2026	10,643	3,859,333	362.63	112,599			66,584		159,135			(38,805)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/21/2026	17,326	6,416,363	370.34	139,991			82,782		184,224			(48,245)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/17/2025	3,493	1,304,422	373.47	15,822			5,913		21,375			(8,356)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/21/2026	7,812	2,941,506	376.52	50,233			29,705		61,087			(17,312)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/17/2025	4,002	1,515,280	378.59	13,768			5,146		15,969			(7,272)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/22/2026	9,148	3,316,411	362.54	97,149			57,485		137,335			(33,449)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/18/2025	2,535	939,947	370.83	13,180			4,938		18,951			(6,951)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/22/2026	7,872	2,917,719	370.64	62,977			37,265		82,571			(21,683)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/18/2025	2,711	1,015,696	374.71	11,520			4,316		15,060			(6,075)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/22/2026	5,850	2,196,357	375.47	39,134			23,156		48,336			(13,474)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2023	09/18/2025	3,264	1,238,097	379.37	10,770			4,035		12,170			(5,680)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2023	10/23/2026	16,023	5,752,783	359.04	194,836			117,650		278,522			(65,242)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2023	10/20/2025	3,295	1,187,846	360.55	29,025			11,690		47,703			(14,653)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2023	10/23/2025	1,440	513,712	356.68	14,979			6,070		25,241			(7,531)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2023	10/16/2026	4,570	1,648,523	360.69	52,560			31,604		74,419			(17,714)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2023	10/19/2026	2,967	1,061,175	357.71	37,587			22,642		54,173			(12,632)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2023	10/19/2026	4,061	1,469,979	361.94	44,878			27,034		62,998			(15,083)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2023	10/20/2026	5,260	1,871,250	355.73	70,962			42,772		103,268			(23,827)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2023	10/20/2026	3,480	1,251,391	359.62	41,514			25,022		59,135			(13,939)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2023	10/23/2026	3,604	1,279,760	355.12	49,587			29,943		72,317			(16,605)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/24/2023	10/19/2026	14,459	3,988,581	275.85	95,986			57,821		129,104			(32,260)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/24/2023	10/20/2026	7,516	2,049,846	272.74	59,144			35,649		81,606			(19,859)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/24/2023	10/17/2025	3,658	1,005,902	274.95	21,033			8,419		29,424			(10,662)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/24/2023	10/20/2026	4,259	1,172,486	275.3	29,164			17,579		39,427			(9,793)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/24/2023	10/20/2025	3,645	1,014,393	278.31	16,533			6,659		21,423			(8,346)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/24/2023	10/23/2026	23,095	6,283,106	272.05	188,672			113,928		261,396			(63,178)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/24/2023	10/23/2026	31,539	8,661,024	274.61	224,614			135,631		305,359			(75,214)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/24/2023	10/23/2025	5,213	1,418,222	272.06	36,475			14,781		53,282			(18,338)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/24/2023	10/23/2025	756	210,877	279	3,267			1,324		4,153			(1,642)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/24/2023	10/16/2026	7,841	2,149,155	274.1	57,248			34,423		78,222			(19,294)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/24/2023	10/16/2026	8,255	2,283,760	276.65	52,301			31,448		69,802			(17,626)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/24/2023	10/19/2026	7,662	2,093,844	273.28	58,559			35,275		80,496			(19,681)				03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/02/2025	6,086	1,122,065	184.36	22,945			22,945		38,549							03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/07/2025	6,747	1,236,816	183.32	27,932			27,932		47,893							03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/10/2025	6,025	1,109,301	184.12	23,377			23,377		39,364							03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/13/2025	5,626	1,047,015	186.09	18,342			18,342		29,503							03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/20/2025	5,801	1,056,757	182.18	26,741			26,741		46,378							03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/24/2025	9,373	1,729,824	184.56	35,429			35,429		58,911							03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/25/2023	10/23/2025	10,888	1,096,843	100.74	23,561			9,600		32,952			(11,911)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/25/2023	10/24/2025	2,948	297,310	100.84	6,274			2,562		8,734			(3,167)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/25/2023	10/19/2026	27,870	2,811,228	100.87	67,835			41,014		91,819			(22,883)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/25/2023	10/19/2026	22,744	2,312,200	101.66	49,492			29,923		65,602			(16,695)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/25/2023	10/20/2026	33,635	3,382,658	100.57	85,399			51,664		116,375			(28,781)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/25/2023	10/20/2026	38,292	3,881,651	101.37	86,884			52,563		116,089			(29,281)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/25/2023	10/23/2026	43,203	4,343,168	100.53	110,383			66,899		150,490			(37,098)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/25/2023	10/23/2026	135,329	13,716,939	101.36	307,738			186,508		411,199			(103,427)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/25/2023	10/23/2025	3,089	1,128,514	365.32	27,119			11,050		112,231			(13,709)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/25/2023	10/24/2025	613	222,567	363.22	5,895			2,407		23,469			(2,976)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/25/2023	10/19/2026	3,032	1,103,501	363.9	34,047			20,585		112,999			(11,485)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/25/2023	10/19/2026	4,459	1,638,244	367.41	44,234			26,744		153,251			(14,921)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/25/2023	10/20/2026	4,682	1,694,369	361.89	56,340			34,084		182,376			(18,988)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/25/2023	10/23/2026	6,321	2,285,551	361.6	76,893			46,602		247,684			(25,843)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/25/2023	10/23/2026	18,458	6,751,249	365.76	194,525			117,894		659,185			(65,377)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2023	10/28/2025	3,716	1,325,775	356.77	33,556			13,847		64,951			(16,893)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2023	10/23/2026	7,729	2,744,415	355.1	95,834			58,188		155,199			(32,268)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2023	10/23/2026	17,910	6,433,297	359.2	194,324			117,989		309,444			(65,430)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2023	10/26/2026	3,939	1,391,759	353.32	51,760			31,483		84,197			(17,380)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2023	10/26/2026	13,588	4,853,594	357.21	157,615			95,870		253,087			(52,924)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2023	10/27/2026	7,425	2,640,528	355.63	90,733			55,221		146,448			(30,438)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/30/2023	10/27/2026	13,757	3,769,014	273.97	97,990			59,638		138,831			(32,873)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/30/2023	10/24/2025	10,837	2,953,204	272.51	70,465			28,849		107,017			(35,671)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/30/2023	10/29/2025	4,781	1,317,780	275.64	25,175			10,409		36,462			(12,657)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/30/2023	10/23/2026	25,898	7,058,628	272.56	198,862			120,744		284,386			(66,958)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/30/2023	10/23/2026	49,592	13,642,743	275.1	331,253			201,129		465,401			(111,535)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/30/2023	10/26/2026	16,551	4,513,498	272.71	126,202			76,763		180,291			(42,376)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/30/2023	10/26/2026	25,505	7,020,276	275.25	169,143			102,882		237,351			(56,795)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/30/2023	10/27/2026	14,415	3,912,702	271.44	117,638			71,596		169,225			(39,464)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/01/2023	09/11/2025	288	1,409,856	4,901.63	65,795			24,552		339,207			(35,518)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/01/2023	09/12/2025	237	1,157,782	4,887.63	55,480			20,754		282,466			(29,905)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/01/2023	09/18/2025	254	1,233,982	4,858.58	63,221			23,996		310,480			(33,779)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/01/2023	09/22/2025	273	1,272,127	4,654.52	93,393			35,785		385,036			(49,611)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/01/2023	09/25/2025	254	1,176,329	4,627.21	90,683			34,989		364,867			(47,962)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/01/2023	09/30/2025	212	972,635	4,597.01	79,222			30,916		310,281			(41,600)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/01/2023	09/04/2026	262	1,238,121	4,716.83	125,817			74,203		413,217			(44,449)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/01/2023	09/04/2026	246	1,230,958	5,007.56	85,961			50,697		329,405			(30,368)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/01/2023	09/10/2026	238	1,187,719	5,000.92	84,379			49,963		320,451			(29,638)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/01/2023	09/11/2026	249	1,185,821	4,758.32	115,307			68,322		384,950			(40,462)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/01/2023	09/14/2026	364	1,807,890	4,961.96	135,826			80,639		503,912			(47,526)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/01/2023	09/18/2026	260	1,243,690	4,782.32	118,119			70,309		397,720			(41,173)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/01/2023	09/23/2026	260	1,243,472	4,775.24	119,810			71,545		400,602			(41,564)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/01/2023	09/25/2026	259	1,187,812	4,578.37	144,975			86,683		441,053			(50,200)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/01/2023	09/30/2026	274	1,318,695	4,805.04	123,385			74,008		416,728			(42,523)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/01/2023	10/27/2026	3,713	1,354,513	364.8	46,049			28,155		135,570			(15,519)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/01/2023	10/30/2026	6,049	2,185,144	361.24	84,395			51,691		238,836			(28,364)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/01/2023	10/30/2026	6,986	2,552,174	365.35	85,147			52,152		251,825			(28,617)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/01/2023	10/27/2025	3,507	1,276,192	363.91	38,146			15,819		132,045			(19,364)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/01/2023	10/31/2025	3,474	1,258,363	362.27	40,457			16,908		136,088			(20,424)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/01/2023	10/23/2026	9,657	3,493,040	361.72	132,365			80,740		377,433			(44,774)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/01/2023	10/23/2026	17,487	6,400,928	366.03	207,767			126,734		620,639			(70,280)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/01/2023	10/26/2026	4,651	1,678,248	360.85	65,624			40,100		185,232			(22,137)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/01/2023	10/26/2026	14,172	5,173,150	365.03	174,346			106,536		514,748			(58,812)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/01/2023	10/27/2026	3,833	1,382,098	360.59	54,552			33,354		153,498			(18,385)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2023	10/24/2025	13,677	1,374,665	100.51	38,049			15,686		43,514			(19,396)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2023	10/30/2025	16,991	1,713,214	100.83	45,026			18,782		50,578			(22,762)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2023	10/31/2025	9,885	993,309	100.49	27,647			11,555		31,663			(13,957)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2023	10/23/2026	64,217	6,458,899	100.58	195,090			119,001		221,900			(65,992)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2023	10/23/2026	108,388	10,992,739	101.42	294,491			179,634		326,012			(99,615)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2023	10/26/2026	36,612	3,667,464	100.17	117,343			71,703		135,110			(39,583)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2023	10/26/2026	77,703	7,848,753	101.01	223,162			136,366		250,539			(75,279)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2023	10/27/2026	41,709	4,184,242	100.32	131,133			80,177		150,354			(44,194)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2023	10/27/2026	15,350	1,552,677	101.15	43,288			26,467		48,370			(14,589)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2023	10/30/2026	71,368	7,165,349	100.4	222,240			136,119		254,102			(74,692)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2023	10/30/2026	98,766	10,001,007	101.26	274,667			168,231		305,718			(92,312)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	09/18/2026	14,858	4,764,751	320.69	124,263			74,249		164,863			(43,480)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	08/27/2025	8,988	2,928,533	325.81	40,547			14,644		43,478			(22,519)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	09/18/2026	9,379	3,097,918	330.31	50,923			30,427		60,948			(17,818)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	08/29/2025	9,076	2,925,648	322.34	50,370			18,289		60,250			(27,890)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	09/09/2025	8,868	2,881,579	324.95	42,862			16,010		47,899			(23,345)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	09/12/2025	8,859	2,881,960	325.3	42,106			15,844		46,662			(22,831)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	09/17/2025	9,161	3,000,735	327.54	38,335			14,601		39,642			(20,633)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	09/18/2025	1,918	629,170	327.99	7,821			2,986		7,967			(4,203)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	08/21/2026	13,470	4,268,654	316.89	129,938			76,201		177,218			(46,716)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	08/21/2026	12,056	3,904,183	323.85	86,169			50,533		110,865			(30,980)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	08/24/2026	15,118	4,836,981	319.94	128,537			75,536		171,464			(46,077)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	08/24/2026	12,189	4,006,340	328.69	69,902			41,079		84,999			(25,058)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	08/25/2026	8,864	2,850,321	321.56	70,313			41,349		92,520			(25,181)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	08/26/2026	9,607	3,180,122	331.03	49,350			29,041		58,119			(17,656)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	08/28/2026	27,391	8,882,451	324.28	193,049			113,758		247,433			(68,933)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	08/28/2026	8,908	2,934,635	329.43	49,496			29,167		59,643			(17,674)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	08/31/2026	10,427	3,402,897	326.37	66,986			39,553		83,959			(23,849)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	09/02/2026	9,013	2,967,836	329.3	50,602			29,919		61,175			(17,981)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	09/04/2026	13,148	4,157,523	316.21	131,433			77,815		179,901			(46,613)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	09/04/2026	16,620	5,377,612	323.56	121,584			71,984		157,056			(43,120)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	09/08/2026	15,722	5,155,856	327.93	94,616			56,167		116,550			(33,426)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	09/11/2026	12,224	3,870,994	316.66	120,409			71,619		164,384			(42,415)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	09/11/2026	12,277	3,982,562	324.39	86,983			51,737		111,534			(30,641)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	09/14/2026	15,783	5,149,602	326.28	102,929			61,343		129,427			(36,154)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	09/15/2026	11,195	3,666,793	327.53	69,010			41,154		85,547			(24,216)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	09/25/2026	25,031	9,047,338	361.44	309,388			185,868		393,293			(107,639)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	09/25/2026	35,737	13,201,082	369.4	338,425			203,312		397,856			(117,741)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	09/25/2026	7,522	2,823,578	375.36	57,621			34,616		62,639			(20,047)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	09/28/2026	19,155	6,992,777	365.07	210,509			126,705		259,102			(73,030)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	09/28/2026	7,339	2,738,793	373.19	60,913			36,663		68,303			(21,132)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	09/29/2026	8,303	2,989,780	360.07	107,445			64,711		137,943			(37,239)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	09/29/2026	20,015	7,360,171	367.73	201,152			121,149		241,002			(69,718)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	09/24/2025	7,746	2,879,945	371.78	45,471			17,632		54,521			(24,260)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	09/29/2026	7,600	2,834,140	372.92	63,763			38,403		71,724			(22,100)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	09/26/2025	20,868	7,670,352	367.56	150,252			58,528		197,350			(79,930)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	09/30/2026	7,843	2,849,896	363.35	91,297			55,020		114,173			(31,613)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	09/26/2025	12,604	4,705,858	373.37	68,438			26,659		78,961			(36,408)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	10/01/2026	6,905	2,486,661	360.12	89,214			53,798		114,524			(30,862)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	09/30/2025	11,304	4,180,147	369.81	73,473			28,879		92,325			(38,860)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	10/01/2026	13,954	5,192,868	372.14	120,424			72,618		136,931			(41,659)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	10/01/2025	10,009	3,721,676	371.83	59,054			23,264		70,931			(31,188)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	10/02/2026	18,843	6,734,161	357.38	265,500			160,202		347,096			(91,759)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	10/02/2025	7,913	2,897,026	366.13	61,243			24,180		82,436			(32,298)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	10/02/2026	29,417	10,740,909	365.13	323,289			195,073		397,423			(111,732)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	10/03/2025	8,621	3,144,423	364.72	71,127			28,144		97,962			(37,457)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	10/02/2026	17,109	6,307,174	368.65	166,811			100,654		197,858			(57,651)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	09/23/2026	8,594	3,202,050	372.61	72,616			43,569		82,022			(25,312)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	09/24/2026	11,197	4,182,598	373.54	91,481			54,923		102,126			(31,857)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	10/23/2026	27,288	7,492,281	274.56	214,536			130,984		265,037			(72,637)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	10/27/2026	11,774	3,227,015	274.09	95,054			58,171		117,933			(32,064)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	10/30/2026	46,322	12,616,723	272.37	409,286			250,914		515,282			(137,683)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	10/30/2026	77,551	21,331,885	275.07	594,977			364,752		730,855			(200,149)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	10/30/2025	9,996	2,719,693	272.07	77,945			32,558		102,339			(39,458)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	11/02/2026	11,104	3,038,710	273.66	91,873			56,421		114,407			(30,821)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	10/31/2025	9,542	2,608,172	273.35	68,673			28,740		88,409			(34,716)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	11/02/2026	17,701	4,888,911	276.2	127,910			78,551		155,254			(42,910)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	10/31/2025	5,788	1,607,093	277.66	31,235			13,072		36,653			(15,790)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	10/23/2026	15,882	4,320,930	272.06	142,238			86,843		179,651			(48,158)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	10/30/2026	12,195	4,319,845	354.23	190,730			117,035		252,710			(64,220)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	10/30/2026	10,565	3,784,836	358.23	146,436			89,856		189,626			(49,306)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	11/02/2026	7,238	2,589,449	357.76	101,910			62,642		132,298			(34,219)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	11/02/2026	7,806	2,823,069	361.67	97,258			59,783		122,881			(32,657)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	11/03/2026	4,899	1,758,816	359.03	66,330			40,795		85,418			(22,252)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	11/03/2026	7,749	2,812,207	362.93	92,828			57,092		116,028			(31,141)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	10/30/2025	3,623	1,286,972	355.26	45,210			18,911		67,818			(22,918)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	10/31/2025	5,086	1,809,749	355.81	62,154			26,048		92,928			(31,464)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	11/03/2025	4,772	1,734,878	363.53	42,521			17,922		59,304			(21,436)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	11/04/2025	451	163,782	363.21	4,076			1,721		5,707			(2,052)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	10/23/2026	2,865	1,017,429	355.1	43,551			26,614		57,537			(14,759)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	10/23/2026	14,291	5,128,826	358.88	193,646			118,339		249,935			(65,624)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/06/2023	10/30/2025	289	1,244,421	4,313.12	181,534			75,932		502,953			(92,024)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/06/2023	11/04/2025	226	1,006,889	4,445.82	124,494			52,572		368,114			(62,675)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/06/2023	10/23/2026	467	2,001,325	4,289.81	378,174			231,106		911,892			(128,159)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/06/2023	10/23/2026	366	1,668,352	4,556.72	240,474			146,956		634,560			(81,494)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/06/2023	10/26/2026	295	1,267,788	4,294.53	238,601			146,068		576,433			(80,635)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/06/2023	10/30/2026	709	2,952,516	4,164.75	631,132			387,272		1,462,693			(212,506)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/06/2023	10/30/2026	654	2,949,070	4,511.42	448,072			274,944		1,159,731			(150,869)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/06/2023	11/03/2026	644	2,795,930	4,342.99	504,382			310,211		1,233,553			(169,206)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/06/2023	11/03/2026	339	1,593,789	4,705.33	197,115			121,232		548,263			(66,126)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2023	10/31/2025	14,600	1,475,792	101.08	37,362			15,701		41,145			(18,966)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2023	10/31/2025	14,198	1,444,399	101.73	32,670			13,730		34,440			(16,584)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2023	11/06/2025	7,746	790,138	102.01	17,056			7,249		17,643			(8,587)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2023	10/23/2026	20,247	2,035,473	100.53	62,322			38,156		70,529			(21,159)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2023	10/23/2026	39,468	3,999,696	101.34	109,090			66,790		120,330			(37,038)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2023	10/30/2026	29,109	2,934,496	100.81	86,483			53,165		97,042			(29,173)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2023	10/30/2026	28,828	2,910,492	100.96	83,976			51,624		93,780			(28,328)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2023	10/30/2026	29,988	3,049,730	101.7	79,077			48,612		86,155			(26,675)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2023	11/02/2026	117,670	11,932,945	101.41	323,005			198,909		355,525			(108,658)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2023	11/02/2026	121,065	12,378,940	102.25	296,368			182,506		316,377			(99,697)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2023	11/06/2026	54,097	5,497,299	101.62	144,492			89,183		157,872			(48,429)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2023	11/06/2026	71,428	7,318,543	102.46	169,999			104,926		180,032			(56,978)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/07/2023	10/31/2025	3,428	1,247,522	363.97	38,940			16,364		128,807			(19,767)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/07/2023	11/06/2025	1,979	741,894	374.8	14,158			6,017		54,853			(7,127)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/07/2023	10/23/2026	3,106	1,123,174	361.57	44,430			27,202		121,807			(15,085)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	11/07/2023	10/23/2026	6,900	2,523,458	365.71	86,185			52,766		246,705			(29,261)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	11/07/2023	10/30/2026	6,191	2,243,644	362.42	86,349			53,083		238,267			(29,128)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	11/07/2023	10/30/2026	6,589	2,414,279	366.43	80,544			49,514		231,682			(27,170)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	11/07/2023	11/02/2026	10,167	3,703,565	364.29	133,575			82,257		375,474			(44,934)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	11/07/2023	11/02/2026	18,759	6,912,232	368.47	214,253			131,939		628,837			(72,074)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	11/07/2023	11/06/2026	3,433	1,258,897	366.74	41,640			25,701		119,844			(13,956)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	11/07/2023	11/06/2026	7,949	2,938,958	369.75	87,016			53,708		258,308			(29,165)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2023	11/07/2025	4,162	1,500,769	360.63	41,324			17,670		60,466			(20,861)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2023	11/07/2025	1,172	433,855	370.3	7,569			3,236		9,688			(3,821)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2023	11/03/2026	2,810	1,014,517	361.02	35,295			21,808		45,396			(11,895)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2023	11/06/2026	20,194	7,237,496	358.39	275,655			170,607		360,822			(92,644)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2023	11/06/2026	21,548	7,808,095	362.35	259,659			160,707		330,500			(87,268)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/09/2023	11/03/2026	49,507	13,655,931	275.84	340,440			210,345		444,714			(114,734)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/09/2023	11/06/2026	99,208	27,233,476	274.51	734,615			454,666		970,717			(246,896)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/09/2023	11/06/2026	24,245	6,703,834	276.5	160,913			99,591		208,772			(54,081)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/09/2023	11/03/2025	6,982	1,910,619	273.63	45,606			19,356		63,350			(23,151)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/09/2023	11/07/2025	15,574	4,285,162	275.14	92,174			39,412		124,779			(46,532)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/09/2023	11/07/2025	2,172	604,786	278.39	10,231			4,374		12,897			(5,165)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/09/2023	10/23/2026	3,452	944,004	273.45	26,921			16,528		35,924			(9,166)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/09/2023	10/30/2026	3,602	982,730	272.81	29,132			17,958		39,036			(9,854)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	10/24/2025	11,293	2,518,177	222.99	81,421			33,945		222,306			(41,972)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	10/27/2025	9,681	2,151,626	222.26	73,283			30,731		197,226			(37,618)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	10/30/2025	7,442	1,654,021	222.26	56,335			23,761		151,552			(28,797)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	10/31/2025	10,403	2,329,029	223.89	70,633			29,849		195,963			(36,056)				03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	11/07/2025	12,695	2,895,929	228.12	63,982			27,395		190,349			(32,344)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	10/06/2025	7,153	1,608,550	224.89	44,918			18,045		128,228			(23,757)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	10/10/2025	8,864	2,012,487	227.03	47,779			19,359		141,415			(25,125)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	10/13/2025	4,698	1,068,993	227.53	24,431			9,961		72,848			(12,792)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	10/16/2025	4,890	1,112,950	227.62	25,279			10,371		75,409			(13,180)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	10/17/2025	8,557	1,930,470	225.6	51,342			21,107		147,710			(26,730)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	10/17/2025	4,428	1,005,315	227.04	23,911			9,830		70,609			(12,449)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	10/23/2025	10,228	2,283,792	223.29	72,209			30,045		198,476			(37,276)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	10/02/2026	21,970	6,888,910	313.56	229,406			139,212		342,929			(79,736)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	10/02/2026	10,303	3,307,824	321.07	78,654			47,730		113,184			(27,339)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	10/05/2026	9,371	2,953,078	315.12	92,039			55,955		136,796			(31,900)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	10/06/2026	6,556	2,076,305	316.69	60,415			36,752		89,177			(20,920)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	10/07/2026	8,926	2,879,885	322.64	63,821			38,847		90,835			(22,078)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	10/08/2026	6,871	2,200,506	320.26	54,534			33,215		78,900			(18,847)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	10/09/2026	13,471	4,237,907	314.6	135,416			82,527		201,528			(46,757)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	09/22/2025	6,157	1,973,925	320.6	34,768			13,538		48,880			(18,768)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	09/26/2025	9,915	3,165,594	319.28	60,567			23,800		87,311			(32,503)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	10/03/2025	6,887	2,157,622	313.28	58,157			23,212		90,567			(30,893)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	10/09/2025	7,571	2,404,933	317.67	51,166			20,687		75,745			(26,945)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	09/18/2026	8,396	2,660,563	316.88	75,993			45,713		112,150			(26,770)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	09/18/2026	12,965	4,231,116	326.34	77,262			46,476		106,330			(27,216)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	09/21/2026	9,606	3,015,313	313.91	98,359			59,280		147,032			(34,548)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	09/21/2026	9,295	3,014,331	324.29	61,008			36,769		85,624			(21,429)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	09/22/2026	17,595	5,669,391	322.21	126,882			76,519		181,135			(44,524)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	09/23/2026	6,487	2,122,786	327.24	37,215			22,457		50,795			(13,047)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	09/25/2026	7,264	2,266,958	312.07	80,178			48,444		120,505			(28,055)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	09/25/2026	20,794	6,641,111	319.37	170,062			102,752		247,495			(59,505)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	09/25/2026	6,112	1,991,158	325.78	37,585			22,709		52,048			(13,151)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	09/28/2026	17,215	5,489,660	318.88	144,073			87,213		210,262			(50,268)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	09/29/2026	10,152	3,200,190	315.23	98,962			59,943		147,066			(34,495)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	09/30/2026	10,100	3,238,727	320.66	78,395			47,514		113,147			(27,300)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	10/01/2026	9,022	2,883,141	319.57	73,442			44,540		106,717			(25,551)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/10/2023	10/31/2025	119	502,812	4,227.09	83,104			35,119		216,806			(42,422)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2023	10/10/2025	8,030	2,952,261	367.67	55,003			22,318		76,461			(28,966)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2023	10/10/2025	677	253,350	374.33	3,337			1,354		4,038			(1,757)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2023	10/05/2026	10,013	3,576,050	357.14	136,878			83,294		186,242			(47,486)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2023	10/05/2026	20,394	7,483,444	366.94	202,106			122,988		255,049			(70,115)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2023	10/06/2026	16,999	6,095,843	358.61	222,001			135,177		299,271			(76,943)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2023	10/06/2026	18,227	6,716,629	368.49	171,338			104,328		212,795			(59,384)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2023	10/07/2026	5,387	1,937,995	359.74	67,879			41,357		90,840			(23,504)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2023	10/08/2026	5,082	1,825,802	359.26	65,051			39,658		87,300			(22,504)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2023	10/08/2026	16,295	6,051,337	371.36	138,671			84,540		166,687			(47,971)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2023	10/09/2026	23,921	8,631,961	360.85	291,121			177,586		386,324			(100,614)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2023	10/09/2026	38,915	14,342,241	368.55	365,804			223,144		453,649			(126,425)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2023	10/09/2026	8,314	3,113,096	374.42	63,356			38,648		73,344			(21,896)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2023	10/06/2025	6,769	2,463,896	364.01	54,692			22,003		80,388			(28,968)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/13/2023	10/08/2025	8,625	3,162,532	366.65	61,845			24,988		87,474			(32,663)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2023	11/10/2026	8,513	3,075,887	361.33	115,517			71,920		136,116			(38,824)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2023	11/13/2026	10,470	3,764,156	359.52	150,348			93,761		179,581			(50,392)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2023	11/13/2026	16,927	6,142,505	362.89	219,031			136,593		254,601			(73,411)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2023	11/12/2025	3,737	1,363,551	364.9	34,715			15,062		43,243			(17,501)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2023	11/14/2025	1,536	553,681	360.42	17,190			7,485		22,627			(8,642)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2023	10/23/2026	1,053	377,050	358.11	15,667			9,655		18,954			(5,354)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2023	11/09/2026	2,987	1,071,074	358.63	43,992			27,374		52,932			(14,799)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2023	11/09/2026	9,253	3,342,323	361.21	126,028			78,420		148,611			(42,395)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2023	11/10/2026	4,583	1,638,430	357.49	69,893			43,515		84,739			(23,490)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/14/2023	11/13/2025	21,977	2,248,464	102.31	50,767			22,066		46,780			(25,558)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/14/2023	11/02/2026	16,909	1,713,936	101.36	50,475			31,284		51,521			(17,089)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/14/2023	11/06/2026	75,776	7,691,235	101.5	222,250			138,061		225,683			(74,971)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/14/2023	11/06/2026	104,801	10,723,224	102.32	275,521			171,153		270,817			(92,941)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/14/2023	11/09/2026	15,451	1,567,551	101.45	45,644			28,401		46,455			(15,354)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/14/2023	11/09/2026	53,925	5,515,966	102.29	142,415			88,617		140,267			(47,908)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/14/2023	11/10/2026	40,978	4,167,066	101.69	117,320			73,042		118,328			(39,430)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/14/2023	11/10/2026	54,619	5,599,001	102.51	140,043			87,189		136,672			(47,067)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/14/2023	11/13/2026	42,978	4,372,972	101.75	122,142			76,171		122,916			(40,938)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/14/2023	11/13/2026	76,259	7,824,151	102.6	193,316			120,557		187,939			(64,793)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/14/2023	11/09/2026	5,653	2,088,806	369.5	68,460			42,599		184,888			(23,030)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/14/2023	11/10/2026	6,181	2,259,701	365.58	85,162			53,021		221,700			(28,622)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/14/2023	11/10/2026	10,078	3,726,397	369.76	121,033			75,354		327,541			(40,678)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/14/2023	11/13/2026	2,805	1,026,768	366.04	38,117			23,771		99,534			(12,775)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/14/2023	11/13/2026	14,801	5,471,804	369.7	178,318			111,204		481,679			(59,766)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/14/2023	11/07/2025	3,162	1,158,195	366.34	36,390			15,646		111,786			(18,473)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/14/2023	11/07/2025	2,454	919,092	374.51	20,023			8,609		68,636			(10,164)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/14/2023	11/13/2025	2,025	760,209	375.36	15,989			6,950		55,165			(8,050)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/14/2023	11/06/2026	10,794	3,942,316	365.22	150,256			93,339		390,274			(50,686)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/14/2023	11/06/2026	18,420	6,807,564	369.58	222,210			138,037		601,079			(74,958)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/14/2023	11/09/2026	2,605	958,124	367.83	33,343			20,748		88,667			(11,217)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/14/2023	11/07/2025	12,544	1,271,730	101.38	33,606			14,449		33,161			(17,059)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/14/2023	11/07/2025	11,160	1,140,225	102.17	26,315			11,315		24,466			(13,358)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2023	11/09/2026	33,937	9,307,641	274.26	285,932			177,919		337,645			(96,187)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2023	11/10/2026	35,932	9,879,753	274.96	291,989			181,789		342,278			(98,134)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2023	11/07/2025	6,684	1,828,227	273.52	50,495			21,711		61,282			(25,633)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2023	11/13/2026	86,953	23,965,856	275.62	683,368			426,166		794,844			(229,041)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2023	11/12/2025	4,383	1,227,981	280.16	21,258			9,224		21,858			(10,717)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2023	11/13/2025	6,582	1,812,214	275.34	44,407			19,302		52,019			(22,356)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2023	11/14/2025	2,238	616,428	275.48	14,972			6,519		17,483			(7,527)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2023	10/23/2026	1,602	438,998	274.05	13,567			8,361		16,064			(4,636)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2023	11/06/2026	6,028	1,655,853	274.68	49,644			30,839		58,360			(16,746)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/16/2023	11/14/2025	17,341	5,431,573	313.22	175,185			76,598		234,903			(88,438)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/16/2023	11/14/2025	18,695	6,749,376	361.03	209,568			91,632		266,948			(105,796)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/14/2025	718	3,558,555	4,953.17	257,151			112,592		849,536			(129,996)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2023	10/13/2026	8,135	2,924,987	359.57	119,173			73,355		138,274			(41,304)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2023	10/13/2026	14,271	5,241,431	367.27	163,978			100,933		176,520			(56,833)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2023	10/13/2026	6,350	2,361,527	371.87	62,552			38,502		63,606			(21,680)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2023	10/14/2026	7,346	2,683,567	365.3	89,991			55,425		99,009			(31,161)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2023	10/15/2026	12,804	4,755,714	371.42	128,169			78,985		131,140			(44,338)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2023	10/16/2026	11,396	4,100,437	359.82	165,809			102,241		191,947			(57,305)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2023	10/16/2026	15,788	5,792,654	366.9	183,773			113,318		198,699			(63,514)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2023	10/13/2025	4,266	1,565,256	366.91	37,072			15,290		42,758			(19,636)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2023	10/16/2026	16,704	6,149,960	368.17	186,585			115,052		198,746			(64,486)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2023	10/14/2025	3,665	1,361,154	371.43	25,982			10,738		27,226			(13,742)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2023	10/16/2026	3,118	1,160,629	372.29	30,334			18,704		30,655			(10,484)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2023	10/15/2025	3,389	1,252,889	369.66	26,098			10,808		28,479			(13,783)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2023	10/16/2026	4,490	1,683,383	374.95	39,823			24,556		38,762			(13,763)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2023	10/16/2025	5,220	1,909,052	365.69	47,976			19,909		56,526			(25,301)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2023	10/16/2025	4,559	1,698,651	372.57	30,684			12,733		31,308			(16,182)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2023	10/17/2025	5,752	2,083,375	362.18	61,377			25,522		76,236			(32,322)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2023	10/17/2025	3,961	1,468,390	370.71	29,114			12,106		31,059			(15,332)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2023	10/12/2026	11,244	4,057,887	360.89	158,092			97,253		181,491			(54,845)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2023	10/12/2026	10,299	3,799,297	368.9	112,053			68,931		118,370			(38,873)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2023	10/12/2026	3,602	1,346,472	373.83	33,137			20,385		32,789			(11,496)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/21/2023	11/14/2025	13,271	4,824,699	363.56	142,527			62,665		165,694			(72,351)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/21/2023	11/20/2025	4,121	1,514,148	367.41	37,873			16,827		41,416			(19,067)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/21/2023	11/13/2026	5,801	2,093,915	360.98	85,269			53,519		94,080			(28,764)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/21/2023	11/13/2026	7,197	2,626,512	364.95	93,704			58,813		99,520			(31,609)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/21/2023	11/16/2026	5,327	1,926,540	361.67	76,759			48,257		84,186			(25,822)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/21/2023	11/16/2026	7,589	2,774,848	365.65	96,757			60,829		102,051			(32,549)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/21/2023	11/17/2026	12,494	4,523,139	362.02	178,292			112,149		194,818			(59,922)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/21/2023	11/17/2026	7,892	2,887,821	365.93	99,830			62,795		104,922			(33,552)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/21/2023	11/20/2026	8,859	3,209,677	362.3	125,446			79,035		136,709			(42,045)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/21/2023	11/20/2026	7,383	2,703,828	366.23	92,581			58,330		97,014			(31,030)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2023	11/14/2025	10,087	2,787,571	276.34	66,288			29,267		73,057			(33,790)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2023	11/17/2025	5,552	1,542,207	277.77	33,234			14,750		35,331			(16,870)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2023	11/20/2025	9,598	2,664,043	277.56	58,394			26,051		62,447			(29,520)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2023	11/13/2026	42,511	11,739,076	276.14	336,374			211,711		375,766			(113,783)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2023	11/16/2026	43,444	12,004,875	276.33	340,676			214,767		379,784			(114,919)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2023	11/17/2026	43,486	12,033,346	276.72	334,121			210,749		370,690			(112,604)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2023	11/20/2026	35,642	9,862,211	276.7	274,446			173,387		304,514			(92,238)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/20/2023	11/13/2026	177,350	18,242,270	102.86	446,036			279,955		417,002			(150,460)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/20/2023	11/16/2026	29,906	3,044,998	101.82	86,547			54,410		84,604			(29,114)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/20/2023	11/16/2026	44,969	4,616,943	102.67	116,154			73,023		109,590			(39,074)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/20/2023	11/17/2026	55,564	5,672,518	102.09	155,190			97,617		150,087			(52,158)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/20/2023	11/17/2026	48,190	4,959,725	102.92	120,331			75,690		112,287			(40,442)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/20/2023	11/14/2025	9,859	1,006,936	102.13	24,175			10,629		21,950			(12,272)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/20/2023	11/17/2025	7,053	724,341	102.7	15,770			6,970		13,667			(7,972)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/20/2023	09/25/2026	1,518	155,805	102.62	3,887			2,371		3,655			(1,373)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/20/2023	11/13/2026	113,083	11,528,852	101.95	321,496			201,787		312,497			(108,449)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/20/2023	11/16/2026	6,277	2,335,771	372.13	70,695			44,444		192,435			(23,782)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/20/2023	11/17/2026	4,120	1,517,788	368.37	52,668			33,129		138,490			(17,701)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/20/2023	11/17/2026	5,142	1,915,613	372.57	57,068			35,897		155,902			(19,180)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/20/2023	11/14/2025	3,713	1,373,056	369.8	37,789			16,615		119,486			(19,183)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/20/2023	11/19/2025	1,605	602,157	375.19	13,011			5,771		43,985			(6,559)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/20/2023	09/25/2026	299	110,390	369.26	3,634			2,217		9,820			(1,284)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/20/2023	11/13/2026	11,824	4,345,106	367.49	155,339			97,499		405,651			(52,400)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/20/2023	11/13/2026	6,200	2,301,873	371.25	71,869			45,108		194,248			(24,243)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/20/2023	11/13/2026	12,828	4,773,150	372.1	144,439			90,657		393,420			(48,723)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/20/2023	11/16/2026	3,389	1,246,794	367.85	44,056			27,697		115,333			(14,820)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	10/30/2025	7,183	1,299,440	180.91	54,230			54,230		64,737							03
NOV 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/06/2025	5,185	949,106	183.06	33,649			33,649		38,306							03
NOV 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/21/2025	11,427	2,120,339	185.55	61,936			61,936		65,738							03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/27/2023	11/20/2026	76,423	21,186,078	277.22	580,538			367,443		630,846			(195,471)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/27/2023	11/24/2026	38,771	10,757,828	277.47	291,041			184,601		315,292			(97,636)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/27/2023	11/21/2025	10,298	2,846,275	276.38	68,974			30,910		74,691			(34,916)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/27/2023	11/21/2025	3,671	1,043,155	284.13	14,236			6,380		11,881			(7,207)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/27/2023	11/24/2025	3,739	1,034,821	276.79	24,426			11,002		26,198			(12,314)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/27/2023	11/26/2025	794	226,123	284.79	2,943			1,330		2,396			(1,480)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/19/2026	6,972	2,563,902	367.73	86,456			53,809		84,731			(30,022)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/20/2026	13,103	4,656,084	355.35	235,851			146,876		260,737			(81,821)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/20/2026	15,715	5,702,195	362.85	226,925			141,317		235,044			(78,725)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/20/2026	8,630	3,188,687	369.51	101,138			62,983		96,858			(35,087)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/21/2026	9,315	3,339,316	358.5	153,227			95,476		165,217			(53,107)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/21/2026	7,757	2,856,453	368.26	94,631			58,965		92,154			(32,798)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/22/2026	6,486	2,376,430	366.4	83,992			52,366		83,632			(29,083)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/23/2026	16,001	5,676,696	354.78	292,811			182,661		324,954			(101,294)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/23/2026	15,045	5,448,940	362.18	221,911			138,432		231,359			(76,767)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/20/2025	10,342	3,747,589	362.38	121,824			51,555		135,819			(64,620)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/23/2026	9,079	3,310,236	364.6	124,384			77,593		126,433			(43,029)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/22/2025	9,329	3,417,363	366.3	93,667			39,795		97,855			(49,541)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/23/2026	6,616	2,443,270	369.32	78,064			48,698		74,995			(27,005)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/23/2025	8,712	3,147,544	361.29	107,244			45,652		121,485			(56,640)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/26/2026	10,681	3,769,849	352.96	205,817			128,611		231,109			(70,998)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/24/2025	7,051	2,528,780	358.62	96,322			41,083		112,692			(50,798)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/26/2026	11,394	4,107,235	360.47	177,178			110,716		187,656			(61,119)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/24/2025	7,589	2,750,673	362.46	89,245			38,064		99,429			(47,066)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/26/2026	10,516	3,834,673	364.66	143,961			89,958		146,262			(49,660)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/27/2026	13,054	4,672,780	357.95	218,529			136,632		236,654			(75,312)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/27/2025	7,578	2,742,251	361.85	91,472			39,240		102,803			(48,032)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/27/2026	12,618	4,624,611	366.5	163,281			102,089		162,375			(56,272)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/19/2026	8,185	2,920,230	356.77	141,440			88,031		154,734			(49,115)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/19/2026	7,346	2,677,420	364.49	100,856			62,772		102,640			(35,022)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	11/21/2025	3,716	1,348,690	362.91	43,630			19,579		48,256			(22,117)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	11/21/2025	7,664	2,805,251	366.01	79,403			35,633		83,733			(40,252)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	11/24/2025	3,622	1,340,376	370.1	31,690			14,293		30,924			(15,998)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	11/26/2025	2,596	948,016	365.12	27,990			12,667		29,950			(14,091)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	11/20/2026	4,830	1,753,308	362.97	70,283			44,526		72,580			(23,687)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	11/20/2026	15,834	5,809,882	366.93	204,097			129,299		201,962			(68,784)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	11/24/2026	7,453	2,697,312	361.91	112,093			71,164		116,934			(37,639)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	11/24/2026	6,017	2,201,148	365.83	80,385			51,034		80,537			(26,992)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	11/27/2026	4,810	1,744,876	362.73	70,665			44,933		73,128			(23,663)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	11/27/2026	5,639	2,067,750	366.69	73,419			46,685		72,870			(24,585)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/27/2023	11/20/2025	10,304	1,055,109	102.4	24,647			11,041		21,580			(12,511)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/27/2023	11/21/2025	24,655	2,520,442	102.23	60,650			27,217		53,874			(30,745)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/27/2023	11/21/2025	7,912	814,202	102.91	17,398			7,807		14,584			(8,820)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/27/2023	10/26/2026	6,681	672,563	100.67	22,688			14,177		22,771			(7,826)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/27/2023	11/20/2026	128,303	13,115,083	102.22	358,221			226,939		339,061			(120,726)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/27/2023	11/20/2026	244,822	25,233,807	103.07	609,362			386,042		555,602			(205,365)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/27/2023	11/24/2026	55,328	5,658,905	102.28	153,368			97,368		144,896			(51,498)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/27/2023	11/24/2026	27,396	2,825,034	103.12	67,777			43,029		61,718			(22,758)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2023	11/25/2026	3,127	1,152,294	368.47	41,388			26,314		104,846			(13,897)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2023	11/25/2026	7,411	2,761,917	372.68	85,271			54,214		224,121			(28,632)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2023	11/21/2025	4,803	1,772,898	369.1	52,472			23,580		157,622			(26,636)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2023	11/26/2025	3,469	1,297,689	374.06	30,900			14,003		98,506			(15,578)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2023	11/20/2026	9,102	3,352,193	368.3	120,825			76,615		306,388			(40,757)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2023	11/20/2026	27,194	10,133,170	372.62	312,602			198,221		823,501			(105,449)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	11/28/2023	11/24/2026	4,110	1,514,877	368.55	54,200			34,441		137,572			(18,216)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	11/28/2023	11/24/2026	5,145	1,917,970	372.81	58,858			37,401		155,096			(19,781)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/16/2026	9,103	2,829,628	310.83	129,304			80,722		160,097			(45,244)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/16/2026	11,044	3,504,782	317.35	122,989			76,780		146,415			(43,035)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/16/2026	10,225	3,310,873	323.79	87,788			54,805		98,633			(30,717)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/19/2026	10,152	3,191,699	314.38	126,815			79,305		154,036			(44,246)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/20/2026	9,950	3,116,137	313.19	129,941			81,306		158,940			(45,294)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/22/2026	8,252	2,637,527	319.61	84,352			52,840		98,646			(29,347)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/23/2026	13,264	4,116,064	310.31	192,423			120,607		238,725			(66,882)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/23/2026	12,002	3,805,578	317.09	135,478			84,915		161,599			(47,089)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/26/2026	11,525	3,622,397	314.32	144,679			90,835		175,822			(50,144)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/26/2026	7,682	2,440,833	317.72	84,747			53,208		100,656			(29,373)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/27/2026	9,263	2,875,340	310.42	134,022			84,192		166,219			(46,407)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/27/2026	8,533	2,726,155	319.48	87,892			55,213		102,962			(30,434)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/28/2026	10,848	3,440,044	317.11	122,635			77,082		146,329			(42,424)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/30/2026	12,759	4,019,279	315.01	156,354			98,385		189,183			(53,986)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/16/2025	8,035	2,558,468	318.4	68,082			28,792		77,049			(36,590)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/22/2025	9,150	2,912,392	318.28	78,380			33,543		89,043			(41,757)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/29/2025	12,169	3,814,875	313.49	131,691			57,117		160,765			(69,451)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/30/2025	4,701	1,477,634	314.33	48,968			21,278		59,154			(25,788)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/09/2026	10,752	3,339,145	310.55	153,901			95,688		190,815			(54,213)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/09/2026	12,261	3,888,859	317.17	137,063			85,219		163,328			(48,282)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/13/2026	9,191	2,902,322	315.79	108,545			67,646		130,671			(38,090)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/13/2026	11,210	3,612,277	322.25	102,428			63,834		116,881			(35,943)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/15/2026	12,723	4,070,329	319.93	127,900			79,800		149,118			(44,796)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	11/30/2026	33,898	9,464,052	279.19	258,788			165,567		245,812			(86,816)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	11/28/2025	19,719	5,451,254	276.45	148,819			68,037		142,831			(75,232)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	11/28/2025	8,837	2,459,864	278.37	59,008			26,977		53,630			(29,830)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	11/20/2026	1,767	486,319	275.17	16,545			10,530		16,663			(5,602)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	11/27/2026	68,410	18,870,308	275.84	620,669			396,475		619,556			(208,791)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	11/27/2026	58,770	16,359,905	278.37	468,056			298,988		450,245			(157,453)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	11/30/2026	18,408	5,091,845	276.61	160,764			102,854		158,832			(53,932)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	10/29/2026	6,680	2,424,643	362.99	96,721			60,885		99,600			(33,459)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	10/29/2026	5,362	1,967,862	367.02	68,523			43,134		67,502			(23,705)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	10/30/2026	16,735	5,905,452	352.89	324,817			204,583		363,049			(112,260)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	10/30/2026	22,007	7,911,788	359.52	353,645			222,740		376,227			(122,223)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	10/30/2026	6,797	2,468,304	363.13	98,085			61,778		100,813			(33,899)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	10/30/2026	5,689	2,076,265	364.98	77,537			48,836		78,167			(26,798)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	10/30/2026	5,792	2,129,614	367.67	72,576			45,711		70,911			(25,083)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	11/02/2026	4,106	1,467,395	357.34	70,384			44,404		76,226			(24,257)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	11/02/2026	8,643	3,158,418	365.44	116,332			73,392		116,638			(40,092)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	11/02/2026	11,771	4,352,956	369.81	137,954			87,033		131,192			(47,543)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	10/28/2025	5,257	1,900,779	361.58	64,397			27,918		72,379			(34,060)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	11/02/2026	6,044	2,249,439	372.2	65,453			41,293		60,307			(22,557)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	10/29/2025	5,883	2,118,507	360.09	76,424			33,194		87,556			(40,362)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	10/30/2025	6,659	2,401,883	360.7	84,502			36,772		96,071			(44,565)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	10/31/2025	6,591	2,362,616	358.45	91,222			39,770		106,460			(48,039)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	10/31/2025	6,228	2,262,910	363.32	71,253			31,064		78,147			(37,523)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	10/31/2025	3,726	1,365,809	366.6	37,256			16,243		38,654			(19,620)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	10/28/2026	4,421	1,561,502	353.19	85,063			53,516		94,943			(29,454)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	10/28/2026	10,892	3,977,264	365.16	147,584			92,851		148,456			(51,103)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	12/01/2026	5,103	1,880,976	368.62	62,917			40,311		60,805			(21,107)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	12/01/2026	4,393	1,626,459	370.28	51,348			32,899		48,637			(17,226)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	12/02/2025	4,457	1,648,228	369.8	39,846			18,361		39,116			(20,060)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	11/27/2026	6,930	2,525,496	364.43	97,089			62,076		98,383			(32,691)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	11/27/2026	4,489	1,642,004	365.77	60,379			38,605		60,301			(20,330)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	11/27/2026	14,391	5,303,634	368.55	177,435			113,448		171,656			(59,744)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	11/30/2026	4,585	1,675,686	365.5	62,259			39,869		62,362			(20,905)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/04/2023	11/30/2026	7,382	2,721,788	368.7	90,726			58,098		87,619			(30,464)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/01/2023	11/26/2025	20,638	2,108,015	102.14	50,895			23,224		46,263			(25,836)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/01/2023	11/28/2025	10,954	1,120,558	102.3	26,333			12,055		23,666			(13,330)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/01/2023	11/28/2025	17,665	1,819,269	102.99	37,873			17,339		32,131			(19,172)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/01/2023	11/20/2026	5,389	547,504	101.59	16,184			10,310		15,868			(5,485)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/01/2023	11/24/2026	9,268	949,373	102.44	24,874			15,879		23,598			(8,399)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/01/2023	11/27/2026	80,025	8,185,795	102.29	219,430			140,298		209,398			(73,883)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/01/2023	11/27/2026	121,666	12,545,004	103.11	298,204			190,664		274,925			(100,407)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/01/2023	11/30/2026	32,872	3,362,779	102.3	90,069			57,677		85,969			(30,243)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/01/2023	11/30/2026	107,338	11,070,845	103.14	262,334			167,990		241,585			(88,087)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	12/03/2025	101	466,945	4,604.07	59,302			27,408		152,172			(29,855)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/04/2023	11/30/2026	4,825	1,783,691	369.67	63,641			40,791		157,262			(21,389)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/04/2023	11/30/2026	9,573	3,579,572	373.93	109,565			70,226		280,611			(36,823)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/04/2023	12/01/2026	3,037	1,127,787	371.3	37,988			24,361		95,139			(12,756)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/04/2023	12/01/2026	5,027	1,884,473	374.88	55,722			35,734		143,790			(18,710)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/04/2023	12/01/2025	3,413	1,273,083	373	33,271			15,328		100,143			(16,796)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/04/2023	12/02/2025	909	348,123	383.18	5,628			2,597		18,957			(2,837)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/04/2023	11/25/2026	7,898	2,912,887	368.83	106,931			68,361		262,522			(36,104)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/04/2023	11/25/2026	10,626	3,962,646	372.91	125,734			80,382		319,493			(42,453)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/06/2023	10/23/2026	286	1,320,673	4,624.53	207,768			130,597		479,110			(72,422)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/06/2023	10/28/2026	283	1,239,365	4,382.17	247,552			156,040		531,832			(85,881)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/06/2023	11/05/2026	688	3,252,476	4,730.53	461,071			291,910		1,099,415			(158,751)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/06/2023	10/03/2025	332	1,539,473	4,643.82	175,249			72,472		472,513			(96,453)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/06/2023	10/08/2025	284	1,331,633	4,689.84	143,023			59,771		393,922			(78,129)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/06/2023	10/13/2025	344	1,567,342	4,560.07	200,909			84,828		518,477			(108,937)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/06/2023	10/17/2025	303	1,414,331	4,660.53	159,832			68,028		430,796			(86,154)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/06/2023	10/24/2025	280	1,248,087	4,463.67	182,980			78,953		448,060			(97,625)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/06/2023	10/30/2025	360	1,611,627	4,473.51	234,331			102,266		575,322			(123,938)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/06/2023	11/05/2025	277	1,311,700	4,731.28	137,442			60,648		379,754			(72,068)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/06/2023	10/02/2026	307	1,401,034	4,562.29	231,377			143,683		527,313			(82,297)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/06/2023	10/09/2026	480	2,276,675	4,747.92	310,790			193,794		752,593			(109,796)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/06/2023	10/15/2026	330	1,560,734	4,736.1	217,048			135,811		521,508			(76,238)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/06/2023	10/19/2026	277	1,313,258	4,737.07	183,149			114,862		439,253			(64,085)				03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/05/2023	11/13/2025	5,747	1,312,985	228.46	40,632			18,187		84,492			(21,064)				03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/05/2023	11/20/2025	14,455	3,337,892	230.91	86,588			39,226		182,486			(44,448)				03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/05/2023	11/21/2025	17,989	4,169,355	231.77	101,639			46,122		214,456			(52,101)				03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/05/2023	11/24/2025	6,160	1,424,061	231.19	36,219			16,518		76,410			(18,488)				03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/05/2023	11/28/2025	8,762	2,033,252	232.05	48,542			22,285		102,643			(24,641)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/05/2023	12/01/2025	15,207	3,562,963	234.3	71,624			33,042		151,807			(36,208)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/05/2023	12/04/2025	9,473	2,206,526	232.92	49,451			22,923		104,626			(24,895)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	11/14/2025	854	3,929,923	4,600.06	507,483			228,512		1,274,683			(263,834)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	11/21/2025	703	3,341,860	4,754.66	352,484			160,626		955,816			(181,448)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	12/04/2025	775	3,692,892	4,763.24	389,855			181,465		1,055,029			(197,081)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	12/05/2025	266	1,247,259	4,696.89	144,281			67,265		376,939			(72,837)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	11/06/2026	755	3,296,369	4,365.82	689,238			437,838		1,433,186			(237,758)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	11/10/2026	671	3,070,521	4,577.47	524,538			333,931		1,157,997			(180,264)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	11/13/2026	609	2,833,758	4,653.21	448,899			286,236		1,014,557			(153,836)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	11/17/2026	952	4,535,224	4,761.44	643,674			411,303		1,506,268			(219,762)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	11/20/2026	616	2,792,370	4,536.53	498,536			319,063		1,086,212			(169,734)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	11/24/2026	608	2,815,081	4,628.24	460,042			295,041		1,029,396			(156,048)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	11/27/2026	602	2,818,713	4,681.47	437,016			280,708		993,990			(147,826)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	11/30/2026	878	4,262,808	4,856.96	550,299			354,017		1,327,750			(185,631)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	12/04/2026	1,229	5,614,006	4,568.69	978,027			630,463		2,145,354			(328,703)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	12/04/2026	755	3,716,516	4,924.69	446,644			287,919		1,102,903			(150,112)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2023	12/05/2025	4,071	1,129,099	277.33	28,133			13,116		27,391			(14,202)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2023	12/05/2025	3,103	866,639	279.27	18,899			8,811		17,379			(9,541)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2023	12/01/2026	16,552	4,597,545	277.76	131,921			84,911		132,414			(44,460)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2023	12/01/2026	17,599	4,933,285	280.31	122,316			78,728		117,977			(41,222)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2023	12/04/2026	52,364	14,538,388	277.64	420,484			271,056		422,718			(141,320)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2023	12/04/2026	67,863	19,007,829	280.09	477,758			307,976		462,755			(160,569)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2023	12/04/2025	3,845	1,070,163	278.31	24,917			11,598		23,600			(12,596)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2023	12/04/2025	4,031	1,131,462	280.67	22,293			10,377		19,583			(11,270)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/07/2023	12/05/2025	31,613	3,240,031	102.49	73,216			34,181		65,604			(37,013)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/07/2023	12/01/2026	32,062	3,283,778	102.42	85,830			55,295		82,136			(28,953)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/07/2023	12/01/2026	72,990	7,534,742	103.23	174,884			112,667		161,659			(58,993)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/07/2023	12/04/2026	204,885	20,926,920	102.14	569,784			367,637		551,505			(191,674)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/07/2023	12/04/2026	192,743	19,842,910	102.95	480,316			309,910		449,709			(161,577)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	12/10/2025	999	376,687	377.14	6,472			3,049		5,374			(3,254)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	12/04/2026	16,858	6,155,090	365.11	231,969			149,809		233,319			(78,105)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	12/04/2026	28,792	10,628,836	369.16	349,246			225,548		335,459			(117,594)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	12/07/2026	4,542	1,657,800	364.97	62,820			40,631		63,308			(21,094)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	12/07/2026	4,677	1,725,421	368.95	57,194			36,993		55,079			(19,205)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	12/08/2026	5,533	2,028,973	366.71	72,592			46,975		71,766			(24,353)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	12/08/2026	3,293	1,213,684	368.52	40,838			26,427		39,539			(13,700)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	12/05/2025	4,674	1,708,190	365.5	50,054			23,400		53,101			(25,339)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	12/08/2025	3,434	1,257,223	366.07	35,992			16,905		37,872			(18,145)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	12/08/2025	3,375	1,246,070	369.16	31,121			14,618		31,008			(15,689)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	11/06/2026	4,122	1,529,611	371.1	46,371			29,513		43,387			(16,026)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	11/06/2026	4,472	1,670,344	373.54	46,416			29,541		41,957			(16,042)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	11/09/2026	4,491	1,604,166	357.23	77,373			49,323		83,802			(26,665)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	11/09/2026	8,257	3,012,485	364.86	113,445			72,319		114,461			(39,097)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	11/09/2026	3,879	1,430,586	368.78	47,094			30,021		45,438			(16,230)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	11/09/2026	3,371	1,247,708	370.13	39,205			24,992		37,163			(13,511)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	11/09/2026	3,679	1,368,741	372.08	40,134			25,584		37,066			(13,831)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	11/04/2026	6,001	2,218,681	369.71	70,573			44,868		67,258			(24,437)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	11/04/2026	5,494	2,050,876	373.31	57,410			36,499		52,064			(19,879)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	11/05/2026	3,190	1,166,883	365.81	42,457			27,007		42,420			(14,687)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	11/05/2026	4,262	1,580,961	370.92	48,206			30,664		45,215			(16,676)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	11/06/2026	12,222	4,378,049	358.2	204,602			130,219		219,928			(70,712)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	11/06/2026	22,407	8,193,905	365.68	299,586			190,671		299,738			(103,540)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	11/06/2026	5,220	1,917,316	367.33	66,289			42,190		65,056			(22,910)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	11/04/2025	3,909	1,437,350	367.7	37,409			16,596		38,057			(19,786)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	11/06/2025	6,500	2,380,784	366.27	66,171			29,462		69,128			(34,897)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	11/07/2025	5,221	1,893,706	362.74	61,446			27,408		67,888			(32,359)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	11/07/2025	4,086	1,507,189	368.91	37,219			16,601		36,965			(19,600)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	11/03/2026	7,042	2,524,744	358.52	116,759			74,190		125,163			(40,467)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	11/03/2026	13,111	4,807,258	366.65	169,922			107,972		168,116			(58,894)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	11/03/2026	5,082	1,882,208	370.38	58,441			37,134		55,216			(20,255)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	11/03/2026	5,270	1,956,430	371.23	58,973			37,472		55,062			(20,439)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/11/2023	12/05/2025	3,633	1,348,080	371.1	40,646			19,028		112,685			(20,605)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/11/2023	12/08/2025	3,057	1,146,524	375.11	29,061			13,669		84,114			(14,671)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/11/2023	12/10/2025	423	162,660	384.74	2,621			1,237		8,338			(1,319)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/11/2023	12/04/2026	13,745	5,093,659	370.58	184,487			119,254		438,170			(62,175)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/11/2023	12/04/2026	28,029	10,502,190	374.69	328,492			212,340		805,737			(110,707)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/11/2023	12/07/2026	3,316	1,229,435	370.81	44,219			28,627		105,137			(14,862)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/11/2023	12/07/2026	3,418	1,282,269	375.11	39,549			25,604		97,245			(13,292)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/11/2023	12/08/2026	4,221	1,563,646	370.44	56,993			36,914		135,070			(19,137)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/11/2023	12/08/2026	2,949	1,105,350	374.78	34,519			22,358		84,631			(11,591)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2023	12/11/2026	50,282	14,037,835	279.18	442,988			287,618		366,735			(148,474)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2023	12/11/2026	17,507	4,920,131	281.04	140,230			91,047		111,944			(47,000)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2023	12/05/2025	4,436	1,236,866	278.8	34,160			16,014		26,007			(17,341)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2023	12/08/2025	7,740	2,157,218	278.72	59,983			28,252		45,864			(30,323)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2023	12/11/2025	12,724	3,564,124	280.1	90,598			42,869		66,052			(45,611)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2023	12/12/2025	7,449	2,084,339	279.8	54,083			25,630		39,888			(27,190)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2023	12/07/2026	39,396	10,948,936	277.92	369,534			239,450		312,585			(124,310)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2023	12/08/2026	21,989	6,117,022	278.18	203,622			132,009		171,521			(68,435)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/13/2023	12/08/2026	65,025	6,674,816	102.65	194,425			126,394		160,361			(65,524)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/13/2023	12/11/2026	201,072	20,668,175	102.79	590,749			384,611		484,136			(198,544)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/13/2023	12/05/2025	22,285	2,279,283	102.28	62,642			29,489		48,652			(31,932)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/13/2023	12/08/2025	13,262	1,358,174	102.41	36,577			17,299		28,137			(18,567)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/13/2023	12/11/2025	27,914	2,870,129	102.82	72,242			34,325		53,693			(36,520)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/13/2023	12/12/2025	4,332	445,033	102.74	11,362			5,407		8,507			(5,736)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/13/2023	12/07/2026	84,792	8,684,398	102.42	261,159			169,693		217,670			(88,096)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2023	12/11/2025	6,699	2,454,677	366.42	81,997			39,014		72,557			(41,509)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2023	12/12/2025	9,132	3,365,932	368.58	102,828			49,000		87,206			(51,982)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2023	12/12/2025	243	92,280	379.44	1,729			824		1,104			(874)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2023	11/03/2026	984	356,089	362	16,772			10,718		15,289			(5,846)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2023	12/11/2026	53,630	19,766,590	368.57	763,698			497,667		643,180			(256,906)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2023	12/14/2026	14,620	5,427,146	371.21	192,401			125,563		156,292			(64,545)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2023	12/15/2025	12,492	3,974,062	318.14	131,661			63,110		129,263			(66,375)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2023	12/15/2025	17,794	6,554,059	368.32	205,170			98,346		173,090			(103,433)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/15/2023	12/11/2025	4,183	1,564,825	374.08	46,452			22,132		118,838			(23,548)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/15/2023	12/12/2025	2,489	935,689	375.96	25,626			12,228		66,693			(12,972)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/15/2023	11/02/2026	913	335,355	367.42	14,666			9,376		31,368			(5,122)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/15/2023	12/11/2026	12,353	4,599,168	372.31	172,466			112,492		377,452			(58,070)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/15/2023	12/11/2026	21,953	8,262,321	376.36	268,694			175,257		604,440			(90,471)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/15/2023	12/14/2026	4,203	1,573,767	374.48	54,778			35,781		121,587			(18,393)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/15/2023	12/14/2026	6,974	2,641,492	378.79	78,774			51,456		179,943			(26,451)				03
DEC 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2023	12/15/2025	103	533,906	5,191.11	38,015			18,247		103,441			(19,191)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2023	12/12/2025	6,355	1,793,004	282.13	37,687			18,008		26,736			(19,104)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2023	12/18/2025	6,982	1,960,568	280.79	45,455			21,916		34,076			(22,852)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2023	11/16/2026	1,945	536,645	275.93	19,312			12,450		17,449			(6,662)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2023	12/11/2026	38,940	10,985,448	282.11	283,875			185,329		230,204			(95,671)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2023	12/14/2026	58,415	16,454,399	281.68	436,362			285,298		357,205			(146,656)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2023	12/15/2026	32,577	9,121,181	279.99	266,153			174,098		225,047			(89,369)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2023	12/18/2026	47,588	13,347,342	280.48	379,272			248,453		317,983			(127,002)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/18/2026	9,052	3,355,372	370.67	131,166			84,727		97,830			(45,204)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/14/2025	10,524	3,870,518	367.77	134,606			61,573		102,934			(71,090)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/19/2026	11,008	4,071,474	369.86	163,471			105,649		123,440			(56,284)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/18/2025	10,081	3,733,618	370.37	116,836			53,808		84,036			(61,352)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/19/2026	9,947	3,745,729	376.56	120,163			77,659		81,227			(41,373)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/20/2025	11,746	4,321,739	367.94	149,759			69,202		114,311			(78,414)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/20/2026	25,180	9,260,322	367.76	397,849			257,256		309,907			(136,854)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/20/2026	17,187	6,438,257	374.61	220,847			142,804		154,544			(75,968)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/20/2025	2,210	819,964	371.08	24,925			11,518		17,621			(13,051)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/10/2026	9,424	3,363,006	356.86	201,011			129,303		178,275			(69,801)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/10/2026	12,543	4,574,292	364.69	215,864			138,858		175,177			(74,959)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/10/2026	8,801	3,254,352	369.78	130,516			83,956		98,620			(45,321)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/11/2026	15,080	5,587,960	370.56	218,657			140,728		163,190			(75,856)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/12/2026	9,325	3,431,605	368.01	145,839			93,912		113,124			(50,547)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/13/2026	14,517	5,204,981	358.55	296,287			190,891		258,217			(102,593)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/13/2026	15,031	5,482,293	364.73	258,535			166,568		209,757			(89,521)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/13/2026	21,724	8,012,798	368.85	331,504			213,580		254,086			(114,788)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/16/2026	9,823	3,548,411	361.25	186,433			120,302		157,808			(64,372)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/16/2026	8,651	3,203,275	370.29	126,647			81,723		95,019			(43,729)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/16/2026	9,908	3,712,469	374.71	126,718			81,769		88,445			(43,754)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/17/2026	10,070	3,698,760	367.31	161,118			104,020		126,234			(55,579)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/11/2025	7,660	2,804,676	366.16	104,019			47,336		82,336			(55,175)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/17/2026	7,638	2,869,094	375.65	94,860			61,243		65,163			(32,723)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/13/2025	9,739	3,532,440	362.7	150,375			68,668		127,340			(79,533)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/19/2023	11/16/2026	6,014	613,474	102.01	19,605			12,651		16,466			(6,769)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/19/2023	12/11/2026	110,044	11,369,772	103.32	304,823			199,188		240,748			(102,825)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/19/2023	12/14/2026	81,917	8,477,626	103.49	221,996			145,277		173,964			(74,679)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/19/2023	12/15/2026	72,414	7,496,981	103.53	194,793			127,536		152,719			(65,467)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/19/2023	12/18/2026	147,065	15,203,533	103.38	404,428			265,174		319,214			(135,550)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/19/2023	12/15/2025	13,357	1,380,170	103.33	32,324			15,537		22,673			(16,340)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/19/2023	12/18/2025	29,654	3,058,799	103.15	73,838			35,650		52,866			(37,173)				03
NOV 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	11/24/2025	8,843	1,645,746	186.1	65,529			65,529		47,992							03
NOV 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	11/28/2025	11,032	2,067,234	187.39	74,795			74,795		51,778							03
DEC 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/08/2025	9,780	1,863,455	190.54	52,616			52,616		31,266							03
DEC 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/11/2025	5,974	1,120,873	187.64	40,023			40,023		27,575							03
DEC 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/19/2025	8,443	1,605,638	190.18	47,026			47,026		28,753							03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/22/2023	12/15/2025	2,701	997,542	369.27	33,335			16,134		24,815			(16,969)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/22/2023	12/18/2025	2,780	1,035,764	372.62	30,132			14,649		20,717			(15,275)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/22/2023	12/19/2025	2,584	956,438	370.2	30,822			15,006		22,496			(15,603)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/22/2023	12/19/2025	2,940	1,116,321	379.75	23,693			11,535		13,218			(11,994)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/22/2023	12/15/2026	6,351	2,339,849	368.41	99,778			65,629		76,848			(33,689)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/22/2023	12/15/2026	6,189	2,304,224	372.33	86,579			56,947		62,909			(29,233)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/22/2023	12/18/2026	6,051	2,231,182	368.71	94,340			62,141		72,358			(31,765)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/22/2023	12/18/2026	8,310	3,076,268	370.17	124,075			81,727		93,228			(41,777)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/22/2023	12/18/2026	10,481	3,907,062	372.76	144,854			95,414		104,616			(48,773)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/22/2023	12/18/2026	15,462	5,786,287	374.22	204,411			134,644		144,191			(68,827)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/22/2023	12/21/2026	2,951	1,093,423	370.51	43,677			28,811		32,666			(14,666)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/22/2023	12/21/2026	10,514	3,937,673	374.51	137,946			90,994		96,919			(46,320)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2023	12/22/2026	28,323	7,936,161	280.2	236,782			156,550		193,489			(79,580)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2023	12/24/2026	41,019	11,522,257	280.9	331,024			219,064		266,848			(111,049)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2023	12/19/2025	30,293	8,475,289	279.78	218,107			106,482		163,740			(110,717)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2023	12/22/2025	6,773	1,894,433	279.69	49,174			24,112		37,059			(24,859)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2023	12/26/2025	7,460	2,109,143	282.73	44,536			21,962		30,014			(22,390)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2023	12/18/2026	81,706	22,925,797	280.59	668,352			441,051		541,707			(225,453)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2023	12/21/2026	45,525	12,772,944	280.57	373,305			246,697		302,813			(125,579)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/24/2026	15,514	5,831,622	375.9	198,886			132,103		134,063			(66,783)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/20/2026	6,618	2,399,472	362.55	123,895			80,949		101,123			(42,946)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/20/2026	10,053	3,724,465	370.47	149,895			97,937		109,731			(51,958)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/20/2026	3,160	1,175,301	371.98	45,024			29,417		32,180			(15,607)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/23/2026	6,716	2,487,786	370.43	100,403			65,700		73,565			(34,704)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/23/2026	3,384	1,277,554	377.5	40,679			26,618		26,448			(14,060)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/24/2026	5,842	2,111,569	361.45	112,866			73,892		93,318			(38,975)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/24/2026	10,601	3,914,465	369.27	163,991			107,362		122,348			(56,629)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/24/2026	3,790	1,413,921	373.02	52,422			34,320		36,865			(18,102)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/24/2026	5,353	2,009,385	375.4	68,782			45,030		46,450			(23,751)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/25/2026	4,430	1,598,130	360.79	87,129			57,070		72,588			(30,059)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/25/2026	3,725	1,391,455	373.56	50,658			33,181		35,329			(17,477)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/27/2026	12,687	4,599,327	362.52	238,137			156,137		194,479			(82,000)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/21/2025	9,892	3,631,877	367.15	133,345			62,705		101,059			(70,640)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/27/2026	15,740	5,833,122	370.6	234,364			153,663		171,406			(80,701)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/21/2025	3,685	1,368,402	371.37	42,153			19,823		28,860			(22,331)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/27/2026	6,512	2,424,073	372.25	92,274			60,501		65,759			(31,774)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/27/2026	3,367	1,260,575	374.39	44,680			29,295		30,738			(15,385)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/24/2025	3,291	1,211,808	368.23	42,650			20,154		31,587			(22,496)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/27/2026	4,853	1,838,244	378.8	56,050			36,750		35,607			(19,300)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/25/2025	5,753	2,120,887	368.63	73,471			34,774		53,928			(38,697)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/26/2025	6,876	2,535,255	368.73	87,458			41,461		64,097			(45,997)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/26/2025	4,410	1,636,635	371.14	51,065			24,208		35,270			(26,857)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/28/2025	3,225	1,185,532	367.6	42,893			20,399		32,264			(22,494)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/28/2025	4,458	1,656,652	371.6	50,778			24,149		34,681			(26,630)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/26/2025	5,790	2,153,478	371.91	66,241			32,846		45,615			(33,395)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/26/2025	11,750	4,402,162	374.64	120,559			59,780		77,326			(60,779)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/26/2025	624	239,235	383.55	4,372			2,168		2,108			(2,204)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/22/2026	4,054	1,502,998	370.78	60,601			40,215		44,357			(20,387)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/22/2026	7,576	2,839,852	374.84	100,233			66,514		68,798			(33,719)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/24/2026	15,299	5,690,000	371.91	221,229			146,943		159,249			(74,286)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/27/2023	12/18/2025	3,397	1,279,627	376.69	37,310			18,290		88,993			(19,020)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/27/2023	12/19/2025	3,934	1,480,655	376.33	43,868			21,536		104,278			(22,332)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/27/2023	12/23/2025	3,769	1,430,982	379.72	36,694			18,118		89,384			(18,576)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/27/2023	12/15/2026	8,954	3,378,137	377.26	115,174			76,177		240,856			(38,997)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/27/2023	12/18/2026	37,448	14,128,937	377.29	481,782			319,108		1,006,593			(162,674)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/27/2023	12/21/2026	14,701	5,557,230	378.03	184,826			122,592		387,576			(62,234)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/27/2023	12/22/2026	7,483	2,819,878	376.86	97,776			64,884		203,574			(32,892)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/27/2023	12/23/2026	10,241	3,862,230	377.13	132,707			88,105		276,571			(44,602)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/27/2023	12/19/2025	24,699	2,551,120	103.29	63,105			30,980		42,534			(32,125)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/27/2023	12/23/2025	23,696	2,457,545	103.71	56,682			27,987		36,761			(28,695)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/27/2023	12/18/2026	211,602	21,953,731	103.75	577,886			382,762		428,896			(195,123)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/27/2023	12/21/2026	128,506	13,340,232	103.81	348,380			231,075		258,000			(117,305)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/27/2023	12/22/2026	89,357	9,265,445	103.69	246,179			163,363		183,552			(82,816)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/27/2023	12/23/2026	98,775	10,233,099	103.6	275,484			182,895		206,342			(92,589)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2024	09/19/2025	4,337	1,254,769	289.3	23,942			17,702		5,649			(6,240)				03
JUL 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/01/2024	07/11/2025	5,971	1,052,222	176.22	18,271			12,419		17,161			(5,852)				03
JUL 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/01/2024	07/25/2025	6,468	1,133,855	175.29	23,222			16,137		22,463			(7,085)				03
AUG 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/01/2024	08/18/2025	5,053	872,372	172.66	26,223			18,824		26,754			(7,398)				03
SEP 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/01/2024	09/05/2025	4,791	832,159	173.69	22,326			16,364		22,409			(5,963)				03
SEP 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/01/2024	09/30/2025	6,245	1,084,927	173.72	29,852			22,431		29,823			(7,422)				03
JUL 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/01/2024	07/17/2026	6,165	1,091,809	177.09	29,470			25,402		24,818			(4,068)				03
AUG 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/01/2024	08/12/2026	6,393	1,107,240	173.2	43,919			38,089		39,032			(5,830)				03
AUG 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/01/2024	08/28/2026	13,951	2,434,526	174.51	86,354			75,156		75,558			(11,199)				03
SEP 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/01/2024	09/10/2026	7,047	1,222,159	173.43	48,413			42,250		42,580			(6,163)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/01/2024	09/30/2026	7,617	1,341,118	176.06		42,581		37,310		35,965			(5,271)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2024	09/24/2027	9,894	3,758,034	379.82		149,601		137,330		84,323			(12,271)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2024	09/25/2026	5,927	2,267,425	382.56		63,834		55,954		33,426			(7,880)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2024	09/24/2027	16,219	6,228,165	384		216,688		198,914		115,255			(17,774)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2024	10/01/2026	2,673	1,018,337	381.03		30,681		26,925		16,534			(3,756)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2024	09/27/2027	5,673	2,171,145	382.7		78,915		72,459		42,786			(6,455)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2024	09/10/2027	2,995	1,131,904	377.93		47,591		43,636		27,441			(3,955)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2024	09/27/2027	7,349	2,900,384	394.66		70,257		64,510		31,655			(5,747)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2024	09/17/2027	11,704	4,466,007	381.59		167,597		153,760		92,081			(13,837)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2024	09/29/2027	8,111	3,147,299	388.04		95,950		88,116		48,135			(7,834)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2024	09/30/2027	7,657	2,910,166	380.08		115,157		105,763		64,745			(9,394)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2024	09/30/2027	6,029	2,316,215	384.17		80,368		73,812		42,683			(6,556)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2024	10/01/2027	11,535	4,412,484	382.53		161,490		148,328		87,833			(13,162)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2024	10/01/2027	6,639	2,627,139	395.7		61,479		56,469		27,245			(5,011)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2024	09/19/2025	6,723	2,557,980	380.47		56,139		41,864		22,732			(14,275)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2024	09/20/2027	9,353	3,561,355	380.78		137,299		125,995		76,355			(11,304)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2024	09/24/2025	6,815	2,594,244	380.65		56,771		42,539		23,015			(14,233)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2024	09/20/2027	8,026	3,157,043	393.35		79,779		73,211		36,655			(6,568)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2024	09/26/2025	12,490	4,772,343	382.08		96,176		72,200		37,121			(23,977)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2024	09/21/2027	6,999	2,720,515	388.68		80,843		74,193		40,072			(6,650)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2024	09/23/2027	7,888	2,988,674	378.87		122,586		112,521		69,941			(10,065)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2024	10/01/2025	8,660	3,310,955	382.33		66,249		49,961		25,557			(16,288)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2024	09/23/2027	6,755	2,596,143	384.32		89,371		82,033		47,292			(7,338)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2024	09/23/2026	7,463	2,843,364	380.98		85,380		74,811		45,934			(10,569)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	08/27/2025	337	1,943,084	5,771.48		139,506		101,536		151,991			(37,970)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	08/29/2025	183	1,052,498	5,765.85		76,895		56,094		83,484			(20,801)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	07/23/2026	339	2,047,399	6,045.41		165,928		143,451		187,454			(22,477)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	07/31/2026	376	2,195,995	5,841.19		232,112		201,047		260,756			(31,065)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	08/07/2026	270	1,526,494	5,658.5		198,926		172,580		223,076			(26,346)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	08/19/2026	267	1,560,628	5,852.94		165,511		143,976		186,686			(21,536)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	08/25/2026	275	1,670,210	6,063.35		138,251		120,418		156,304			(17,832)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	08/31/2026	164	994,698	6,064.12		82,858		72,263		93,739			(10,595)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	07/23/2027	619	3,618,716	5,849.28		515,319		470,443		584,371			(44,876)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	07/30/2027	323	1,805,002	5,589.28		321,403		293,604		362,094			(27,799)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	08/06/2027	517	2,918,922	5,649.38		497,046		454,346		560,757			(42,700)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	08/06/2027	388	2,281,898	5,880.12		319,541		292,090		362,618			(27,451)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	08/11/2027	328	1,915,587	5,837		279,019		255,164		316,924			(23,855)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	08/13/2027	355	2,094,246	5,895.3		290,586		265,790		330,236			(24,796)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	08/19/2027	354	2,139,793	6,048.2		259,576		237,553		296,821			(22,023)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	08/20/2027	489	2,903,048	5,938.89		389,560		356,540		443,396			(33,020)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	08/23/2027	291	1,794,689	6,160.12		196,614		179,996		225,779			(16,618)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	08/31/2027	870	5,285,042	6,075.11		631,088		578,150		723,297			(52,938)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	07/25/2025	364	2,056,030	5,641.46		174,178		121,451		187,185			(52,727)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	08/01/2025	351	1,973,690	5,624.17		173,489		122,192		187,533			(51,297)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	08/15/2025	556	3,083,584	5,547.71		311,537		223,516		338,387			(88,022)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/01/2024	09/24/2026	14,719	1,557,822	105.84		32,057		28,095		18,329			(3,963)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/01/2024	09/25/2026	15,267	1,604,983	105.13		37,419		32,800		22,233			(4,619)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/01/2024	09/25/2026	14,290	1,512,273	105.83		31,194		27,344		17,852			(3,851)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/01/2024	09/30/2026	12,944	1,365,597	105.5		29,927		26,258		17,476			(3,669)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/01/2024	09/30/2026	1,022	108,242	105.89		2,215		1,944		1,266			(272)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/01/2024	09/17/2027	7,303	767,254	105.06		20,580		18,881		13,263			(1,699)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/01/2024	09/22/2027	55,385	5,825,995	105.19		153,584		140,962		98,626			(12,621)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/01/2024	09/22/2027	35,824	3,796,629	105.98		89,166		81,838		55,671			(7,328)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/01/2024	09/24/2027	101,616	10,689,009	105.19		281,883		258,761		181,062			(23,122)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/01/2024	09/24/2027	100,576	10,659,002	105.98		250,534		229,983		156,416			(20,551)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/01/2024	09/27/2027	28,448	2,988,798	105.06		80,367		73,793		51,890			(6,574)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/01/2024	09/27/2027	24,057	2,546,637	105.86		60,984		55,995		38,268			(4,989)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/01/2024	09/22/2025	35,970	3,792,685	105.44		62,156		46,485		27,530			(15,671)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/01/2024	09/30/2027	49,221	5,171,629	105.07		139,000		127,660		89,717			(11,339)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/01/2024	09/30/2027	79,364	8,402,297	105.87		201,109		184,703		126,183			(16,406)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/01/2024	09/24/2025	28,596	3,020,545	105.63		47,383		35,504		20,561			(11,879)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/01/2024	09/25/2025	13,728	1,444,137	105.2		25,176		18,882		11,529			(6,294)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/01/2024	09/26/2025	50,969	5,360,402	105.17		94,242		70,747		43,371			(23,494)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/01/2024	09/26/2025	19,376	2,047,278	105.66		31,951		23,986		13,863			(7,965)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/01/2024	09/30/2025	25,345	2,666,824	105.22		46,534		35,061		21,428			(11,472)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/01/2024	09/30/2025	1,849	195,207	105.6		3,109		2,343		1,368			(767)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/01/2024	09/18/2026	19,131	2,011,667	105.15		46,566		40,761		27,581			(5,804)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	02/28/2025	3,813	1,252,385	328.49		29,509		11,886		4,121			(17,624)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	03/05/2027	3,877	1,293,086	333.5		46,334		41,801		25,012			(4,533)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	03/05/2025	7,898	2,601,006	329.32		57,577		24,345		7,622			(33,232)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	03/05/2027	4,546	1,525,504	335.55		50,100		45,198		26,136			(4,902)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	03/07/2025	4,456	1,463,865	328.52		34,890		15,019		5,372			(19,871)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	03/05/2027	3,622	1,233,776	340.65		32,234		29,081		15,391			(3,154)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	03/10/2025	3,481	1,161,665	333.71		17,196		7,593		1,165			(9,603)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	03/05/2027	5,542	1,898,212	342.52		45,499		41,047		20,963			(4,452)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	03/08/2027	6,514	2,162,994	332.07		82,463		74,422		45,574			(8,041)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	02/27/2026	6,228	2,067,086	331.91		61,843		51,373		26,720			(10,469)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	03/08/2027	3,308	1,128,725	341.19		28,848		26,035		13,657			(2,813)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	03/02/2026	5,762	1,926,849	334.43		50,299		41,834		20,248			(8,465)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	03/10/2027	8,347	2,820,112	337.85		83,973		75,804		42,248			(8,169)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	03/06/2026	5,530	1,849,038	334.36		48,665		40,538		19,722			(8,127)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	03/09/2026	665	224,570	337.74		4,881		4,070		1,787			(810)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	02/26/2027	4,625	1,504,590	325.34		74,735		67,364		45,353			(7,371)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	02/26/2027	5,172	1,716,702	331.91		65,532		59,069		36,159			(6,463)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/03/2024	02/26/2027	3,989	1,332,967	334.18		46,230		41,670		24,599			(4,559)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/03/2024	03/01/2027	9,344	3,136,348	335.64		102,321		92,264		53,224			(10,057)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/03/2024	03/02/2027	6,745	2,250,176	333.61		80,130		72,263		43,126			(7,867)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/03/2024	03/03/2027	4,448	1,492,977	335.64		48,752		43,971		25,391			(4,781)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/03/2024	02/26/2025	4,150	1,359,416	327.57		34,528		13,617		5,416			(20,911)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/03/2024	03/04/2027	5,689	1,946,931	342.24		47,217		42,592		21,870			(4,625)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/03/2024	03/05/2027	6,535	2,143,666	328.04		96,126		86,722		56,310			(9,405)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/03/2024	06/18/2026	2,952	1,117,532	378.56		33,506		28,851		18,816			(4,655)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/03/2024	06/17/2027	18,469	6,990,286	378.49		270,938		247,235		157,827			(23,704)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/03/2024	06/18/2026	4,797	1,846,446	384.92		41,398		35,646		20,562			(5,752)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/03/2024	06/17/2027	48,292	18,650,734	386.21		554,872		506,327		288,357			(48,544)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/03/2024	06/18/2026	948	370,520	391.03		6,150		5,295		2,667			(854)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/03/2024	06/17/2027	3,288	1,291,352	392.76		30,281		27,632		14,101			(2,649)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/03/2024	06/11/2027	2,730	1,031,140	377.74		40,865		37,267		24,033			(3,597)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/03/2024	06/11/2027	7,890	3,039,516	385.26		93,175		84,974		49,100			(8,202)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/03/2024	06/18/2025	3,908	1,488,599	380.94		25,556		16,903		8,575			(8,653)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/03/2024	06/14/2027	5,026	1,898,353	377.69		75,444		68,823		44,432			(6,621)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/03/2024	06/14/2027	15,635	6,022,128	385.18		185,426		169,154		97,926			(16,272)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/03/2024	06/15/2026	4,719	1,793,799	380.15		50,018		43,035		27,250			(6,983)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/03/2024	06/14/2027	2,644	1,037,217	392.27		24,723		22,553		11,603			(2,170)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/03/2024	06/16/2026	2,663	1,003,685	376.93		32,273		27,775		18,633			(4,498)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/03/2024	06/15/2027	9,957	3,761,527	377.79		149,051		135,985		87,680			(13,067)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/03/2024	06/16/2026	3,458	1,331,119	384.91		29,810		25,655		14,792			(4,155)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/03/2024	06/15/2027	13,884	5,350,010	385.33		163,973		149,598		86,404			(14,375)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	09/28/2027	6,579	1,955,638	297.27		36,248		33,409		15,171			(2,840)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	09/29/2027	9,647	2,880,484	298.6		49,294		45,436		19,957			(3,858)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	09/30/2027	10,694	3,099,309	289.81		88,228		81,329		43,767			(6,899)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	09/30/2027	16,120	4,714,027	292.43		116,065		106,989		54,416			(9,076)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	09/30/2027	6,663	2,001,262	300.35		30,717		28,315		11,904			(2,402)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	10/01/2027	9,375	2,717,014	289.8		77,441		71,391		38,424			(6,050)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	10/01/2027	16,965	4,938,310	291.09		131,139		120,893		63,313			(10,245)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	10/01/2027	25,221	7,385,738	292.84		177,809		163,917		82,613			(13,891)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	10/01/2027	4,700	1,414,036	300.83		21,105		19,456		8,069			(1,649)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	09/26/2025	6,940	2,008,066	289.33		35,049		26,609		9,264			(8,440)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	09/26/2025	5,088	1,482,252	291.31		21,371		16,225		4,877			(5,146)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	09/30/2025	7,857	2,284,437	290.77		34,961		26,637		8,418			(8,324)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	10/01/2025	5,806	1,694,907	291.94		23,165		17,665		5,117			(5,500)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	10/03/2025	6,739	1,950,042	289.35		34,304		26,204		9,226			(8,099)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	10/03/2025	5,897	1,714,192	290.68		26,596		20,317		6,502			(6,280)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	09/25/2026	5,906	1,717,810	290.86		37,798		33,317		15,354			(4,481)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	09/28/2026	5,246	1,531,025	291.87		31,473		27,758		12,405			(3,716)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	09/30/2026	5,082	1,475,813	290.42		33,539		29,590		13,884			(3,948)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	09/29/2026	4,713	1,373,899	291.53		28,936		25,525		11,543			(3,411)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	10/01/2026	6,879	1,997,597	290.38		45,609		40,247		18,889			(5,362)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	10/02/2026	9,278	2,690,814	290.01		63,000		55,604		26,426			(7,396)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	09/24/2027	1,329	387,396	291.4		10,077		9,285		4,823			(792)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	09/27/2027	10,085	2,920,397	289.57		84,111		77,516		41,913			(6,595)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	09/27/2027	12,440	3,635,553	292.24		90,317		83,235		42,504			(7,082)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/04/2024	09/27/2027	8,392	2,508,780	298.96		41,958		38,668		16,808			(3,290)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/25/2025	6,856	2,600,031	379.23		51,283		39,122		26,400			(12,162)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/25/2025	4,820	1,829,387	379.54		35,427		27,026		18,054			(8,401)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/25/2025	12,048	4,572,886	379.56		88,431		67,460		45,045			(20,971)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/26/2025	7,464	2,841,929	380.75		51,129		39,038		25,120			(12,090)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/26/2025	3,559	1,354,989	380.68		24,489		18,698		12,056			(5,791)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/26/2025	5,988	2,279,525	380.66		41,260		31,503		20,321			(9,757)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/26/2025	4,209	1,602,419	380.67		28,961		22,113		14,271			(6,848)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/26/2025	22,425	8,539,280	380.8		153,160		116,943		75,122			(36,217)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/29/2025	5,275	2,007,769	380.64		36,554		27,983		18,097			(8,571)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/30/2025	7,089	2,694,066	380.01		51,044		39,110		25,823			(11,934)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/30/2025	5,342	2,030,590	380.13		38,194		29,264		19,249			(8,930)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	10/01/2025	5,833	2,217,426	380.18		41,645		31,935		20,982			(9,709)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	10/01/2025	3,854	1,465,304	380.24		27,438		21,041		13,789			(6,397)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/19/2025	6,232	2,360,261	378.71		47,615		36,127		24,729			(11,489)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	10/01/2025	16,432	6,248,112	380.25		116,829		89,590		58,741			(27,238)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	10/02/2025	6,281	2,386,588	379.95		45,540		34,952		23,126			(10,588)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/19/2025	9,089	3,444,970	379.02		68,169		51,721		35,080			(16,448)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	10/02/2025	9,402	3,575,235	380.26		66,943		51,379		33,669			(15,564)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/19/2025	4,518	1,712,182	379		33,927		25,741		17,467			(8,186)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/19/2025	16,064	6,087,974	378.99		120,799		91,653		62,165			(29,146)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/22/2025	4,881	1,845,184	378.02		39,001		29,672		20,746			(9,329)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/23/2025	8,157	3,089,377	378.75		62,562		47,641		32,605			(14,922)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/23/2025	4,547	1,723,055	378.91		34,560		26,317		17,922			(8,243)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/24/2025	7,399	2,810,161	379.81		53,420		40,715		26,977			(12,704)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/24/2025	12,625	4,795,711	379.87		90,771		69,184		45,782			(21,587)				03
AUG 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/09/2024	08/14/2026	5,793	1,118,792	193.13		40,377		40,377		18,879							03
AUG 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/09/2024	08/26/2026	4,055	792,224	195.39		24,125		24,125		10,439							03
SEP 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/09/2024	09/04/2026	13,694	2,680,894	195.77		79,837		79,837		34,166							03
AUG 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/09/2024	08/22/2025	3,572	688,009	192.63		20,858		15,429		5,975			(5,430)				03
SEP 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/09/2024	09/05/2025	3,642	712,755	195.7		16,353		12,277		3,446			(4,076)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/08/2024	10/01/2027	160,010	16,836,232	105.22		426,746		394,494		284,495			(32,252)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/08/2024	10/01/2027	91,248	9,647,657	105.73		226,934		209,783		148,706			(17,151)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/08/2024	10/04/2027	68,638	7,229,591	105.33		180,517		166,912		119,963			(13,605)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/08/2024	10/07/2027	126,471	13,321,206	105.33		332,872		307,853		221,252			(25,019)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/08/2024	10/01/2025	17,620	1,851,147	105.06		31,963		24,580		15,776			(7,383)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/08/2024	10/02/2025	16,493	1,733,432	105.1		29,688		22,850		14,601			(6,838)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/08/2024	10/03/2025	38,307	4,024,901	105.07		69,489		53,528		34,345			(15,961)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/08/2024	10/07/2025	29,231	3,065,719	104.88		55,626		42,991		28,204			(12,635)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/08/2024	10/02/2026	22,915	2,410,638	105.2		53,552		47,461		33,062			(6,091)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/08/2024	10/06/2026	11,096	1,167,481	105.22		25,897		22,968		15,996			(2,929)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/08/2024	10/07/2026	27,852	2,930,278	105.21		65,145		57,787		40,272			(7,358)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/08/2024	09/17/2027	14,982	1,584,395	105.75		36,992		34,159		24,173			(2,832)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/08/2024	09/27/2027	9,337	983,655	105.35		24,435		22,581		16,215			(1,854)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2024	09/22/2026	4,933	1,238,719	251.1		23,679		20,948		15,160			(2,731)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2024	09/24/2026	4,781	1,200,640	251.11		22,998		20,353		14,714			(2,645)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2024	09/25/2026	32,726	8,207,693	250.8		161,012		142,521		103,735			(18,492)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2024	09/02/2026	4,778	1,192,344	249.53		25,373		22,362		16,530			(3,011)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2024	09/03/2026	4,292	1,064,674	248.07		25,236		22,246		16,919			(2,990)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2024	09/04/2026	23,672	5,891,328	248.87		131,855		116,253		87,061			(15,602)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2024	09/09/2026	11,716	2,909,539	248.33		67,838		59,869		45,456			(7,970)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2024	09/10/2026	7,065	1,754,844	248.38		40,837		36,046		27,314			(4,791)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2024	09/11/2026	21,962	5,486,632	249.82		114,863		101,408		74,796			(13,455)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2024	09/15/2026	6,344	1,592,112	250.95		30,643		27,074		19,591			(3,569)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2024	09/16/2026	6,586	1,647,470	250.14		33,787		29,857		21,927			(3,930)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2024	09/18/2026	27,893	6,981,356	250.29		141,697		125,262		91,812			(16,434)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2024	09/05/2025	3,888	962,188	247.5		17,766		13,338		8,546			(4,428)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2024	09/26/2025	8,109	2,021,460	249.29		32,030		24,526		14,689			(7,504)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/10/2025	4,968	1,427,026	287.25		30,702		24,050		9,597			(6,652)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/10/2025	3,771	1,088,110	288.51		20,932		16,397		6,041			(4,535)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/07/2026	6,351	1,831,758	288.43		47,948		42,768		21,084			(5,180)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/05/2026	4,223	1,223,538	289.73		29,392		26,208		12,401			(3,184)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/08/2026	4,482	1,294,542	288.83		33,032		29,469		14,360			(3,564)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/09/2026	4,058	1,169,954	288.33		30,838		27,516		13,623			(3,322)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/04/2027	8,064	2,327,924	288.68		70,883		65,782		35,864			(5,100)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/04/2027	12,235	3,560,883	291.03		95,437		88,569		45,977			(6,867)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/04/2027	4,850	1,448,762	298.72		24,783		23,000		9,990			(1,783)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/05/2027	7,953	2,364,295	297.28		44,140		40,966		18,461			(3,173)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/06/2027	5,811	1,726,198	297.06		32,716		30,366		13,746			(2,350)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/07/2027	8,954	2,569,700	286.99		85,600		79,458		44,824			(6,142)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/07/2027	13,526	3,916,458	289.56		113,885		105,713		56,625			(8,172)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/08/2027	25,690	7,380,529	287.29		242,258		224,891		126,078			(17,368)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/08/2027	28,522	8,270,696	289.98		235,018		218,169		115,955			(16,849)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/08/2027	15,062	4,461,660	296.21		89,019		82,637		38,216			(6,382)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/08/2027	5,108	1,524,162	298.4		26,663		24,751		10,850			(1,911)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/03/2025	5,100	1,473,098	288.84		27,234		21,217		7,566			(6,018)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/06/2025	4,175	1,213,005	290.57		19,120		14,930		4,751			(4,189)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/07/2025	4,995	1,433,624	287.04		31,316		24,474		9,856			(6,842)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/08/2025	6,297	1,811,931	287.73		37,280		29,158		11,266			(8,123)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/09/2025	8,308	2,391,941	287.92		48,434		37,910		14,493			(10,523)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/09/2025	4,410	1,276,249	289.41		22,578		17,673		6,123			(4,906)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	10/07/2027	513	3,078,847	6,003.29		463,872		430,982		462,011			(32,890)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	10/08/2027	483	2,835,891	5,872.87		474,970		441,325		474,228			(33,646)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	10/08/2027	517	3,245,213	6,281.99		387,432		359,988		381,263			(27,445)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	10/13/2027	455	2,834,952	6,234.5		353,672		328,734		349,622			(24,938)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	09/24/2025	589	3,428,877	5,816.98		295,661		229,288		263,472			(66,373)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	09/26/2025	640	3,764,474	5,877.49		296,656		230,446		260,600			(66,210)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	10/01/2025	568	3,357,245	5,914.6		250,644		195,502		220,015			(55,142)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	10/03/2025	614	3,577,296	5,826.5		309,367		241,693		275,709			(67,674)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	10/09/2025	538	3,151,325	5,854.76		263,301		206,669		234,344			(56,632)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	10/13/2025	433	2,597,975	5,998.28		172,447		135,766		150,098			(36,681)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	09/24/2026	509	3,046,607	5,985.24		341,878		304,697		325,557			(37,182)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	09/30/2026	685	4,083,222	5,957.69		474,687		423,496		453,780			(51,192)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	10/02/2026	591	3,540,941	5,990.73		398,984		356,077		379,482			(42,908)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	10/09/2026	588	3,473,416	5,904.56		431,218		385,293		413,830			(45,925)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	10/13/2026	158	960,254	6,067.57		100,590		89,936		95,207			(10,654)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	09/13/2027	73	405,842	5,581.66		83,561		77,502		84,006			(6,059)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	09/20/2027	590	3,698,820	6,272.27		437,742		406,211		430,756			(31,531)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	09/23/2027	508	3,125,947	6,159.38		409,403		379,996		404,812			(29,407)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	09/24/2027	639	3,716,505	5,813.58		646,357		599,973		645,834			(46,383)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	09/24/2027	624	3,883,805	6,227.34		480,737		446,239		473,304			(34,498)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	09/30/2027	940	5,706,427	6,073.51		807,702		750,063		801,954			(57,640)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	10/01/2027	529	3,092,997	5,843.23		527,832		490,200		527,252			(37,632)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	10/01/2027	519	3,216,529	6,192.42		412,604		383,187		407,323			(29,417)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2024	10/04/2027	512	3,169,408	6,187.47		408,524		379,478		404,360			(29,046)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/14/2026	4,108	1,560,312	379.82		46,462		41,605		27,505			(4,857)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/03/2025	9,001	3,425,704	380.6		68,856		53,947		31,350			(14,909)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/01/2027	6,240	2,370,416	379.85		89,300		83,010		53,313			(6,290)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/07/2025	4,958	1,888,026	380.83		37,629		29,573		17,113			(8,056)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/01/2027	9,628	3,692,623	383.52		123,338		114,650		70,198			(8,687)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/08/2025	5,234	1,981,302	378.53		45,276		35,610		22,157			(9,666)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/04/2027	5,564	2,108,569	378.95		81,906		76,153		49,456			(5,753)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/10/2025	8,008	3,029,102	378.26		70,470		55,510		34,843			(14,960)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/04/2027	6,296	2,452,469	389.53		66,926		62,225		34,984			(4,701)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/13/2025	5,296	2,017,538	380.94		40,304		31,819		18,415			(8,485)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/05/2027	8,691	3,403,436	391.61		86,387		80,325		43,777			(6,062)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/07/2027	10,201	3,880,977	380.46		143,729		133,661		85,197			(10,068)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/14/2025	3,550	1,348,711	379.88		28,722		22,692		13,588			(6,030)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/07/2027	5,492	2,147,838	391.06		55,638		51,740		28,446			(3,897)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/02/2026	3,923	1,495,285	381.18		41,699		37,267		24,091			(4,432)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/08/2027	11,309	4,269,370	377.51		173,824		161,659		106,871			(12,164)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/08/2026	6,470	2,456,298	379.66		73,367		65,633		43,440			(7,734)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/08/2027	10,460	3,991,333	381.57		142,574		132,596		83,366			(9,978)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/09/2026	6,575	2,503,358	380.74		71,470		63,947		41,664			(7,523)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/08/2027	4,991	1,949,249	390.57		51,405		47,808		26,479			(3,597)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/11/2027	7,832	2,984,387	381.05		108,630		101,049		63,945			(7,581)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/12/2027	6,149	2,382,027	387.38		70,284		65,383		37,978			(4,901)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/12/2027	5,601	2,210,308	394.64		50,575		47,049		24,490			(3,526)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/14/2027	6,970	2,652,740	380.6		98,066		91,241		58,086			(6,825)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2024	10/14/2027	7,212	2,839,927	393.79		67,070		62,402		32,932			(4,668)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2024	10/15/2025	174,093	65,939,540	378.76		1,533,761		1,215,993		735,135			(317,768)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2024	10/15/2026	26,440	10,014,498	378.76		316,754		284,076		187,478			(32,677)				03
OCT 25	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2024	10/15/2025	92,492	26,610,813	287.71		735,310		582,967		240,097			(152,343)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2024	10/15/2025	167,997	56,141,281	334.18		1,392,696		1,104,154		403,793			(288,542)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2024	10/15/2026	18,856	6,301,412	334.18		216,094		193,801		99,598			(22,293)				03
OCT 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/16/2024	10/15/2025	122,649,638	122,649,638	5,815.26		4,758,806		3,772,866		4,102,074			(985,940)				03
OCT 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/16/2024	10/15/2025	97,671,899	97,671,899	5,815.26		4,434,304		3,515,595		3,762,329			(918,709)				03
OCT 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/16/2024	10/15/2025	5,460,878	5,460,878	5,815.26		262,122		207,815		221,049			(54,307)				03
OCT 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/16/2024	10/15/2025	25,766,311	25,766,311	5,815.26		1,249,666		990,757		1,054,239			(258,909)				03
OCT 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/16/2024	10/15/2025	27,740,464	27,740,464	5,815.26		1,486,889		1,178,832		1,235,687			(308,057)				03
OCT 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/16/2024	10/15/2025	21,229,145	21,229,145	5,815.26		1,246,151		987,970		1,028,839			(258,180)				03
OCT 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/16/2024	10/15/2025	11,167,689	11,167,689	5,815.26		473,510		375,407		404,158			(98,103)				03
OCT 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2026	31	203,970	6,687.55		9,476		8,534		8,441			(942)				03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025	7,927	46,098,206	5,815.26		1,675,474		1,339,446		3,717,608			(336,028)				03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025	427	2,505,479	5,873.41		95,951		76,707		182,867			(19,244)				03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025	11,142	64,794,790	5,815.26		2,977,530		2,380,365		5,225,402			(597,165)				03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025	1,306	7,595,078	5,815.26		390,447		312,140		612,508			(78,307)				03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025	79	461,294	5,844.34		22,745		18,184		35,414			(4,562)				03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025	713	4,143,431	5,815.26		222,203		177,639		334,149			(44,564)				03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025	4,215	24,513,124	5,815.26		1,392,148		1,112,943		1,976,871			(279,205)				03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025	4,068	23,656,071	5,815.26		1,367,394		1,093,153		1,907,753			(274,241)				03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025	1,343	7,851,637	5,844.34		481,604		385,015		602,783			(96,589)				03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025	1,748	10,166,994	5,815.26		700,084		559,677		819,921			(140,407)				03
OCT 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2026	134	824,175	6,149.64		77,040		69,379		74,010			(7,661)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025	461	2,677,985	5,815.26		84,177		67,294		215,967			(16,882)				03
OCT 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025	879	5,442,814	6,193.25		243,207		194,430		208,468			(48,777)				03
OCT 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025	1,168	7,471,707	6,396.79		211,182		168,828		166,078			(42,354)				03
OCT 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025	159	1,022,027	6,440.4		25,947		20,743		19,834			(5,204)				03
OCT 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025	2,421	15,626,764	6,454.94		382,647		305,905		289,327			(76,743)				03
OCT 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025	143	925,524	6,469.48		21,848		17,466		16,333			(4,382)				03
OCT 25 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/16/2024	10/15/2025	46,905	4,928,331	105.07		93,529		74,771		43,306			(18,758)				03
OCT 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/16/2024	10/15/2026	9,358	983,268	105.07		23,929		21,549		14,025			(2,380)				03
OCT 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/16/2024	10/15/2025	271,893	67,532,870	248.38		1,256,147		1,004,218		595,648			(251,929)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/13/2026	4,214	1,220,539	289.65		34,722		31,303		12,594			(3,419)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/16/2026	2,855	837,868	293.44		18,702		16,868		5,934			(1,834)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/14/2026	4,175	1,213,615	290.68		32,399		29,213		11,340			(3,186)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/08/2027	13,448	3,883,246	288.75		134,216		125,400		59,658			(8,815)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/08/2027	20,754	6,047,695	291.4		182,220		170,251		76,111			(11,968)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/08/2027	5,546	1,649,005	297.32		35,773		33,424		12,870			(2,350)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/12/2027	5,181	1,533,358	295.97		36,006		33,650		13,453			(2,356)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/12/2027	8,863	2,645,072	298.43		53,889		50,362		18,869			(3,526)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/13/2027	7,649	2,284,947	298.73		45,817		42,821		15,903			(2,995)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/14/2027	7,374	2,129,241	288.76		73,737		68,921		32,813			(4,816)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/14/2027	9,086	2,647,942	291.43		79,775		74,565		33,399			(5,211)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/15/2027	21,169	6,158,170	290.9		190,948		178,487		80,942			(12,461)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/15/2027	40,960	12,021,295	293.49		324,402		303,232		129,228			(21,170)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/15/2027	9,091	2,723,010	299.54		52,089		48,690		17,706			(3,399)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/10/2025	8,394	2,426,743	289.11		54,980		43,921		12,261			(11,058)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/10/2025	4,702	1,368,827	291.09		26,051		20,812		4,999			(5,240)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/14/2025	5,431	1,569,144	288.93		36,278		29,063		8,280			(7,215)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/15/2025	12,579	3,656,201	290.67		72,704		58,285		14,644			(14,419)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/16/2025	6,349	1,852,101	291.72		33,586		26,943		6,247			(6,642)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/17/2025	5,918	1,727,306	291.86		30,953		24,848		5,716			(6,105)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/09/2026	4,262	1,239,073	290.74		32,816		29,566		11,429			(3,250)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/16/2026	7,999	2,339,971	292.53		55,434		49,997		18,205			(5,436)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/17/2025	4,518	477,870	105.77		7,364		5,928		3,305			(1,436)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/08/2026	10,002	1,049,441	104.92		25,346		22,864		15,388			(2,481)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/08/2026	6,548	690,524	105.45		15,218		13,728		8,998			(1,490)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/09/2026	10,884	1,139,964	104.74		28,396		25,620		17,399			(2,776)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/09/2026	18,757	1,980,891	105.61		42,465		38,313		24,915			(4,152)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/14/2026	13,308	1,401,569	105.32		31,686		28,609		18,903			(3,076)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/15/2026	10,147	1,071,143	105.56		23,237		20,984		13,697			(2,253)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/16/2026	9,776	1,029,331	105.29		23,414		21,147		13,995			(2,267)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/16/2026	6,444	682,708	105.94		13,855		12,514		8,014			(1,341)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/04/2027	13,148	1,383,938	105.26		35,894		33,558		23,253			(2,335)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/08/2027	186,611	19,560,616	104.82		540,800		505,748		355,733			(35,052)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/08/2027	161,751	17,085,738	105.63		420,390		393,143		269,030			(27,248)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/14/2027	15,399	1,616,076	104.95		43,932		41,100		28,794			(2,832)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/14/2027	57,924	6,126,037	105.76		148,169		138,619		94,474			(9,551)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/15/2027	110,614	11,633,290	105.17		306,512		286,773		199,471			(19,739)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/15/2027	150,234	15,920,269	105.97		373,481		349,430		236,435			(24,051)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/08/2025	23,086	2,422,363	104.93		45,225		36,180		21,960			(9,045)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/09/2025	23,675	2,483,012	104.88		46,947		37,584		22,944			(9,363)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/10/2025	46,371	4,867,072	104.96		90,423		72,441		43,870			(17,982)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/10/2025	34,465	3,632,270	105.39		60,865		48,761		28,211			(12,104)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/14/2025	17,469	1,836,192	105.11		33,069		26,567		15,879			(6,502)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/15/2025	20,638	2,170,880	105.19		38,407		30,876		18,310			(7,531)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/16/2025	37,516	3,953,080	105.37		67,079		53,963		31,402			(13,116)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/17/2025	16,536	1,742,873	105.4		29,384		23,655		13,736			(5,729)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2024	09/29/2025	533	3,041,364	5,705.16		161,825		128,984		283,931			(32,841)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	09/30/2025	424	2,433,330	5,740.61		98,094		78,245		215,160			(19,849)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	10/01/2025	889	5,057,903	5,690.39		295,036		235,511		484,897			(59,525)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	10/03/2025	653	3,720,041	5,700.6		160,447		128,265		352,210			(32,183)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	10/03/2025	1,170	6,680,132	5,710.1		381,159		304,705		623,212			(76,453)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	10/06/2025	787	4,491,795	5,710.61		271,312		217,362		421,185			(53,950)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	10/07/2025	625	3,550,550	5,676.52		196,088		157,208		351,341			(38,880)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	10/08/2025	540	3,096,911	5,736.72		122,063		97,930		279,803			(24,133)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	10/09/2025	429	2,484,180	5,788.74		74,044		59,447		206,693			(14,597)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	10/10/2025	497	2,883,748	5,800.91		69,110		55,524		235,632			(13,586)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	10/10/2025	971	5,607,786	5,774.08		274,461		220,507		478,897			(53,954)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	10/10/2025	675	3,913,656	5,795.09		204,176		164,038		322,892			(40,137)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	10/10/2025	1,194	6,934,660	5,807.68		382,072		306,964		560,260			(75,108)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	10/09/2026	78	450,450	5,810.76		59,899		54,118		59,440			(5,780)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	09/19/2025	560	3,192,933	5,697.8		106,265		84,046		295,976			(22,219)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	09/19/2025	1,159	6,614,865	5,705.47		332,467		262,951		605,761			(69,516)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	09/22/2025	858	4,874,092	5,683.41		288,334		228,589		464,797			(59,745)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	09/23/2025	457	2,613,682	5,714.09		66,860		53,047		237,933			(13,812)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	09/24/2025	910	5,191,643	5,704.35		256,636		203,776		480,851			(52,859)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	09/25/2025	576	3,289,057	5,707.79		159,019		126,363		303,435			(32,656)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	09/26/2025	605	3,470,829	5,735.58		86,335		68,658		306,889			(17,677)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	09/26/2025	687	3,937,011	5,733.4		166,863		132,698		349,334			(34,165)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	09/26/2025	1,069	6,139,380	5,740.85		316,206		251,464		538,232			(64,743)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	09/26/2025	618	3,536,460	5,724.28		205,425		163,364		318,418			(42,060)				03
SEP 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/22/2024	09/19/2025	1,179	885,500	750.99		41,189		32,577		21,030			(8,612)				03
SEP 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/22/2024	09/26/2025	1,339	1,022,732	763.74		33,419		26,577		15,886			(6,843)				03
OCT 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/22/2024	10/06/2025	864	653,610	756.8		24,945		19,985		12,368			(4,960)				03
OCT 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/22/2024	10/10/2025	1,533	1,155,611	754		55,679		44,734		27,709			(10,945)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/22/2024	10/21/2025	1,219	921,006	755.71		41,293		33,422		20,112			(7,871)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/22/2027	7,374	2,959,771	401.4		112,374		105,080		104,853			(7,294)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/22/2027	10,399	4,273,156	410.91		117,782		110,137		108,415			(7,645)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/24/2027	11,515	4,653,777	404.16		161,517		151,052		150,163			(10,464)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/24/2027	9,037	3,687,042	407.98		112,596		105,301		104,065			(7,295)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/27/2027	7,074	2,890,208	408.57		86,635		81,038		80,009			(5,597)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/27/2027	12,833	5,403,926	421.08		103,297		96,623		93,365			(6,674)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/30/2027	18,314	7,468,087	407.79		230,055		215,233		212,823			(14,821)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/30/2027	8,287	3,485,296	420.55		68,057		63,672		61,614			(4,385)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/16/2025	8,206	3,297,843	401.88		75,430		59,514		65,173			(15,916)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/18/2025	7,278	2,928,687	402.4		65,255		51,569		56,148			(13,686)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/13/2027	8,365	3,350,906	400.61		130,035		121,522		121,499			(8,513)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/19/2025	7,375	2,973,335	403.14		63,510		50,231		54,413			(13,279)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/13/2027	8,700	3,542,277	407.17		110,609		103,368		102,384			(7,241)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/24/2025	8,300	3,356,348	404.39		67,212		53,368		57,096			(13,844)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/15/2027	6,746	2,802,617	415.45		65,470		61,192		59,769			(4,278)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/26/2025	9,943	4,031,426	405.45		75,965		60,412		64,102			(15,554)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/16/2027	13,346	5,378,713	403.03		193,286		180,668		179,833			(12,618)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/30/2025	6,865	2,790,119	406.4		50,049		39,922		41,946			(10,127)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/17/2027	13,537	5,428,173	401		208,233		194,653		194,499			(13,580)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/18/2026	7,254	2,918,091	402.26		90,591		81,584		83,210			(9,007)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/17/2027	13,999	5,674,373	405.33		188,880		176,562		175,284			(12,318)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/25/2026	8,469	3,428,913	404.86		96,238		86,765		87,893			(9,473)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/17/2027	14,957	6,149,239	411.13		167,607		156,676		154,306			(10,931)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/30/2026	7,471	3,045,423	407.62		76,483		69,008		69,411			(7,475)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2024	09/17/2027	6,474	2,713,966	419.19		55,226		51,624		50,138			(3,602)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/10/2025	21,544	8,152,654	378.42		175,798		141,643		92,481			(34,155)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/13/2025	5,382	2,038,061	378.7		43,377		35,021		22,730			(8,356)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/14/2025	5,445	2,061,048	378.51		44,433		35,897		23,426			(8,535)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/14/2025	5,282	1,999,886	378.64		42,782		34,564		22,476			(8,218)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/15/2025	5,256	1,989,975	378.6		42,732		34,547		22,496			(8,185)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/15/2025	3,718	1,408,109	378.75		29,965		24,225		15,712			(5,740)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/15/2025	6,459	2,446,122	378.73		52,122		42,138		27,342			(9,984)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/16/2025	5,114	1,939,859	379.33		39,940		32,311		20,621			(7,629)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/03/2025	5,289	2,003,624	378.84		41,676		33,414		21,525			(8,262)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/16/2025	12,480	4,733,932	379.33		97,467		78,849		50,322			(18,617)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/03/2025	4,822	1,827,922	379.06		37,517		30,079		19,254			(7,438)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/03/2025	6,281	2,381,038	379.09		48,803		39,128		25,013			(9,675)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/03/2025	5,437	2,061,230	379.12		42,190		33,826		21,595			(8,364)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/03/2025	15,963	6,050,619	379.03		124,515		99,830		63,905			(24,685)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/06/2025	8,172	3,096,817	378.95		64,314		51,675		33,204			(12,640)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/07/2025	8,357	3,158,787	378		69,527		55,902		36,909			(13,625)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/08/2025	5,846	2,206,271	377.39		50,394		40,547		27,233			(9,847)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/08/2025	6,547	2,470,643	377.38		56,434		45,406		30,522			(11,027)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/08/2025	6,437	2,431,747	377.78		54,263		43,660		29,028			(10,603)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/09/2025	5,420	2,045,901	377.49		46,501		37,441		25,089			(9,060)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/09/2025	4,470	1,687,386	377.45		38,446		30,955		20,764			(7,491)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/09/2025	10,625	4,010,748	377.49		91,161		73,399		49,185			(17,762)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/10/2025	4,125	1,560,851	378.39		33,701		27,153		17,752			(6,548)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/10/2025	4,868	1,842,003	378.38		39,773		32,045		20,968			(7,727)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/10/2025	4,055	1,534,954	378.5		32,930		26,532		17,291			(6,398)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/24/2024	10/22/2027	103,847	10,861,320	104.59		293,263		276,012		206,626			(17,251)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/24/2024	10/22/2027	82,188	8,669,144	105.48		205,715		193,615		141,089			(12,101)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/17/2025	6,330	1,852,294	292.64		19,179		15,702		5,357			(3,477)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/20/2025	4,263	1,244,831	292		13,855		11,364		4,080			(2,491)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/21/2025	4,528	1,314,993	290.39		17,344		14,234		5,652			(3,109)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/24/2024	10/17/2025	14,853	1,565,023	105.37		23,972		19,626		12,464			(4,346)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/22/2025	5,165	1,496,474	289.76		21,071		17,304		7,140			(3,767)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/24/2024	10/21/2025	14,537	1,527,159	105.05		25,441		20,880		13,700			(4,561)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/25/2024	10/23/2025	4,561	1,321,895	289.82		18,564		15,254		6,270			(3,309)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/24/2024	10/22/2025	19,510	2,045,263	104.83		35,957		29,529		19,783			(6,428)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/25/2024	10/24/2025	5,314	1,535,464	288.96		23,487		19,311		8,355			(4,175)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/24/2024	10/22/2025	9,600	1,013,240	105.55		14,937		12,267		7,679			(2,670)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/25/2024	10/24/2025	4,684	1,360,497	290.45		17,940		14,751		5,860			(3,189)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/24/2024	10/23/2025	17,799	1,863,954	104.72		33,676		27,673		18,725			(6,004)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/25/2024	10/19/2026	4,060	1,189,284	292.93		19,813		18,051		8,923			(1,761)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/25/2024	10/21/2026	8,176	2,390,408	292.38		41,451		37,776		19,030			(3,674)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/24/2024	10/23/2025	6,019	632,454	105.08		10,485		8,616		5,641			(1,869)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/25/2024	10/21/2026	4,719	1,373,047	290.98		26,330		23,996		12,574			(2,334)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/25/2024	10/23/2026	6,981	2,026,070	290.23		41,048		37,419		20,014			(3,629)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/24/2024	10/19/2026	9,643	1,021,087	105.89		19,421		17,695		12,160			(1,726)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/25/2024	10/23/2026	2,310	673,201	291.38		12,569		11,457		5,941			(1,111)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/24/2024	10/21/2026	9,483	1,000,100	105.46		20,569		18,746		13,149			(1,823)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/25/2024	10/18/2027	4,874	1,420,427	291.43		33,046		31,095		17,974			(1,951)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/24/2024	10/22/2026	9,416	993,259	105.49		20,328		18,529		12,980			(1,799)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/25/2024	10/18/2027	10,186	2,996,291	294.15		59,386		55,880		30,647			(3,506)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/25/2024	10/18/2027	10,222	3,072,048	300.52		40,890		38,476		18,404			(2,414)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/25/2024	10/18/2027	4,584	1,388,610	302.93		15,769		14,838		6,704			(931)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/25/2024	10/19/2027	5,689	1,689,683	296.99		28,219		26,555		13,716			(1,665)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/25/2024	10/20/2027	7,975	2,394,230	300.22		32,617		30,695		14,761			(1,922)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/25/2024	10/21/2027	13,393	3,880,389	289.74		99,507		93,649		55,883			(5,859)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/24/2024	10/23/2026	18,214	1,904,318	104.55		45,937		41,876		30,577			(4,061)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/25/2024	10/21/2027	21,301	6,228,497	292.41		137,176		129,099		73,234			(8,077)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/24/2024	10/23/2026	2,021	212,718	105.26		4,537		4,136		2,928			(401)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/25/2024	10/21/2027	7,514	2,255,348	300.17		30,806		28,992		13,980			(1,814)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/24/2024	10/18/2027	67,540	7,108,561	105.25		174,320		164,028		120,345			(10,292)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/25/2024	10/22/2027	36,279	10,474,554	288.72		284,430		267,698		162,719			(16,731)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/24/2024	10/18/2027	51,071	5,416,086	106.05		117,923		110,961		79,400			(6,962)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	10/25/2024	10/22/2027	48,033	13,999,180	291.45		326,143		306,958		177,364			(19,185)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/24/2024	10/21/2027	26,819	2,816,845	105.03		71,367		67,165		49,623			(4,202)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	10/25/2024	10/22/2027	6,319	1,889,129	298.98		27,865		26,226		12,996			(1,639)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/24/2024	10/21/2027	50,993	5,397,110	105.84		121,415		114,266		82,299			(7,149)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	10/28/2024	10/16/2026	206	1,284,995	6,236.63		106,935		97,526		103,228			(9,409)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	10/28/2024	10/22/2026	341	2,112,795	6,204.43		184,094		168,030		178,603			(16,064)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	10/28/2024	10/23/2026	324	1,976,303	6,105.92		193,975		177,073		189,348			(16,902)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	10/28/2024	10/27/2026	83	509,982	6,157.71		47,293		43,194		46,083			(4,098)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	10/28/2024	10/14/2027	193	1,194,627	6,198.45		151,208		142,380		152,282			(8,829)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	10/28/2024	10/14/2027	210	1,336,041	6,358.77		146,247		137,708		147,007			(8,539)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	10/28/2024	10/15/2027	428	2,446,128	5,720.33		459,482		432,679		463,621			(26,803)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	10/28/2024	10/15/2027	701	4,440,599	6,330.78		499,867		470,708		502,152			(29,159)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	10/28/2024	10/18/2027	405	2,533,484	6,257.06		305,319		287,558		307,598			(17,761)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	10/28/2024	10/21/2027	731	4,586,941	6,276.43		545,031		513,413		548,669			(31,618)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	10/28/2024	10/22/2027	345	1,977,210	5,729.55		370,706		349,221		373,660			(21,485)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	10/28/2024	10/22/2027	316	1,988,441	6,296.52		232,527		219,050		233,756			(13,477)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	10/28/2024	10/22/2027	315	1,997,856	6,350.06		222,468		209,574		223,517			(12,894)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	10/28/2024	10/22/2027	190	1,286,132	6,770.54		94,372		88,903		94,836			(5,470)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	10/28/2024	10/27/2027	431	2,690,564	6,246.52		330,284		311,229		332,643			(19,055)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2024	10/15/2027	12,560	4,761,294	379.08		176,721		166,412		111,625			(10,309)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2024	10/16/2025	6,849	2,602,000	379.9		51,163		41,980		26,299			(9,183)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2024	10/15/2027	13,141	5,034,654	383.13		163,604		154,060		98,293			(9,544)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2024	10/17/2025	7,841	2,987,120	380.95		55,124		45,258		27,541			(9,866)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2024	10/18/2027	4,734	1,798,284	379.86		65,188		61,396		40,797			(3,792)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2024	10/22/2025	5,980	2,275,194	380.45		43,656		35,952		22,247			(7,704)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2024	10/18/2027	9,455	3,695,700	390.88		92,090		86,733		49,843			(5,357)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2024	10/24/2025	6,900	2,609,037	378.14		57,612		47,502		31,313			(10,110)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2024	10/20/2027	7,526	2,960,702	393.42		67,429		63,514		35,185			(3,915)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	10/28/2024	10/15/2025	280	1,656,490	5,911.39		120,447		98,767		113,081			(21,680)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2024	10/21/2027	6,871	2,602,616	378.78		97,775		92,103		62,013			(5,672)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2024	10/24/2025	6,707	2,548,696	379.99		50,439		41,587		26,085			(8,851)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	10/28/2024	10/16/2025	281	1,689,009	6,005.58		104,275		85,559		96,990			(18,716)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2024	10/21/2027	4,259	1,630,779	382.91		53,535		50,429		32,277			(3,106)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2024	10/27/2025	5,968	2,268,429	380.1		44,820		37,019		23,173			(7,800)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	10/28/2024	10/17/2025	346	2,087,631	6,032.22		123,443		101,350		114,094			(22,094)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2024	10/22/2027	8,838	3,341,615	378.11		128,323		120,886		82,029			(7,437)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2024	10/19/2026	4,456	1,697,576	381		45,625		41,627		28,114			(3,998)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	10/28/2024	10/22/2025	239	1,442,705	6,042.49		84,528		69,611		78,428			(14,917)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2024	10/22/2027	16,569	6,335,504	382.37		211,752		199,480		128,607			(12,273)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2024	10/22/2026	5,648	2,155,047	381.56		56,649		51,706		34,656			(4,943)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	10/28/2024	10/24/2025	373	2,171,671	5,817.34		187,708		154,767		177,773			(32,940)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2024	10/22/2027	5,686	2,239,575	393.91		50,203		47,293		25,996			(2,910)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2024	10/27/2026	4,597	1,748,001	380.24		48,775		44,548		30,456			(4,227)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	10/28/2024	10/24/2025	356	2,149,965	6,038.04		128,082		105,605		118,554			(22,477)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2024	10/25/2027	5,403	2,056,249	380.55		73,107		68,882		45,401			(4,225)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	10/28/2024	10/27/2025	184	1,092,857	5,944.61		77,049		63,640		72,419			(13,409)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/28/2024	10/27/2027	13,341	5,186,350	388.76		139,944		131,871		78,182			(8,074)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	10/28/2024	10/16/2026	454	2,800,632	6,165.67		253,905		231,565		246,766			(22,341)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2024	03/17/2027	11,432	3,916,077	342.56		72,821		67,613		43,885			(5,207)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2024	03/19/2027	6,120	2,015,245	329.31		69,947		64,957		49,967			(4,990)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2024	03/19/2027	6,995	2,352,688	336.35		59,386		55,149		39,005			(4,237)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2024	03/19/2027	10,165	3,491,515	343.48		62,007		57,583		36,930			(4,424)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2024	03/22/2027	6,014	2,011,242	334.42		55,631		51,675		37,505			(3,955)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2024	03/23/2027	6,810	2,264,214	332.49		68,439		63,579		47,226			(4,861)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2024	03/23/2027	5,372	1,854,245	345.18		30,297		28,145		17,621			(2,152)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2024	03/25/2027	6,317	2,091,436	331.08		67,403		62,627		47,282			(4,776)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2024	03/25/2027	8,309	2,799,216	336.89		69,131		64,232		45,216			(4,898)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/29/2024	03/17/2026	8,275	2,742,666	331.46		64,210		56,280		38,080			(7,930)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/29/2024	03/25/2027	5,678	1,949,767	343.4		34,975		32,497		20,909			(2,478)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/29/2024	03/23/2026	5,776	1,942,412	336.3		34,020		29,868		18,217			(4,152)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/29/2024	03/29/2027	7,810	2,632,778	337.1		64,589		60,034		42,193			(4,556)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/29/2024	03/31/2026	6,611	2,250,551	340.4		30,479		26,817		14,894			(3,662)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/29/2024	03/29/2027	5,814	2,009,524	345.63		32,268		29,992		18,700			(2,276)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/29/2024	04/02/2026	6,872	2,294,546	333.89		47,349		41,682		26,977			(5,667)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/29/2024	04/01/2027	5,427	1,873,754	345.26		30,772		28,608		17,952			(2,163)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/29/2024	03/12/2027	14,649	4,872,327	332.6		145,467		135,004		99,945			(10,463)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/29/2024	04/02/2027	6,138	2,007,744	327.09		77,157		71,740		56,606			(5,418)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/29/2024	03/12/2027	8,418	2,855,637	339.25		62,290		57,809		39,294			(4,480)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/29/2024	04/02/2027	11,853	3,967,368	334.71		109,168		101,502		73,530			(7,665)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/29/2024	03/15/2027	7,956	2,646,620	332.65		79,005		73,342		54,298			(5,663)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/29/2024	03/15/2027	5,818	2,005,019	344.64		33,452		31,054		19,518			(2,398)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	10/29/2024	03/16/2027	5,717	1,905,173	333.24		55,399		51,433		37,821			(3,966)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2024	10/28/2027	73,740	7,775,870	105.45		168,127		159,311		127,551			(8,816)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2024	10/29/2027	91,592	9,583,253	104.63		234,292		222,017		181,505			(12,274)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2024	10/29/2027	96,254	10,149,009	105.44		219,844		208,326		166,844			(11,518)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2024	10/24/2025	60,751	6,373,376	104.91		93,617		78,500		60,289			(15,117)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2024	10/24/2025	28,999	3,050,719	105.2		41,614		34,894		26,195			(6,720)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2024	10/27/2025	20,880	2,192,619	105.01		31,550		26,498		20,203			(5,052)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2024	10/28/2025	18,969	1,989,504	104.88		29,611		24,883		19,173			(4,728)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2024	10/29/2025	26,499	2,778,464	104.85		41,737		35,091		27,097			(6,645)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2024	10/30/2025	38,221	4,011,626	104.96		58,707		49,386		37,814			(9,321)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2024	10/30/2025	5,841	614,320	105.17		8,522		7,169		5,402			(1,353)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2024	10/23/2026	13,741	1,442,780	105		28,677		26,397		21,025			(2,280)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2024	10/26/2026	11,250	1,185,732	105.4		21,948		20,211		15,864			(1,738)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2024	10/28/2026	15,562	1,631,160	104.82		33,582		30,931		24,811			(2,651)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2024	10/29/2026	12,405	1,307,006	105.36		24,413		22,489		17,681			(1,925)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2024	10/30/2026	10,766	1,133,339	105.27		21,532		19,837		15,651			(1,695)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2024	10/22/2027	70,688	7,399,568	104.68		179,264		169,811		138,599			(9,452)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2024	10/22/2027	63,537	6,702,472	105.49		143,783		136,202		108,887			(7,582)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2024	10/25/2027	24,654	2,579,075	104.61		63,164		59,843		48,958			(3,321)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2024	10/25/2027	55,238	5,823,169	105.42		126,384		119,738		95,931			(6,646)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2024	10/28/2027	44,526	4,659,620	104.65		113,541		107,587		87,918			(5,954)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/24/2025	20,375	5,850,480	287.14		93,725		78,591		41,719			(15,134)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/24/2025	5,242	1,512,845	288.62		20,914		17,537		8,669			(3,377)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/27/2025	9,490	2,728,556	287.52		42,325		35,548		18,585			(6,777)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/28/2025	11,387	3,286,881	288.65		45,662		38,372		19,007			(7,291)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/29/2025	5,691	1,633,325	287.01		26,690		22,440		12,040			(4,250)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/30/2025	11,736	3,377,965	287.82		51,053		42,947		22,222			(8,106)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/31/2025	6,230	1,788,315	287.06		29,155		24,539		13,160			(4,616)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	09/18/2026	4,639	1,342,541	289.4		25,515		23,382		13,745			(2,132)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/28/2026	8,311	2,385,013	286.98		55,266		50,903		32,100			(4,363)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/28/2026	5,181	1,499,948	289.52		29,168		26,865		15,964			(2,303)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/26/2026	5,080	1,466,158	288.64		30,274		27,877		16,913			(2,397)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/30/2026	6,053	1,732,636	286.24		42,251		38,924		24,952			(3,326)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/30/2026	7,492	2,162,122	288.6		44,951		41,412		25,143			(3,539)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/25/2027	11,690	3,354,037	286.92		93,518		88,601		59,413			(4,917)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/25/2027	12,870	3,731,023	289.91		87,899		83,277		53,212			(4,622)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/25/2027	5,196	1,539,995	296.37		24,578		23,286		13,239			(1,292)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/25/2027	4,747	1,414,897	298.07		20,269		19,203		10,555			(1,066)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/26/2027	7,454	2,194,457	294.39		39,657		37,573		22,174			(2,083)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/27/2027	5,769	1,708,471	296.17		27,689		26,236		14,960			(1,453)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/28/2027	7,193	2,066,310	287.26		56,610		53,642		35,784			(2,969)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/28/2027	16,687	4,837,013	289.86		114,476		108,473		69,367			(6,003)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/28/2027	9,039	2,688,944	297.47		40,135		38,030		21,158			(2,105)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/29/2027	24,061	6,890,446	286.37		198,506		188,106		127,114			(10,400)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/01/2024	10/29/2027	40,336	11,656,010	288.97		290,422		275,207		178,588			(15,215)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/01/2024	10/29/2027	5,943	1,761,318	296.36		28,230		26,751		15,210			(1,479)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	04/12/2027	9,122	3,057,012	335.13		78,174		73,322		55,858			(4,853)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	04/13/2027	7,633	2,536,904	332.38		73,654		69,087		54,257			(4,567)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	04/15/2027	8,044	2,707,861	336.65		64,590		60,594		45,395			(3,996)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	04/16/2027	10,390	3,368,438	324.21		139,430		130,813		110,899			(8,616)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	04/16/2027	7,987	2,619,349	327.97		92,564		86,844		71,241			(5,720)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	04/19/2027	9,850	3,260,669	331.03		100,963		94,745		75,512			(6,218)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	04/20/2027	11,111	3,685,736	331.71		110,780		103,965		82,305			(6,815)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	04/23/2027	8,418	2,757,558	327.59		99,413		93,318		76,876			(6,096)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	04/23/2027	8,091	2,689,066	332.37		78,640		73,819		58,037			(4,822)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	05/07/2025	4,018	1,315,073	327.28		22,502		15,664		10,729			(6,838)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	04/27/2027	9,013	2,972,870	329.86		97,425		91,478		73,798			(5,947)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	04/30/2027	14,279	4,675,412	327.43		170,350		159,986		132,059			(10,364)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	04/15/2026	7,774	2,576,864	331.49		57,680		51,626		37,585			(6,054)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	04/30/2027	8,890	2,946,017	331.39		90,410		84,909		67,495			(5,501)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	04/20/2026	13,008	4,306,566	331.08		99,248		88,929		65,365			(10,319)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	04/30/2027	11,174	3,780,120	338.31		84,248		79,123		58,357			(5,126)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	04/30/2026	8,352	2,753,835	329.72		69,405		62,323		46,979			(7,082)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	05/04/2027	10,560	3,495,994	331.06		109,085		102,477		81,824			(6,608)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	05/07/2026	6,233	2,043,597	327.89		57,402		51,620		40,128			(5,782)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	05/07/2027	12,694	4,218,750	332.33		124,660		117,134		92,358			(7,526)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	04/06/2027	11,986	4,024,397	335.75		99,486		93,268		70,490			(6,218)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	04/09/2027	12,936	4,254,508	328.89		143,977		135,009		109,669			(8,968)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	04/09/2027	10,566	3,529,835	334.09		94,561		88,671		68,269			(5,890)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/05/2024	04/09/2027	9,400	3,181,604	338.48		69,182		64,872		47,479			(4,309)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	09/24/2027	184	1,067,660	5,792.11		177,801		168,497		188,757			(9,305)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	09/24/2027	303	1,916,199	6,331.82		198,677		188,280		211,755			(10,397)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	09/27/2027	191	1,212,897	6,341.28		124,892		118,375		133,286			(6,517)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	09/29/2027	249	1,542,961	6,184.71		184,251		174,655		196,437			(9,596)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	10/01/2027	338	2,019,372	5,969.88		291,627		276,467		310,211			(15,160)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	10/05/2027	364	2,278,431	6,265.45		254,024		240,868		271,053			(13,156)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	09/10/2025	243	1,370,477	5,634.49		132,045		108,388		137,982			(23,656)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	09/17/2025	224	1,297,464	5,802.61		94,782		78,180		100,671			(16,602)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	09/25/2025	218	1,274,660	5,834.22		89,763		74,430		95,196			(15,332)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	10/03/2025	229	1,345,843	5,869.1		90,649		75,540		96,214			(15,108)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	09/04/2026	172	1,017,455	5,910.28		109,570		100,521		115,933			(9,049)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	09/11/2026	265	1,549,266	5,855.79		181,693		166,845		189,244			(14,849)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	09/15/2026	149	888,152	5,959.55		91,406		83,980		96,817			(7,426)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	09/17/2026	172	1,002,364	5,835.84		118,696		109,082		125,958			(9,615)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	09/22/2026	208	1,233,218	5,937.78		131,192		120,643		138,968			(10,549)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	09/25/2026	233	1,414,409	6,060.54		131,022		120,532		138,247			(10,489)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	10/01/2026	180	1,100,611	6,130.17		94,460		86,963		99,404			(7,497)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	10/05/2026	106	654,425	6,161.03		54,361		50,072		57,148			(4,290)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	09/03/2027	429	2,564,399	5,970.94		362,610		343,247		385,163			(19,363)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	09/07/2027	212	1,263,902	5,959.27		180,923		171,300		192,395			(9,624)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	09/10/2027	435	2,576,672	5,922.43		381,617		361,377		405,442			(20,240)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	09/14/2027	471	2,877,195	6,110.38		401,497		380,284		386,258			(21,213)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	09/17/2027	388	2,345,269	6,039.06		315,398		298,783		335,952			(16,616)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/05/2024	09/21/2027	200	1,242,244	6,196.66		145,549		137,911		155,289			(7,639)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/09/2026	22,706	9,248,193	407.31		225,738		208,027		215,269			(17,711)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/07/2027	10,169	4,252,361	418.16		87,476		82,954		82,916			(4,522)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/08/2027	9,597	3,876,590	403.92		131,773		124,967		126,847			(6,805)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/08/2027	6,602	2,677,637	405.6		86,000		81,559		82,696			(4,441)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/08/2027	11,291	4,611,926	408.46		134,374		127,435		128,835			(6,940)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/08/2027	4,860	1,991,435	409.74		55,548		52,679		53,145			(2,869)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/08/2027	13,399	5,606,468	418.43		114,319		108,415		108,261			(5,904)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/08/2027	5,156	2,175,502	421.9		38,911		36,901		36,681			(2,009)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/12/2027	5,987	2,514,159	419.93		48,549		46,051		45,945			(2,498)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/02/2025	5,900	2,389,557	405		43,154		35,939		39,644			(7,214)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/03/2025	4,992	2,020,749	404.83		37,013		30,844		33,972			(6,169)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/01/2027	8,282	3,343,397	403.71		114,130		108,197		109,876			(5,933)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/08/2025	6,426	2,594,863	403.8		50,824		42,480		47,106			(8,344)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/01/2027	15,894	6,481,598	407.8		192,843		182,818		184,733			(10,025)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/10/2025	5,769	2,335,330	404.82		43,237		36,181		39,820			(7,057)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/01/2027	6,338	2,626,263	414.39		61,849		58,634		58,867			(3,215)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/10/2025	8,171	3,323,403	406.72		54,902		45,942		49,940			(8,960)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/04/2027	6,812	2,767,049	406.22		86,951		82,444		83,505			(4,507)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/10/2025	477	197,315	413.33		2,112		1,767		1,843			(345)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/04/2027	3,811	1,600,167	419.87		30,828		29,230		29,144			(1,598)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/06/2026	4,262	1,724,449	404.58		47,052		43,344		45,117			(3,708)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/05/2027	3,759	1,575,318	419.03		31,357		29,734		29,667			(1,624)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/08/2026	4,604	1,865,480	405.2		49,712		45,806		47,580			(3,906)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2024	10/07/2027	10,787	4,380,446	406.08		138,583		131,419		132,990			(7,164)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/29/2025	4,509	1,703,057	377.69		34,991		29,668		21,459			(5,323)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/29/2025	4,111	1,553,607	377.91		31,491		26,701		19,222			(4,790)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/17/2025	4,825	1,831,940	379.69		32,664		27,522		18,913			(5,142)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/29/2025	12,273	4,638,231	377.92		94,012		79,711		57,338			(14,300)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/17/2025	5,048	1,916,105	379.58		34,377		28,965		19,975			(5,412)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/17/2025	6,278	2,382,895	379.55		42,817		36,076		24,907			(6,741)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/17/2025	18,741	7,116,552	379.74		126,499		106,584		73,146			(19,915)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/20/2025	4,158	1,579,484	379.88		27,941		23,580		16,161			(4,361)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/21/2025	4,713	1,784,396	378.65		34,166		28,849		20,372			(5,317)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/21/2025	6,888	2,609,178	378.8		49,456		41,760		29,406			(7,696)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/21/2025	4,918	1,863,116	378.82		35,313		29,817		20,962			(5,495)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/22/2025	4,530	1,714,703	378.55		33,067		27,936		19,790			(5,131)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/22/2025	9,565	3,623,456	378.83		68,676		58,019		40,828			(10,657)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/23/2025	4,749	1,792,095	377.38		37,183		31,430		22,871			(5,753)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/23/2025	4,094	1,544,707	377.32		32,178		27,199		19,812			(4,979)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/23/2025	7,574	2,859,052	377.47		59,003		49,874		36,216			(9,129)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/24/2025	4,196	1,584,901	377.7		32,311		27,326		19,737			(4,985)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/24/2025	4,689	1,771,648	377.8		35,874		30,339		21,879			(5,535)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/24/2025	6,910	2,612,055	378.03		52,168		44,119		31,641			(8,049)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/24/2025	5,528	2,089,036	377.89		42,069		35,579		25,605			(6,491)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/24/2025	26,069	9,851,895	377.91		198,128		167,559		120,551			(30,568)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/27/2025	4,589	1,733,079	377.68		35,517		30,084		21,763			(5,433)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/28/2025	9,080	3,430,117	377.76		70,099		59,406		42,879			(10,693)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/28/2025	4,743	1,792,265	377.91		36,281		30,746		22,127			(5,534)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/29/2026	170	1,002,115	5,893.06		139,733		129,976		123,439			(9,758)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/09/2025	117	644,796	5,498.39		60,677		51,511		82,123			(9,166)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/13/2025	313	1,811,893	5,788.24		105,832		90,036		152,169			(15,796)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/14/2025	382	2,231,996	5,841.24		107,220		91,265		171,888			(15,955)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/15/2025	405	2,349,904	5,806.82		76,250		64,937		192,189			(11,313)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/15/2025	441	2,562,822	5,816.4		156,138		132,972		206,286			(23,166)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/16/2025	404	2,356,385	5,829.75		82,530		70,321		185,791			(12,209)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/17/2025	389	2,274,341	5,844.08		65,307		55,674		175,390			(9,632)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/17/2025	463	2,715,843	5,862.84		91,428		77,943		202,775			(13,485)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/17/2025	2,083	12,185,183	5,849.15		667,783		569,290		931,559			(98,493)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/17/2025	817	4,782,156	5,854.53		284,771		242,770		362,228			(42,002)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/20/2025	367	2,146,249	5,843.79		119,469		102,003		166,739			(17,466)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/21/2025	365	2,122,059	5,819.92		102,382		87,457		171,960			(14,924)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/22/2025	355	2,074,715	5,846.08		63,437		54,216		161,256			(9,220)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/22/2025	663	3,871,844	5,836.98		213,957		182,859		305,591			(31,098)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/23/2025	493	2,851,993	5,789.32		94,373		80,696		243,852			(13,677)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/23/2025	427	2,472,220	5,792.32		138,350		118,300		210,362			(20,051)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/24/2025	378	2,194,781	5,807.22		54,340		46,488		182,666			(7,853)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/24/2025	419	2,432,035	5,807.29		91,451		78,236		202,389			(13,215)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/24/2025	1,266	7,348,676	5,805.88		409,350		350,195		612,947			(59,155)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/24/2025	521	3,026,412	5,808.74		186,485		159,536		251,257			(26,949)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/27/2025	364	2,103,716	5,778.17		115,293		98,776		184,596			(16,518)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/28/2025	290	1,685,786	5,804.25		71,582		61,356		142,169			(10,226)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/28/2025	533	3,100,976	5,815.13		178,098		152,656		256,948			(25,443)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/29/2025	347	2,013,076	5,806.56		93,540		80,216		169,478			(13,325)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2024	06/29/2026	3,913	1,506,350	384.93		31,033		28,420		17,054			(2,612)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2024	06/28/2027	13,445	5,191,660	386.14		144,668		137,118		81,293			(7,551)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2024	06/30/2026	2,688	1,024,273	381		25,513		23,369		15,017			(2,144)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2024	06/28/2027	5,584	2,199,803	393.98		45,673		43,290		22,729			(2,384)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2024	06/30/2027	15,475	5,962,394	385.3		171,459		162,529		97,563			(8,930)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2024	06/30/2026	1,931	741,168	383.86		16,103		14,750		9,026			(1,353)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2024	06/21/2027	4,234	1,601,659	378.27		58,643		55,560		36,632			(3,083)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2024	06/25/2025	3,747	1,430,482	381.75		19,935		15,505		7,746			(4,430)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2024	06/21/2027	11,296	4,357,801	385.77		122,566		116,122		69,148			(6,444)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2024	06/22/2027	6,046	2,285,989	378.13		84,154		79,734		52,655			(4,420)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2024	06/30/2025	2,119	802,046	378.52		14,409		11,276		6,533			(3,132)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2024	06/22/2027	14,004	5,404,047	385.9		151,381		143,430		85,252			(7,951)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2024	06/22/2026	4,857	1,859,352	382.83		42,109		38,522		23,967			(3,587)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2024	06/24/2027	3,296	1,288,726	390.99		29,928		28,360		15,603			(1,569)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2024	06/25/2026	4,670	1,777,690	380.7		44,687		40,900		26,395			(3,787)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2024	06/25/2027	20,511	7,761,822	378.42		283,259		268,428		176,645			(14,830)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2024	06/26/2026	5,331	2,016,767	378.32		56,614		51,824		34,769			(4,790)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2024	06/25/2027	55,841	21,569,784	386.27		596,943		565,689		334,646			(31,254)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2024	06/26/2026	3,938	1,522,727	386.68		28,629		26,207		15,218			(2,422)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2024	06/28/2027	5,366	2,030,147	378.36		74,314		70,436		46,420			(3,879)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/06/2024	10/15/2026	5,397	1,346,022	249.4		25,744		23,910		19,827			(1,834)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/06/2024	10/15/2025	3,898	966,590	248		14,616		12,447		8,994			(2,169)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/06/2024	09/30/2026	18,677	4,681,751	250.67		80,311		74,466		60,287			(5,845)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/06/2024	10/02/2026	9,965	2,485,378	249.42		47,033		43,620		36,027			(3,413)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/06/2024	10/05/2026	6,936	1,724,978	248.69		34,612		32,111		26,812			(2,501)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/06/2024	10/07/2026	11,594	2,878,295	248.25		59,827		55,517		46,632			(4,310)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/06/2024	10/09/2026	17,856	4,448,393	249.13		86,422		80,213		66,717			(6,208)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/06/2024	10/14/2026	19,991	4,985,625	249.39		95,358		88,557		73,442			(6,802)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/06/2024	10/03/2025	3,944	982,057	248.97		13,135		11,114		7,665			(2,021)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2024	10/29/2027	18,077	1,881,830	104.1		60,125		57,397		39,007			(2,728)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2024	10/29/2027	50,992	5,348,601	104.89		153,283		146,329		96,848			(6,955)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2024	11/01/2027	30,450	3,166,484	103.99		102,707		98,061		66,936			(4,647)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2024	11/01/2027	46,358	4,862,053	104.88		139,585		133,269		88,308			(6,315)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2024	11/04/2027	23,190	2,411,545	103.99		78,267		74,735		51,012			(3,531)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2024	11/04/2027	43,307	4,539,045	104.81		131,698		125,756		83,519			(5,942)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2024	11/05/2027	38,268	4,000,120	104.53		120,658		115,219		77,257			(5,439)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2024	11/05/2027	109,612	11,548,681	105.36		310,201		296,218		193,116			(13,983)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2024	10/31/2025	94,130	9,809,252	104.21		234,854		202,161		117,573			(32,693)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2024	11/04/2025	33,059	3,446,752	104.26		81,888		70,617		40,972			(11,271)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2024	11/04/2025	19,195	2,008,212	104.62		44,111		38,039		21,338			(6,071)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2024	11/06/2025	61,999	6,498,718	104.82		136,769		118,050		65,034			(18,720)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2024	11/06/2025	4,886	513,813	105.15		10,037		8,663		4,620			(1,374)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2024	10/30/2026	62,354	6,486,109	104.02		192,551		179,373		116,894			(13,177)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2024	11/02/2026	20,631	2,158,430	104.62		58,200		54,234		34,383			(3,966)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2024	11/04/2026	17,753	1,852,176	104.33		52,389		48,829		31,403			(3,560)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2024	11/06/2026	26,015	2,729,234	104.91		70,267		65,504		40,971			(4,762)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2024	10/31/2025	10,409	2,974,568	285.77		73,695		63,437		26,177			(10,259)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2024	10/31/2025	14,276	4,099,026	287.12		90,512		77,912		29,909			(12,600)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/03/2025	5,730	1,641,989	286.58		38,102		32,843		13,034			(5,259)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/05/2025	9,961	2,859,333	287.06		63,848		55,085		21,341			(8,764)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/06/2025	13,870	4,008,754	289.02		75,315		65,007		22,589			(10,308)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/06/2025	5,119	1,484,883	290.07		25,339		21,871		7,134			(3,468)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/07/2025	8,246	2,381,620	288.83		45,599		39,375		13,850			(6,224)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/04/2026	5,927	1,705,781	287.78		47,063		43,865		21,511			(3,198)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	10/30/2026	5,007	1,434,401	286.49		42,808		39,879		20,205			(2,930)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/05/2026	6,419	1,849,103	288.06		50,134		46,731		22,750			(3,402)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/03/2026	6,469	1,856,093	286.91		54,083		50,402		25,289			(3,681)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/06/2026	5,592	1,619,221	289.58		39,812		37,114		17,318			(2,698)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/01/2027	5,887	1,682,222	285.77		59,808		57,102		32,411			(2,706)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/01/2027	8,796	2,535,182	288.21		79,431		75,837		41,128			(3,594)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/01/2027	5,600	1,655,941	295.69		34,218		32,669		15,151			(1,548)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/02/2027	8,564	2,510,879	293.18		59,950		57,240		28,079			(2,710)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/03/2027	11,912	3,509,881	294.64		77,193		73,706		35,009			(3,486)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/03/2027	6,268	1,857,042	296.29		37,042		35,369		16,210			(1,673)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/04/2027	9,190	2,627,927	285.96		92,634		88,454		50,038			(4,180)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/04/2027	7,743	2,234,795	288.64		68,521		65,429		35,204			(3,092)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/04/2027	5,628	1,664,594	295.79		34,216		32,672		15,146			(1,544)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/05/2027	11,064	3,180,049	287.42		104,003		99,314		54,700			(4,688)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/05/2027	17,977	5,206,168	289.6		151,727		144,887		76,513			(6,840)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/05/2027	18,470	5,372,972	290.9		145,914		139,337		71,694			(6,578)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/05/2027	9,372	2,780,363	296.68		54,262		51,816		23,546			(2,446)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2024	10/31/2025	24,927	9,393,268	376.83		226,836		195,260		127,472			(31,577)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2024	11/04/2025	8,181	3,099,683	378.87		66,842		57,642		35,862			(9,200)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2024	10/29/2027	7,196	2,702,265	375.53		113,407		108,262		74,328			(5,145)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2024	11/06/2025	9,029	3,408,572	377.51		79,727		68,815		44,304			(10,912)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2024	10/29/2027	9,450	3,574,655	378.29		137,396		131,162		87,354			(6,234)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2024	11/07/2025	13,446	5,103,853	379.59		105,818		91,375		55,936			(14,443)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2024	10/29/2027	8,659	3,303,163	381.48		114,469		109,276		70,087			(5,194)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2024	11/10/2025	8,772	3,331,293	379.78		68,594		59,309		36,185			(9,285)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2024	11/01/2027	12,278	4,639,531	377.86		181,107		172,913		115,699			(8,194)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2024	11/10/2025	1,356	524,892	387.04		6,849		5,922		2,936			(927)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2024	11/01/2027	7,584	2,973,621	392.11		71,741		68,495		38,145			(3,246)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2024	10/30/2026	14,843	5,611,098	378.02		173,074		161,229		110,812			(11,844)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2024	11/03/2027	13,580	5,270,852	388.14		146,254		139,649		82,288			(6,605)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2024	11/04/2026	7,515	2,834,242	377.12		91,013		84,827		59,006			(6,185)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2024	11/04/2027	10,580	3,994,785	377.59		157,320		150,222		100,905			(7,098)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2024	11/05/2027	15,317	5,816,624	379.76		213,819		204,181		133,736			(9,639)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2024	11/05/2027	7,081	2,765,881	390.58		70,602		67,420		38,395			(3,183)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2024	11/08/2027	8,107	3,109,517	383.55		101,097		96,552		60,413			(4,545)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2024	11/10/2027	15,064	5,884,603	390.63		150,343		143,596		81,821			(6,746)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2024	11/06/2026	6,572	2,494,792	379.63		72,288		67,389		45,371			(4,899)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2024	11/10/2026	3,277	1,245,217	379.93		35,725		33,317		22,356			(2,408)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2024	10/29/2025	9,703	3,679,692	379.25		76,941		66,169		40,659			(10,772)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/11/2024	10/28/2027	10,896	4,146,682	380.58		147,963		141,244		91,559			(6,719)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2024	11/04/2027	971	5,975,943	6,156.64		924,651		882,931		805,203			(41,720)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2024	11/05/2027	494	2,984,941	6,046.43		503,741		481,033		441,934			(22,708)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2024	11/10/2027	751	4,797,192	6,391.91		616,822		589,144		526,805			(27,678)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2024	10/30/2025	620	3,714,289	5,994.85		301,091		259,058		226,209			(42,033)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2024	10/31/2025	610	3,561,358	5,834.37		366,563		315,536		287,612			(51,027)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2024	11/05/2025	509	3,010,641	5,911.68		279,589		241,214		215,929			(38,375)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2024	11/07/2025	1,081	6,606,346	6,111.95		451,823		390,153		327,578			(61,669)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2024	11/10/2025	442	2,738,955	6,195.47		162,552		140,549		114,882			(22,003)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2024	10/23/2026	41	222,520	5,424.66		48,450		45,102		43,185			(3,348)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2024	10/30/2026	579	3,483,064	6,015.55		451,448		420,553		374,611			(30,895)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2024	11/06/2026	601	3,616,663	6,022.05		469,387		437,576		389,193			(31,812)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2024	11/10/2026	223	1,411,239	6,326.44		133,467		124,472		104,369			(8,996)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2024	10/28/2027	578	3,607,151	6,244.31		517,950		494,429		447,165			(23,521)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2024	10/29/2027	511	3,040,928	5,945.7		550,760		525,772		486,533			(24,988)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2024	10/29/2027	485	3,057,440	6,302.83		419,486		400,454		359,864			(19,032)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	05/10/2027	4,885	1,600,511	327.65		68,290		64,676		45,017			(3,614)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	05/10/2027	4,861	1,627,165	334.76		51,669		48,935		31,203			(2,734)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	05/10/2027	4,346	1,495,598	344.14		30,943		29,305		16,308			(1,638)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	05/12/2027	6,011	2,040,559	339.46		52,658		49,877		29,809			(2,781)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	05/14/2027	7,766	2,546,973	327.96		107,561		101,893		70,686			(5,667)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	05/14/2027	7,773	2,601,249	334.67		83,089		78,711		50,314			(4,378)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	05/14/2027	6,807	2,293,729	336.99		66,227		62,738		38,850			(3,489)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	05/17/2027	6,100	2,054,669	336.82		59,843		56,700		35,261			(3,143)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	05/14/2025	3,971	1,304,265	328.46		28,987		21,300		9,318			(7,687)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	05/18/2027	3,692	1,213,745	328.79		49,651		47,047		32,372			(2,605)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	05/20/2027	3,828	1,302,621	340.3		32,499		30,797		18,253			(1,701)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	05/15/2025	3,975	1,310,498	329.7		26,234		19,315		7,793			(6,919)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	05/21/2027	11,299	3,705,974	327.98		156,836		148,635		103,242			(8,201)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	05/16/2025	5,729	1,894,992	330.75		34,663		25,571		9,603			(9,092)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	05/21/2027	14,671	4,909,020	334.6		158,010		149,748		95,945			(8,262)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	05/23/2025	7,463	2,451,212	328.45		55,450		41,441		18,511			(14,008)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	05/21/2027	8,824	2,980,554	337.79		83,384		79,024		48,534			(4,360)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	05/08/2026	4,721	1,576,022	333.85		39,796		36,259		19,927			(3,537)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	05/24/2027	6,271	2,071,275	330.28		80,021		75,851		51,333			(4,171)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	05/15/2026	5,007	1,662,855	332.13		46,462		42,385		24,288			(4,077)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	05/21/2026	3,454	1,137,448	329.32		37,026		33,812		20,580			(3,214)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	05/22/2026	6,807	2,264,438	332.67		61,806		56,451		32,123			(5,355)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	05/07/2027	8,563	2,842,767	332		101,381		95,998		63,368			(5,383)				03
OCT 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2024	10/10/2025	5,059	883,973	174.73		29,596		25,601		21,247			(3,995)				03
OCT 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2024	10/24/2025	5,615	990,091	176.32		28,245		24,590		19,076			(3,655)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/14/2024	11/13/2025	11,585	2,048,821	176.85		56,651		49,727		37,418			(6,924)				03
OCT 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/14/2024	10/14/2026	7,001	1,237,657	176.79		45,855		42,952		30,931			(2,903)				03
OCT 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/14/2024	10/23/2026	7,842	1,387,847	176.98		50,972		47,786		34,153			(3,186)				03
NOV 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/14/2024	11/10/2026	7,695	1,359,944	176.74		51,400		48,268		34,724			(3,132)				03
SEP 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2024	09/16/2026	4,440	873,377	196.71		22,288		20,818		10,115			(1,470)				03
SEP 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2024	09/21/2026	4,638	916,432	197.59		21,799		20,372		9,607			(1,427)				03
SEP 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2024	09/25/2026	7,960	1,572,037	197.5		37,888		35,422		16,760			(2,466)				03
OCT 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2024	10/02/2026	4,517	886,263	196.22		23,938		22,396		11,119			(1,542)				03
OCT 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2024	10/07/2026	6,319	1,241,060	196.41		33,110		30,993		15,331			(2,118)				03
OCT 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2024	10/08/2025	7,823	1,531,172	195.72		25,817		22,311		8,497			(3,506)				03
AUG 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2024	08/28/2026	7,651	2,739,953	358.11		74,063		69,034		52,675			(5,029)				03
SEP 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2024	09/09/2026	2,919	1,047,663	358.94		27,524		25,689		19,343			(1,835)				03
SEP 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2024	09/16/2026	2,437	879,576	360.93		21,226		19,826		14,467			(1,400)				03
SEP 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2024	09/21/2026	2,909	1,053,938	362.35		23,938		22,371		15,940			(1,567)				03
SEP 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2024	09/30/2026	5,536	2,003,636	361.95		46,666		43,651		31,325			(3,015)				03
SEP 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2024	09/12/2025	2,490	888,610	356.82		17,931		15,283		12,416			(2,647)				03
SEP 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2024	09/29/2025	3,022	1,088,219	360.08		18,193		15,652		11,678			(2,541)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/13/2024	11/12/2027	19,912	2,085,402	104.73		53,743		51,572		39,015			(2,171)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/13/2024	11/12/2027	24,346	2,569,685	105.55		58,746		56,373		41,671			(2,374)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/13/2024	11/07/2025	58,454	6,157,496	105.34		91,947		80,519		52,109			(11,428)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/13/2024	11/07/2025	41,882	4,435,332	105.9		57,421		50,284		31,026			(7,137)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/13/2024	11/10/2025	38,062	4,016,290	105.52		57,588		50,490		32,235			(7,098)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/13/2024	11/12/2025	32,878	3,449,198	104.91		57,635		50,571		33,950			(7,064)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/13/2024	11/06/2026	19,289	2,035,976	105.55		39,967		37,518		26,580			(2,449)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/13/2024	11/12/2026	24,162	2,551,248	105.59		49,894		46,862		33,175			(3,032)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/13/2024	11/05/2027	27,660	2,906,249	105.07		71,169		68,275		51,134			(2,894)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/13/2024	11/05/2027	63,684	6,739,711	105.83		147,429		141,434		103,657			(5,995)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/13/2024	11/08/2027	23,423	2,468,553	105.39		57,714		55,374		41,120			(2,340)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/13/2024	11/08/2027	45,209	4,802,124	106.22		99,099		95,080		68,940			(4,019)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/13/2024	11/10/2027	34,556	3,641,904	105.39		85,216		81,767		60,714			(3,449)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/13/2024	11/10/2027	44,567	4,733,488	106.21		97,914		93,951		68,144			(3,963)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/12/2027	4,560	1,358,055	297.81		23,120		22,206		10,548			(914)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/12/2027	6,788	2,037,525	300.16		29,936		28,753		12,968			(1,183)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/07/2025	9,807	2,833,586	288.93		48,251		42,374		16,236			(5,878)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/07/2025	15,058	4,376,361	290.64		63,242		55,538		19,313			(7,704)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/10/2025	18,897	5,469,094	289.42		89,382		78,585		29,423			(10,796)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/10/2025	6,742	1,959,817	290.68		28,317		24,897		8,695			(3,420)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/12/2025	7,463	2,156,603	288.98		36,866		32,438		12,468			(4,428)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/13/2025	11,618	3,360,091	289.22		56,230		49,495		18,806			(6,735)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/13/2025	8,744	2,549,272	291.54		34,015		29,941		9,990			(4,074)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/14/2025	8,544	2,464,976	288.52		44,085		38,819		15,333			(5,266)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/10/2026	13,573	3,944,990	290.64		83,884		78,881		38,336			(5,003)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/13/2026	8,546	2,462,936	288.21		61,699		58,035		30,146			(3,664)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/06/2026	4,917	1,423,535	289.53		32,549		30,597		15,297			(1,952)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/13/2026	3,258	943,890	289.68		21,473		20,197		10,084			(1,275)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/05/2027	1,005	291,186	289.72		7,910		7,595		4,242			(315)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/08/2027	6,445	1,863,578	289.16		52,267		50,194		28,345			(2,073)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/08/2027	11,486	3,352,208	291.84		80,980		77,767		41,761			(3,212)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/08/2027	5,700	1,700,879	298.38		27,875		26,769		12,545			(1,106)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/09/2027	14,476	4,293,363	296.59		78,603		75,488		36,779			(3,115)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/09/2027	5,140	1,544,483	300.5		22,204		21,324		9,514			(880)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/10/2027	13,885	4,018,362	289.4		111,359		106,950		60,136			(4,409)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/10/2027	5,312	1,551,462	292.09		37,022		35,556		18,991			(1,466)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/10/2027	7,133	2,129,317	298.5		34,668		33,296		15,580			(1,373)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/12/2027	25,309	7,300,588	288.46		213,100		204,678		117,075			(8,422)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/12/2027	42,002	12,219,744	290.93		311,237		298,937		163,492			(12,301)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/18/2024	11/14/2025	151,045	49,903,843	330.39		1,202,320		1,061,659		581,855			(140,661)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	11/18/2024	11/13/2026	18,208	6,015,685	330.39		200,832		189,166		125,102			(11,667)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2024	11/14/2025	179,172	67,107,130	374.54		1,549,839		1,368,521		1,115,756			(181,318)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2024	11/13/2026	23,907	8,954,263	374.54		280,194		263,917		214,714			(16,277)				03
NOV 25	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/18/2024	11/14/2025	107,634	30,866,343	286.77		838,473		740,378		332,106			(98,094)				03
NOV 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	11/18/2024	11/14/2025	127,987,611	127,987,611	5,870.62		4,991,517		4,407,551		3,906,915			(583,966)				03
NOV 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	11/18/2024	11/14/2025	99,468,709	99,468,709	5,870.62		4,525,826		3,996,342		3,523,579			(529,484)				03
NOV 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	11/18/2024	11/14/2025	6,887,456	6,887,456	5,870.62		329,909		291,313		257,417			(38,597)				03
NOV 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	11/18/2024	11/14/2025	25,552,689	25,552,689	5,870.62		1,239,305		1,094,317		966,298			(144,988)				03
NOV 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	11/18/2024	11/14/2025	33,302,097	33,302,097	5,870.62		1,768,341		1,561,460		1,386,053			(206,881)				03
NOV 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	11/18/2024	11/14/2025	25,381,828	25,381,828	5,870.62		1,472,146		1,299,917		1,180,293			(172,229)				03
NOV 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	11/18/2024	11/14/2025	8,186,421	8,186,421	5,870.62		347,104		306,496		271,391			(40,608)				03
NOV 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025	1,069	6,904,874	6,457.68		199,105		176,303		150,800			(22,803)				03
NOV 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025	135	878,251	6,501.71		22,826		20,212		17,050			(2,614)				03
NOV 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025	2,388	15,558,011	6,516.39		390,383		345,675		290,696			(44,709)				03
NOV 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025	132	859,161	6,531.06		20,809		18,425		15,444			(2,383)				03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025	8,084	47,455,861	5,870.62		1,729,976		1,531,850		3,717,561			(198,126)				03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025	616	3,653,772	5,929.33		139,555		123,573		259,535			(15,983)				03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025	10,665	62,611,689	5,870.62		2,867,568		2,539,160		4,904,827			(328,409)				03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025	1,250	7,336,807	5,870.62		375,662		332,640		574,745			(43,023)				03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025	117	692,951	5,899.97		34,025		30,129		51,713			(3,897)				03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025	741	4,347,781	5,870.62		232,193		205,601		340,593			(26,592)				03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025	3,959	23,242,489	5,870.62		1,314,151		1,163,647		1,820,753			(150,503)				03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025	4,633	27,197,056	5,870.62		1,564,986		1,385,756		2,130,542			(179,230)				03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025	174	1,027,185	5,899.97		62,669		55,492		76,656			(7,177)				03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025	2,146	12,598,820	5,870.62		862,831		764,016		986,957			(98,816)				03
NOV 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/13/2026	1,060	6,578,063	6,208.18		644,701		608,091		570,665			(36,610)				03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025	404	2,373,726	5,870.62		74,576		66,036		185,951			(8,541)				03
NOV 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025	1,036	6,478,415	6,252.21		292,234		258,766		242,366			(33,468)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 25 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2024	11/14/2025	26,523	2,765,506	104.27		57,289		50,728		33,323			(6,561)				03
NOV 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2024	11/13/2026	11,877	1,238,363	104.27		31,983		30,167		21,372			(1,816)				03
NOV 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/18/2024	11/14/2025	305,004	74,625,417	244.67		1,418,270		1,255,843		1,137,993			(162,428)				03
OCT 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/20/2024	10/24/2025	1,602	1,198,628	748.38		46,736		41,172		28,455			(5,564)				03
OCT 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/20/2024	10/31/2025	1,115	826,695	741.59		34,134		30,153		20,436			(3,981)				03
NOV 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/20/2024	11/07/2025	976	732,618	750.61		28,959		25,649		17,607			(3,310)				03
NOV 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/20/2024	11/19/2025	1,218	909,737	746.88		37,321		33,197		22,972			(4,124)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	10/30/2026	4,634	1,134,759	244.87		27,388		25,838		24,994			(1,550)				03
NOV 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	11/04/2026	9,027	2,206,243	244.41		55,244		52,140		50,621			(3,104)				03
NOV 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	11/06/2026	10,996	2,703,200	245.84		61,027		57,608		55,292			(3,419)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	10/16/2026	14,343	3,575,984	249.32		61,101		57,574		53,115			(3,527)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	10/19/2026	8,575	2,144,259	250.06		34,557		32,571		29,880			(1,986)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	10/21/2026	14,604	3,623,435	248.12		68,199		64,290		60,210			(3,908)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	10/22/2026	4,462	1,104,228	247.45		21,911		20,657		19,465			(1,254)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	10/23/2026	38,383	9,456,897	246.38		203,432		191,807		182,817			(11,625)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	10/26/2026	10,314	2,531,488	245.45		58,478		55,151		53,025			(3,327)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	10/28/2026	22,975	5,660,160	246.36		122,458		115,510		110,089			(6,948)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	10/29/2026	5,201	1,282,176	246.54		27,356		25,806		24,579			(1,550)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	10/30/2026	18,807	4,590,803	244.1		117,168		110,539		107,576			(6,629)				03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	11/06/2025	7,586	1,863,575	245.65		31,559		27,942		24,872			(3,617)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/14/2025	17,564	5,062,023	288.2		111,884		100,474		32,972			(11,410)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/14/2025	7,870	2,276,425	289.27		45,801		41,130		12,688			(4,671)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/17/2025	6,070	1,751,241	288.53		37,752		33,935		10,979			(3,818)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/21/2024	11/13/2025	44,688	4,687,805	104.9		91,477		82,121		46,371			(9,356)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/17/2025	6,026	1,746,527	289.83		33,565		30,171		9,047			(3,394)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/21/2024	11/14/2025	97,188	10,154,221	104.48		218,285		196,023		114,763			(22,261)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/19/2025	9,404	2,717,912	289.02		56,235		50,580		15,971			(5,655)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/21/2024	11/17/2025	37,325	3,906,760	104.67		80,658		72,502		41,870			(8,156)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/20/2025	20,347	5,871,408	288.56		126,560		113,869		36,975			(12,691)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/21/2024	11/19/2025	36,106	3,782,839	104.77		76,509		68,815		39,445			(7,694)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/22/2024	11/21/2025	15,057	4,361,057	289.64		85,673		77,106		23,544			(8,567)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/21/2024	11/20/2025	51,156	5,360,174	104.78		108,247		97,392		55,810			(10,855)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/22/2024	11/21/2025	3,701	1,076,700	290.89		18,877		16,989		4,815			(1,888)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/22/2024	11/18/2026	13,695	3,959,498	289.12		107,369		102,015		44,835			(5,354)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/21/2024	11/13/2026	17,736	1,858,039	104.76		47,054		44,691		28,940			(2,363)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/22/2024	11/13/2026	6,676	1,931,727	289.35		51,473		48,888		21,285			(2,584)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/22/2024	11/20/2026	15,691	4,553,043	290.17		115,485		109,743		46,837			(5,742)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/21/2024	11/17/2026	22,647	2,370,917	104.69		60,853		57,814		37,587			(3,038)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/22/2024	11/20/2026	612	178,530	291.63		4,120		3,915		1,597			(205)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/21/2024	11/20/2026	26,081	2,731,461	104.73		69,714		66,248		43,016			(3,466)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/22/2024	10/07/2027	687	199,034	289.66		6,019		5,812		2,856			(207)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/21/2024	11/05/2027	4,477	471,723	105.37		12,181		11,773		7,874			(408)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/22/2024	11/15/2027	13,537	3,920,534	289.62		120,478		116,477		57,922			(4,001)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/22/2024	11/15/2027	5,394	1,605,992	297.74		31,339		30,298		12,587			(1,041)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/22/2024	11/16/2027	9,008	2,638,913	292.96		67,738		65,491		30,356			(2,248)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/22/2024	11/16/2027	6,313	1,889,739	299.32		33,524		32,412		12,984			(1,112)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/22/2024	11/17/2027	5,729	1,699,209	296.59		35,463		34,288		14,668			(1,176)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/22/2024	11/18/2027	18,155	5,270,841	290.32		156,135		150,964		74,097			(5,171)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/21/2024	11/12/2027	58,228	6,086,026	104.52		177,538		171,626		118,021			(5,912)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/22/2024	11/19/2027	17,474	5,029,628	287.83		169,850		164,230		84,713			(5,620)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/21/2024	11/12/2027	107,088	11,281,668	105.35		292,670		282,923		189,517			(9,747)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/22/2024	11/19/2027	15,462	4,489,133	290.34		132,970		128,570		63,057			(4,400)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/21/2024	11/15/2027	39,031	4,069,361	104.26		123,142		119,053		82,561			(4,090)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/22/2024	11/19/2027	8,047	2,350,482	292.08		63,333		61,237		28,982			(2,096)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/21/2024	11/18/2027	35,267	3,686,424	104.53		107,528		103,967		71,508			(3,561)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/22/2024	11/19/2027	7,941	2,367,843	298.19		45,024		43,534		17,946			(1,490)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/21/2024	11/18/2027	62,857	6,616,987	105.27		173,926		168,166		112,993			(5,760)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/21/2024	11/19/2027	37,436	3,920,332	104.72		111,373		107,688		73,648			(3,685)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/21/2024	11/19/2027	85,789	9,052,499	105.52		229,572		221,976		148,006			(7,596)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	06/04/2027	5,495	1,875,692	341.37		49,012		47,145		25,072			(1,867)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	06/07/2027	9,110	3,002,432	329.57		129,273		124,366		78,022			(4,907)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	05/29/2025	5,236	1,713,239	327.18		49,379		39,935		15,937			(9,444)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	06/08/2027	6,844	2,256,086	329.64		96,912		93,237		58,457			(3,675)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	06/05/2025	7,254	2,370,678	326.83		70,795		57,754		23,850			(13,041)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	06/10/2027	5,661	1,940,040	342.71		47,948		46,133		24,073			(1,814)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	06/11/2025	10,293	3,362,280	326.67		102,308		84,039		35,430			(18,269)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	06/11/2027	23,500	7,744,813	329.57		333,931		321,310		201,792			(12,622)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	06/13/2025	7,518	2,451,146	326.05		78,184		64,364		28,103			(13,820)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	05/29/2026	10,220	3,361,236	328.88		123,154		115,288		63,412			(7,866)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	06/14/2027	6,961	2,306,630	331.36		92,791		89,296		54,877			(3,496)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	06/04/2026	5,478	1,805,363	329.56		64,203		60,147		32,743			(4,056)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	06/15/2027	6,446	2,131,595	330.69		88,115		84,799		52,568			(3,316)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	06/11/2026	5,637	1,855,406	329.17		67,583		63,367		34,900			(4,216)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	06/15/2026	5,666	1,879,985	331.8		60,173		56,446		29,545			(3,728)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	05/25/2027	9,557	3,155,056	330.12		132,177		127,088		78,914			(5,089)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	05/28/2027	6,449	2,098,777	325.42		105,577		101,526		66,751			(4,052)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	05/28/2027	8,782	2,907,152	331.05		117,498		112,989		69,364			(4,509)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	05/28/2027	4,741	1,601,984	337.92		48,592		46,728		26,076			(1,865)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	06/01/2027	5,247	1,746,065	332.8		65,897		63,379		38,060			(2,518)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	06/04/2027	11,597	3,777,331	325.71		188,455		181,278		118,953			(7,177)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	06/04/2027	11,572	3,844,487	332.21		148,822		143,154		86,709			(5,668)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/22/2026	4,671	1,901,078	407.03		58,228		55,292		45,269			(2,937)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/18/2027	5,285	2,175,480	411.65		67,687		65,442		54,483			(2,246)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/23/2026	3,750	1,526,960	407.21		46,486		44,145		36,104			(2,341)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/18/2027	6,402	2,706,604	422.79		56,861		54,974		44,401			(1,886)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/19/2027	4,896	2,076,078	424.02		41,696		40,314		32,454			(1,382)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/20/2027	3,968	1,664,291	419.48		39,512		38,204		31,124			(1,308)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/21/2027	3,919	1,586,371	404.77		61,911		59,863		50,691			(2,048)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/21/2027	5,169	2,116,156	409.4		71,078		68,726		57,536			(2,351)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/21/2027	3,836	1,615,423	421.08		36,173		34,977		28,403			(1,197)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/22/2027	4,712	1,897,321	402.63		79,261		76,642		65,209			(2,620)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/22/2027	11,599	4,724,197	407.29		170,205		164,580		138,428			(5,625)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/22/2027	3,474	1,459,069	419.98		34,029		32,905		26,795			(1,125)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/15/2025	5,738	2,337,508	407.34		50,900		45,368		34,051			(5,533)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/16/2025	4,960	2,025,468	408.33		41,702		37,183		27,629			(4,519)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/13/2027	3,441	1,454,178	422.65		30,594		29,574		23,896			(1,020)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/17/2025	3,761	1,533,104	407.58		33,011		29,445		22,063			(3,566)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/14/2027	4,509	1,844,489	409.1		62,418		60,339		50,514			(2,079)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/21/2025	5,119	2,086,365	407.58		45,128		40,313		30,292			(4,816)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/14/2027	4,556	1,928,233	423.26		39,721		38,398		30,943			(1,323)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/23/2025	5,508	2,222,619	403.5		60,438		54,028		42,192			(6,410)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/15/2027	11,409	4,638,354	406.57		170,523		164,850		138,930			(5,673)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/15/2026	3,523	1,439,692	408.61		41,213		39,113		31,790			(2,100)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/15/2027	16,292	6,700,644	411.28		210,837		203,822		169,771			(7,015)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/19/2026	4,209	1,720,119	408.69		49,231		46,737		37,984			(2,494)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/22/2024	10/18/2027	3,758	1,529,043	406.84		55,838		53,985		45,441			(1,852)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/09/2027	11,975	4,563,076	381.04		151,009		145,774		92,547			(5,235)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/03/2025	4,171	1,563,191	374.75		41,588		37,539		25,132			(4,048)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/10/2026	5,397	2,081,592	385.67		40,696		38,412		22,792			(2,284)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/09/2027	27,441	10,656,589	388.34		271,121		261,723		150,385			(9,398)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/04/2025	4,450	1,670,458	375.41		42,895		38,732		25,565			(4,163)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/09/2027	4,759	1,854,829	389.76		44,734		43,183		24,309			(1,551)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/12/2027	15,552	6,063,056	389.85		146,036		140,990		79,317			(5,046)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/12/2027	4,040	1,600,453	396.14		30,261		29,215		14,892			(1,046)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/13/2027	3,629	1,387,424	382.32		43,983		42,465		26,537			(1,518)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/14/2027	6,729	2,621,213	389.56		63,922		61,718		34,877			(2,204)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/04/2025	4,449	1,671,155	375.64		42,353		38,242		25,122			(4,111)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/05/2025	4,522	1,701,169	376.24		41,688		37,654		24,439			(4,034)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/05/2025	7,640	2,875,096	376.32		70,135		63,348		41,043			(6,787)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/06/2025	4,085	1,537,241	376.31		37,582		33,956		21,998			(3,626)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/06/2025	7,989	3,008,240	376.56		72,458		65,466		42,203			(6,992)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/07/2025	5,001	1,890,535	378.02		41,860		37,832		23,619			(4,027)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/07/2025	3,683	1,393,397	378.33		30,311		27,395		16,970			(2,916)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/07/2025	4,010	1,516,332	378.18		33,279		30,077		18,697			(3,202)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/07/2025	7,205	2,725,481	378.27		59,442		53,723		33,358			(5,719)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/07/2025	13,364	5,054,696	378.23		110,521		99,888		62,070			(10,633)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/10/2025	3,755	1,419,894	378.09		31,433		28,435		17,752			(2,998)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/11/2025	3,965	1,498,319	377.87		33,664		30,463		19,111			(3,202)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/11/2025	3,556	1,345,009	378.23		29,586		26,773		16,659			(2,814)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/13/2026	7,825	3,034,869	387.86		53,286		50,311		28,755			(2,975)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/12/2025	4,307	1,620,367	376.19		40,144		36,337		23,670			(3,807)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/02/2025	5,310	2,032,878	382.81		24,959		21,128		10,026			(3,831)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/14/2026	1,416	556,019	392.58		7,620		7,195		3,765			(425)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/12/2025	8,778	3,305,533	376.58		80,141		72,541		46,833			(7,600)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/02/2027	7,621	2,891,530	379.44		100,819		97,299		62,985			(3,521)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	10/30/2025	5,339	2,013,243	377.05		46,720		42,118		26,784			(4,602)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/03/2025	6,914	2,661,878	385		27,241		23,079		9,949			(4,162)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/12/2025	7,417	2,794,634	376.81		66,823		60,487		38,882			(6,337)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/02/2027	31,822	12,280,991	385.93		339,857		327,989		194,907			(11,868)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	10/30/2025	4,887	1,842,354	377		42,858		38,636		24,611			(4,222)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/11/2025	4,202	1,612,912	383.81		18,743		15,981		7,395			(2,761)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/02/2027	15,079	5,862,151	388.76		146,116		141,014		80,447			(5,102)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	10/30/2025	14,770	5,569,820	377.11		128,792		116,105		73,740			(12,687)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/02/2026	3,637	1,379,708	379.32		36,410		34,338		22,516			(2,072)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/02/2027	3,936	1,548,155	393.37		32,390		31,259		16,606			(1,131)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	10/31/2025	4,177	1,566,608	375.09		40,764		36,760		24,404			(4,004)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/02/2026	8,372	3,217,029	384.26		66,976		63,165		38,250			(3,811)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/06/2027	3,540	1,350,176	381.37		44,113		42,579		26,910			(1,534)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	10/31/2025	6,625	2,485,781	375.24		64,125		57,827		38,273			(6,298)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/02/2026	4,283	1,664,265	388.62		27,751		26,172		14,664			(1,579)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/06/2027	10,877	4,232,582	389.14		104,308		100,681		57,162			(3,627)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	10/31/2025	3,761	1,411,906	375.42		36,029		32,491		21,435			(3,539)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/07/2026	3,549	1,376,633	387.89		23,991		22,638		12,885			(1,353)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/07/2027	3,641	1,430,992	393.04		30,437		29,380		15,713			(1,057)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	10/31/2025	15,131	5,678,399	375.28		146,166		131,811		87,156			(14,356)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	07/09/2026	5,411	2,077,743	383.99		44,153		41,671		25,405			(2,482)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/14/2025	814	4,843,005	5,950.88		290,733		265,597		331,500			(25,135)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/13/2026	193	1,181,086	6,117.4		138,617		132,768		114,593			(5,849)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	10/30/2025	425	2,461,221	5,786.07		122,068		111,038		214,450			(11,030)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	10/31/2025	419	2,397,100	5,716.5		61,218		55,703		232,838			(5,515)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	10/31/2025	782	4,470,626	5,715.67		173,892		158,226		434,784			(15,666)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	10/31/2025	604	3,449,261	5,714.67		185,172		168,490		335,952			(16,682)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	10/31/2025	758	4,323,486	5,705.84		267,623		243,513		426,653			(24,110)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	10/31/2025	1,118	6,400,994	5,723.81		447,223		406,933		614,990			(40,290)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/03/2025	440	2,499,092	5,685.31		192,079		174,929		255,501			(17,150)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/04/2025	432	2,449,312	5,671.28		176,829		161,087		255,932			(15,741)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/05/2025	454	2,621,965	5,772.33		77,928		71,011		236,173			(6,917)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/06/2025	486	2,830,795	5,830.68		128,716		117,325		232,849			(11,391)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025	429	2,565,476	5,982.92		63,222		57,644		163,070			(5,578)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025	651	3,894,790	5,981.77		141,063		128,616		248,081			(12,447)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025	669	3,973,855	5,941.68		206,274		188,074		271,808			(18,201)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025	612	3,659,646	5,981.28		196,606		179,258		233,310			(17,348)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025	1,168	6,993,384	5,987.23		406,411		370,551		441,059			(35,860)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025	545	3,266,370	5,995.54		193,099		176,061		202,903			(17,038)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/10/2025	226	1,346,543	5,949.73		71,703		65,431		91,506			(6,271)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/10/2025	531	3,182,898	5,995.4		182,408		166,454		199,382			(15,954)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/11/2025	398	2,382,558	5,982.87		98,044		89,494		153,056			(8,550)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/12/2025	672	3,994,243	5,945.23		224,300		204,796		274,878			(19,504)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/13/2025	462	2,760,163	5,972.31		103,002		94,071		181,525			(8,931)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/14/2025	455	2,674,681	5,882.04		92,567		84,564		205,591			(8,003)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/14/2025	531	3,135,183	5,906.97		164,934		150,674		231,257			(14,259)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/14/2025	561	3,297,560	5,877.48		212,133		193,793		255,399			(18,340)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2024	11/14/2025	17,839	6,707,822	376.03		191,943		176,877		99,548			(15,065)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2024	11/12/2027	11,080	4,164,401	375.84		186,370		181,676		113,719			(4,694)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2024	11/12/2027	17,869	6,796,159	380.33		264,284		257,628		152,919			(6,656)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2024	11/19/2025	15,137	5,710,675	377.26		153,643		141,757		77,694			(11,886)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2024	11/15/2027	12,561	4,812,446	383.13		171,205		166,905		95,695			(4,300)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2024	11/21/2025	22,135	8,335,872	376.6		233,077		215,148		119,841			(17,929)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2024	11/18/2027	14,952	5,709,015	381.82		212,170		206,856		120,604			(5,314)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2024	11/19/2027	16,669	6,296,313	377.72		266,375		259,709		159,232			(6,666)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2024	11/26/2025	15,473	5,872,822	379.56		140,028		129,408		67,316			(10,620)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2024	11/22/2027	16,208	6,224,533	384.05		215,561		210,182		119,178			(5,379)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2024	11/28/2025	12,920	4,912,347	380.22		113,177		104,641		53,565			(8,536)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2024	11/24/2027	14,133	5,444,610	385.23		181,473		176,953		98,832			(4,520)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2024	12/02/2025	4,654	1,773,916	381.17		38,906		36,005		18,038			(2,902)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2024	11/26/2027	11,077	4,240,042	382.79		153,190		149,382		86,134			(3,809)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2024	11/13/2026	7,436	2,804,909	377.23		98,223		94,478		58,445			(3,746)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2024	11/29/2027	10,467	4,038,014	385.79		132,406		129,123		71,671			(3,283)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2024	11/20/2026	11,250	4,232,137	376.2		154,908		149,059		93,588			(5,850)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2024	12/02/2027	12,921	5,021,356	388.63		150,009		146,300		78,136			(3,709)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2024	11/12/2025	12,117	4,580,374	378.01		117,293		108,033		57,879			(9,260)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2024	12/02/2026	12,649	4,814,382	380.61		148,627		143,107		84,886			(5,520)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	12/03/2024	11/13/2025	764	4,666,650	6,108.5		331,673		305,565		237,369			(26,108)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	12/03/2024	11/14/2025	716	4,287,529	5,988.42		370,851		341,743		274,678			(29,107)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	12/03/2024	11/20/2025	1,133	6,781,077	5,983.69		595,426		549,493		444,691			(45,933)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	12/03/2024	11/21/2025	594	3,589,687	6,039.38		290,236		267,910		213,429			(22,326)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	12/03/2024	11/26/2025	899	5,515,071	6,137.13		383,836		354,725		275,511			(29,111)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	12/03/2024	12/01/2025	748	4,570,442	6,110.87		334,417		309,406		243,962			(25,012)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	12/03/2024	12/02/2025	268	1,665,528	6,204.24		104,344		96,561		73,829			(7,783)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	12/03/2024	11/13/2026	379	2,323,317	6,126.73		279,428		268,772		222,899			(10,656)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	12/03/2024	11/24/2026	564	3,499,936	6,206.66		390,253		375,598		308,848			(14,655)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	12/03/2024	11/27/2026	529	3,323,407	6,282.79		343,153		330,321		267,235			(12,833)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	12/03/2024	12/02/2026	89	562,999	6,297.53		57,456		55,322		44,748			(2,134)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	12/03/2024	11/12/2027	771	4,738,365	6,145.58		757,041		737,974		648,995			(19,067)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	12/03/2024	11/15/2027	661	4,239,059	6,417.76		542,485		528,860		456,905			(13,625)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	12/03/2024	11/18/2027	576	3,668,340	6,367.43		491,151		478,850		415,419			(12,302)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	12/03/2024	11/19/2027	1,155	7,270,931	6,293.38		1,036,285		1,010,354		881,122			(25,931)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	12/03/2024	11/24/2027	679	4,314,188	6,351.68		588,096		573,448		498,603			(14,648)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	12/03/2024	11/26/2027	722	4,595,519	6,364.72		620,924		605,487		526,030			(15,437)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	12/03/2024	12/02/2027	894	5,749,263	6,434.47		735,582		717,395		621,417			(18,187)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	10/15/2025	416	2,459,540	5,906.11		244,067		225,959		169,485			(18,108)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	10/20/2025	247	1,486,631	6,027.29		124,178		115,111		82,795			(9,067)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	10/09/2026	213	1,309,317	6,144.43		157,122		151,720		117,397			(5,402)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	10/15/2026	230	1,443,115	6,286.44		149,705		144,604		108,207			(5,101)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	10/20/2026	182	1,132,680	6,220.44		126,935		122,642		93,530			(4,293)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	10/08/2027	236	1,456,868	6,177.88		231,323		226,172		188,113			(5,150)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	10/08/2027	260	1,645,112	6,336.86		230,027		224,906		183,626			(5,122)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	10/14/2027	214	1,349,481	6,316.02		192,582		188,319		154,556			(4,263)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	10/15/2027	228	1,405,424	6,168.74		225,834		220,840		184,104			(4,994)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	10/20/2027	270	1,712,444	6,348.97		239,066		233,805		191,424			(5,262)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	10/24/2025	10,485	4,232,710	403.7		128,030		118,799		79,486			(9,231)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	10/28/2025	7,072	2,861,085	404.54		83,193		77,269		51,332			(5,924)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	10/30/2026	6,447	2,601,941	403.57		100,546		97,194		72,229			(3,352)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	10/29/2025	6,218	2,519,565	405.22		70,864		65,833		43,377			(5,030)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/06/2026	5,709	2,301,708	403.15		90,595		87,606		65,317			(2,990)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	10/30/2025	7,286	2,953,514	405.37		82,506		76,667		50,445			(5,839)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	10/22/2027	10,756	4,364,730	405.79		179,358		175,418		134,728			(3,940)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	10/31/2025	6,276	2,511,233	400.15		90,942		84,525		58,972			(6,416)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	10/25/2027	8,043	3,256,569	404.92		137,591		134,577		103,722			(3,014)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/04/2025	9,636	3,873,263	401.94		129,080		120,083		82,377			(8,996)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	10/26/2027	8,625	3,606,929	418.2		98,876		96,712		71,136			(2,164)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/06/2025	11,426	4,650,333	406.99		120,180		111,855		72,521			(8,326)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	10/28/2027	9,726	3,954,194	406.58		158,905		155,434		119,080			(3,471)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/07/2025	5,368	2,190,154	408.03		53,623		49,919		31,974			(3,704)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	10/28/2027	5,027	2,095,408	416.81		60,277		58,960		43,606			(1,317)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	10/29/2026	6,310	2,562,336	406.06		90,243		87,230		63,974			(3,012)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	10/29/2027	10,369	4,183,508	403.47		185,042		181,004		140,155			(4,038)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	10/29/2027	16,675	6,796,576	407.58		264,706		258,930		197,776			(5,776)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	10/29/2027	5,008	2,103,426	420.03		54,164		52,982		38,743			(1,182)				03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/01/2027	8,631	3,477,594	402.94		156,437		153,033		118,760			(3,404)				03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/02/2027	10,660	4,410,661	413.76		140,882		137,819		103,128			(3,063)				03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/04/2027	9,242	3,716,055	402.09		171,630		167,906		130,666			(3,724)				03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/05/2027	10,343	4,193,486	405.44		174,953		171,160		131,782			(3,793)				03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/05/2027	6,509	2,676,752	411.25		92,926		90,912		68,643			(2,014)				03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/05/2027	8,673	3,619,692	417.36		102,600		100,375		74,157			(2,224)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/25/2026	28,371	2,980,891	105.07		76,856		74,387		43,825			(2,469)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/27/2026	40,701	4,301,311	105.68		100,166		96,957		55,504			(3,209)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	12/03/2026	13,825	1,461,603	105.72		33,899		32,823		18,786			(1,077)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/19/2027	29,473	3,087,608	104.76		92,457		90,479		57,609			(1,978)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/19/2027	49,726	5,249,552	105.57		140,326		137,324		85,075			(3,002)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/22/2027	43,226	4,544,346	105.13		129,375		126,615		79,654			(2,760)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/22/2027	55,204	5,851,069	105.99		147,395		144,250		88,130			(3,145)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/24/2027	33,438	3,513,956	105.09		100,647		98,504		62,048			(2,143)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/24/2027	38,795	4,108,012	105.89		105,057		102,820		63,027			(2,237)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/26/2027	53,020	5,577,160	105.19		157,575		154,225		96,870			(3,350)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/26/2027	53,592	5,681,793	106.02		142,661		139,629		85,256			(3,033)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/29/2027	43,852	4,643,497	105.89		118,883		116,363		71,421			(2,520)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	12/02/2027	42,295	4,458,749	105.42		122,148		119,566		74,578			(2,582)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	12/02/2027	48,404	5,141,998	106.23		125,464		122,812		74,506			(2,652)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	12/03/2027	24,262	2,562,513	105.62		68,248		66,807		41,402			(1,441)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/21/2025	97,886	10,284,875	105.07		210,748		196,780		97,928			(13,969)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	12/03/2027	28,404	3,023,294	106.44		71,577		70,066		42,197			(1,512)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/21/2025	29,727	3,140,081	105.63		56,482		52,738		24,923			(3,744)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/25/2025	22,703	2,386,774	105.13		48,448		45,274		22,479			(3,175)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/26/2025	26,693	2,808,903	105.23		55,762		52,118		25,672			(3,644)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/28/2025	55,777	5,881,106	105.44		111,498		104,254		50,458			(7,244)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/28/2025	38,787	4,105,267	105.84		70,826		66,224		30,889			(4,602)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	12/02/2025	27,776	2,930,632	105.51		54,885		51,359		24,799			(3,526)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	12/03/2025	16,144	1,709,639	105.9		29,253		27,379		12,763			(1,874)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2024	11/20/2026	60,394	6,371,532	105.5		152,494		147,561		85,052			(4,933)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/06/2024	11/28/2025	17,803	5,219,069	293.16		56,613		53,085		16,776			(3,528)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/06/2024	12/03/2025	13,164	3,837,408	291.51		50,023		46,949		16,307			(3,074)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/06/2024	12/04/2025	14,131	4,084,416	289.03		67,972		63,807		25,073			(4,165)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/06/2024	12/05/2025	11,068	3,203,280	289.41		51,468		48,322		18,685			(3,145)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/06/2024	11/23/2026	17,932	5,229,159	291.61		101,854		98,711		47,057			(3,143)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/06/2024	11/27/2026	10,245	2,990,302	291.87		57,374		55,613		26,373			(1,760)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/06/2024	12/05/2025	15,844	4,596,950	290.13		68,923		64,711		24,166			(4,212)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/01/2026	11,757	3,447,696	293.24		60,197		58,360		26,729			(1,837)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/04/2026	11,753	3,417,588	290.79		71,104		68,944		33,725			(2,161)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	11/22/2027	21,935	6,401,426	291.84		152,885		149,762		80,575			(3,123)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	11/22/2027	11,352	3,405,971	300.03		49,609		48,595		22,176			(1,013)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	11/24/2027	25,481	7,464,826	292.96		167,408		163,995		86,380			(3,413)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	11/24/2027	12,967	3,879,993	299.23		59,517		58,303		27,089			(1,214)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	11/26/2027	12,906	3,760,618	291.39		92,405		90,525		49,094			(1,881)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	11/26/2027	14,525	4,272,289	294.14		89,472		87,651		45,196			(1,821)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	11/29/2027	19,563	5,819,406	297.47		99,967		97,938		47,293			(2,029)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	11/30/2027	10,362	3,122,241	301.31		42,071		41,218		18,377			(853)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/02/2027	20,911	6,105,391	291.97		145,541		142,595		76,639			(2,946)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/02/2027	13,701	4,106,748	299.73		61,383		60,140		27,728			(1,242)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/03/2027	14,955	4,320,598	288.9		122,185		119,714		67,991			(2,471)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/03/2027	25,754	7,545,703	292.99		169,720		166,288		87,733			(3,432)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	11/21/2025	12,796	3,721,106	290.8		51,056		47,810		16,872			(3,246)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	11/24/2025	10,331	3,013,526	291.7		37,914		35,524		12,024			(2,390)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	11/26/2025	11,431	3,332,931	291.58		42,522		39,857		13,648			(2,665)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	11/28/2025	26,146	7,633,824	291.97		94,125		88,259		29,648			(5,866)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/20/2025	4,082	1,532,423	375.43		46,451		43,742		24,058			(2,708)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/20/2025	4,188	1,572,001	375.38		47,740		44,957		24,773			(2,784)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/20/2025	4,437	1,665,977	375.44		50,453		47,511		26,135			(2,942)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/21/2025	3,803	1,432,468	376.66		40,693		38,327		20,498			(2,366)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/21/2025	2,544	957,166	376.2		27,860		26,240		14,193			(1,620)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/21/2025	3,980	1,497,525	376.24		43,504		40,975		22,137			(2,529)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/21/2025	6,641	2,499,783	376.39		72,060		67,870		36,528			(4,190)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/21/2025	7,951	2,991,355	376.22		86,985		81,928		44,288			(5,057)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/24/2025	5,156	1,940,622	376.39		56,096		52,863		28,513			(3,233)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/25/2025	3,648	1,379,362	378.13		36,296		34,210		17,716			(2,086)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/13/2025	4,299	1,613,633	375.39		48,703		45,804		25,114			(2,899)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/25/2025	6,490	2,454,985	378.29		64,053		60,372		31,131			(3,681)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/13/2025	5,404	2,030,650	375.8		59,925		56,358		30,624			(3,567)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/13/2025	6,339	2,382,633	375.85		70,113		65,939		35,793			(4,173)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/14/2025	3,799	1,422,272	374.36		45,363		42,670		23,968			(2,692)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/14/2025	11,074	4,149,056	374.66		130,232		122,504		68,365			(7,729)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/14/2025	3,807	1,429,428	375.44		43,061		40,505		22,200			(2,556)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/14/2025	2,722	1,020,768	375.03		31,410		29,546		16,356			(1,864)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/14/2025	18,813	7,055,563	375.03		217,106		204,221		113,054			(12,885)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/17/2025	3,434	1,283,239	373.72		42,406		39,912		22,782			(2,494)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/18/2025	4,095	1,533,589	374.48		48,774		45,914		25,780			(2,861)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/18/2025	5,632	2,112,131	375.03		65,274		61,445		34,072			(3,828)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/19/2025	4,163	1,561,251	375.05		48,247		45,425		25,188			(2,821)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/19/2025	8,212	3,084,932	375.64		92,390		86,987		47,595			(5,403)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/20/2025	4,633	1,738,135	375.13		53,516		50,396		27,913			(3,120)				03
NOV 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/10/2024	11/20/2026	20,930	5,172,956	247.15		123,490		120,171		95,980			(3,319)				03
NOV 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/10/2024	11/23/2026	30,649	7,554,743	246.49		189,413		184,344		148,486			(5,069)				03
NOV 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/10/2024	11/06/2026	14,167	3,503,992	247.34		81,884		79,639		63,205			(2,245)				03
NOV 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/10/2024	11/10/2026	17,435	4,322,020	247.9		97,285		94,633		74,598			(2,652)				03
NOV 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/10/2024	11/11/2026	6,685	1,661,381	248.52		35,698		34,727		27,205			(972)				03
NOV 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/10/2024	11/13/2026	24,111	5,925,943	245.78		155,514		151,293		122,478			(4,221)				03
NOV 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/10/2024	11/13/2026	7,791	1,927,027	247.33		45,268		44,039		35,004			(1,229)				03
NOV 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/10/2024	11/17/2026	4,481	1,099,162	245.29		29,889		29,082		23,718			(807)				03
NOV 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/10/2024	11/18/2026	18,833	4,618,766	245.25		125,992		122,597		100,061			(3,396)				03
NOV 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/10/2024	11/19/2026	4,337	1,065,297	245.63		28,321		27,558		22,391			(762)				03
NOV 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/10/2024	11/20/2026	28,309	6,966,828	246.1		179,196		174,380		141,030			(4,816)				03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/10/2024	11/18/2025	3,961	971,848	245.33		20,599		19,448		13,800			(1,151)				03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/10/2024	11/21/2025	4,746	1,166,684	245.85		23,538		22,234		15,643			(1,304)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2024	06/29/2026	1,349	446,677	331.23		12,056		11,711		7,461			(344)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2024	06/17/2027	8,381	2,729,143	325.64		118,338		116,264		86,900			(2,074)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2024	06/17/2027	21,798	7,245,955	332.42		237,158		233,002		163,288			(4,156)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2024	06/21/2027	4,537	1,480,754	326.37		62,430		61,340		45,624			(1,089)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2024	06/21/2027	7,880	2,623,111	332.88		84,317		82,845		57,881			(1,471)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2024	06/21/2027	8,269	2,816,594	340.62		63,837		62,723		40,162			(1,114)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2024	06/22/2027	3,339	1,097,083	328.59		42,302		41,565		30,288			(737)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2024	06/22/2027	3,483	1,160,178	333.06		37,028		36,383		25,375			(645)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2024	06/25/2027	9,689	3,153,994	325.54		137,674		135,282		101,401			(2,392)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2024	06/18/2025	6,962	2,269,909	326.06		53,535		48,880		26,489			(4,655)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2024	06/25/2027	22,781	7,558,452	331.79		255,145		250,713		177,255			(4,432)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2024	06/25/2027	4,820	1,616,631	335.4		46,658		45,847		31,199			(811)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2024	06/20/2025	4,780	1,565,430	327.5		32,838		30,013		15,437			(2,825)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2024	06/28/2027	4,020	1,311,930	326.35		55,516		54,555		40,634			(961)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2024	06/20/2025	5,610	1,847,779	329.39		32,873		30,045		14,262			(2,828)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2024	06/28/2027	3,236	1,076,586	332.71		35,011		34,405		24,109			(606)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2024	06/26/2025	7,205	2,358,979	327.43		50,432		46,229		24,059			(4,203)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2024	06/29/2027	3,367	1,104,993	328.16		43,505		42,752		31,318			(753)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2024	06/27/2025	3,624	1,181,001	325.85		28,778		26,392		14,593			(2,386)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2024	06/30/2027	4,691	1,554,267	331.35		53,615		52,688		37,451			(926)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2024	06/30/2025	3,016	992,518	329.08		18,579		17,062		8,377			(1,517)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2024	06/18/2026	6,846	2,280,147	333.07		54,972		53,370		32,808			(1,602)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2024	06/22/2026	3,959	1,307,862	330.33		36,821		35,756		23,041			(1,065)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2024	06/26/2026	5,739	1,909,225	332.65		47,465		46,102		28,685			(1,363)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2024	12/10/2027	9,347	991,196	106.05		23,366		23,023		14,886			(343)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2024	12/04/2025	50,142	5,301,526	105.73		85,191		81,330		41,942			(3,861)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2024	12/05/2025	73,390	7,762,450	105.77		123,662		118,073		60,750			(5,589)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2024	12/05/2025	28,122	2,983,162	106.08		44,011		42,021		21,070			(1,989)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2024	12/08/2025	26,606	2,815,129	105.81		44,564		42,567		21,898			(1,997)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2024	12/09/2025	22,433	2,368,264	105.57		39,796		38,018		19,954			(1,779)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2024	12/10/2025	13,377	1,409,260	105.35		24,988		23,874		12,760			(1,114)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2024	12/10/2025	6,757	715,662	105.91		11,089		10,594		5,412			(494)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2024	12/04/2026	9,259	981,130	105.96		20,278		19,826		11,971			(452)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2024	12/04/2026	14,321	1,523,028	106.35		29,358		28,704		17,033			(654)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2024	12/08/2026	10,802	1,143,501	105.86		24,099		23,565		14,314			(534)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2024	12/10/2026	11,277	1,192,050	105.71		25,823		25,253		15,440			(571)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2024	12/03/2027	30,562	3,226,380	105.57		81,385		80,182		52,588			(1,203)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2024	12/03/2027	50,283	5,351,081	106.42		119,170		117,408		74,958			(1,762)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2024	12/06/2027	27,878	2,941,706	105.52		74,797		73,694		48,438			(1,103)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2024	12/06/2027	33,164	3,526,683	106.34		79,561		78,388		50,203			(1,173)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2024	12/09/2027	37,213	3,922,988	105.42		101,294		99,804		65,796			(1,490)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2024	12/09/2027	25,951	2,756,479	106.22		63,346		62,414		40,141			(932)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2024	12/10/2027	9,439	993,408	105.24		26,327		25,940		17,196			(387)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/21/2025	458	2,719,595	5,943.17		165,926		158,117		191,760			(7,808)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/21/2025	759	4,520,857	5,954.45		287,532		274,001		312,688			(13,531)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/21/2025	1,111	6,632,709	5,968.37		423,198		403,283		447,866			(19,915)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/25/2025	363	2,166,584	5,960.67		107,158		102,173		149,690			(4,984)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/25/2025	378	2,262,967	5,987.32		141,448		134,869		149,302			(6,579)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/26/2025	357	2,144,032	5,997.46		63,108		60,181		139,251			(2,927)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/26/2025	365	2,196,843	6,010.68		82,911		79,066		139,375			(3,845)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/26/2025	352	2,109,342	5,997.56		115,864		110,491		136,974			(5,373)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/28/2025	260	1,565,472	6,014.8		38,999		37,201		99,082			(1,798)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/28/2025	566	3,410,645	6,021.3		116,186		110,829		213,372			(5,357)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/28/2025	746	4,479,237	6,004.5		241,347		230,219		288,729			(11,128)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/28/2025	620	3,718,344	5,998.78		229,289		218,716		242,111			(10,572)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/28/2025	571	3,442,419	6,027.91		199,324		190,133		212,815			(9,191)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/28/2025	1,207	7,275,299	6,026.39		456,470		435,422		451,002			(21,048)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/27/2026	78	469,908	6,005.21		66,540		65,043		52,765			(1,497)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/14/2025	398	2,336,005	5,863.76		83,496		79,485		185,077			(4,012)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/14/2025	855	5,018,027	5,866.43		335,968		319,825		395,826			(16,143)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/17/2025	849	4,980,603	5,867.54		338,899		322,761		394,767			(16,138)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/18/2025	521	3,044,522	5,844.51		217,541		207,213		251,008			(10,328)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/19/2025	475	2,795,664	5,879.79		159,392		151,847		218,083			(7,545)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/20/2025	372	2,192,568	5,900.82		100,803		96,046		165,562			(4,758)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/21/2025	345	2,054,599	5,954.15		47,254		45,030		142,181			(2,224)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/21/2025	312	1,856,309	5,952.19		61,685		58,782		128,891			(2,903)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/21/2025	352	2,093,392	5,954.24		88,025		83,883		144,843			(4,142)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/05/2025	31,358	9,048,923	288.57		121,041		115,898		59,425			(5,143)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/08/2025	15,785	4,559,723	288.87		59,508		57,001		28,967			(2,507)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/09/2025	8,336	2,409,700	289.06		30,844		29,548		14,949			(1,296)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/11/2025	22,825	6,544,960	286.75		105,906		101,481		55,769			(4,425)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/12/2025	20,439	5,863,678	286.88		93,817		89,908		49,238			(3,909)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/07/2026	9,456	2,731,520	288.87		53,899		52,776		32,311			(1,123)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/08/2026	11,752	3,393,492	288.77		67,571		66,166		40,549			(1,406)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/06/2027	6,841	2,033,645	297.28		29,758		29,346		16,900			(412)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/11/2026	11,913	3,428,135	287.77		73,263		71,746		44,914			(1,518)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/08/2027	9,398	2,781,885	296		44,266		43,654		25,679			(611)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/06/2027	16,924	4,907,014	289.94		112,546		110,989		71,787			(1,557)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/09/2027	10,387	2,981,821	287.06		80,607		79,494		53,592			(1,112)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/09/2027	8,009	2,320,265	289.7		53,982		53,237		34,598			(745)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/09/2027	6,066	1,798,399	296.45		27,845		27,461		16,024			(384)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/10/2027	9,549	2,732,365	286.14		77,729		76,658		52,337			(1,072)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/10/2027	30,269	8,765,821	289.6		205,222		202,393		131,741			(2,829)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2025	6,427	2,441,471	379.85		53,476		51,408		28,456			(2,068)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/08/2026	6,434	2,467,609	383.53		63,310		62,079		37,162			(1,231)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/03/2025	2,740	1,044,891	381.4		20,520		19,699		10,446			(821)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/11/2026	6,054	2,310,570	381.65		64,356		63,110		38,771			(1,246)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/04/2025	5,728	2,191,876	382.68		39,865		38,275		19,693			(1,590)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2026	1,827	697,288	381.76		19,398		19,024		11,674			(374)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/05/2025	5,731	2,188,000	381.78		42,123		40,448		21,280			(1,675)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/03/2027	8,259	3,147,829	381.16		114,133		112,654		69,020			(1,480)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/05/2025	12,182	4,674,885	383.75		79,671		76,502		38,368			(3,169)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/03/2027	4,855	1,873,025	385.82		58,207		57,453		33,274			(755)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/08/2025	7,370	2,826,688	383.56		49,008		47,075		23,782			(1,933)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/06/2027	5,822	2,235,565	383.97		74,059		73,102		43,312			(957)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/10/2025	8,746	3,350,653	383.12		59,908		57,559		29,436			(2,349)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/06/2027	4,677	1,851,976	396.01		40,406		39,883		20,107			(522)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/11/2025	13,019	4,986,901	383.04		89,703		86,195		44,215			(3,508)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/08/2027	6,177	2,437,547	394.63		55,962		55,240		28,426			(722)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/12/2025	5,681	2,156,902	379.66		47,551		45,697		25,362			(1,854)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/09/2027	7,564	2,902,798	383.77		96,894		95,644		56,835			(1,249)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/12/2025	12,016	4,589,490	381.96		88,315		84,871		44,701			(3,444)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/10/2027	9,593	3,658,763	381.4		131,999		130,299		79,666			(1,700)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/10/2027	6,036	2,325,915	385.32		73,764		72,814		42,464			(950)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/10/2027	7,099	2,815,657	396.61		60,273		59,497		29,750			(776)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/13/2027	4,875	1,848,294	379.11		71,863		70,940		44,534			(923)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/13/2027	4,929	1,926,321	390.79		50,772		50,120		27,248			(652)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2027	7,695	3,011,253	391.33		78,026		77,026		41,557			(1,000)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/02/2025	5,796	1,749,603	301.89		66,938		64,253		49,830			(2,685)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	11/07/2025	12,778	3,845,745	300.96		153,084		146,469		115,104			(6,615)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/04/2025	9,542	2,867,629	300.54		118,793		114,055		90,236			(4,738)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	11/12/2025	11,441	3,430,665	299.86		146,100		139,883		111,710			(6,217)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/08/2025	6,924	2,069,264	298.85		94,445		90,720		73,430			(3,725)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	11/14/2025	12,762	3,844,958	301.29		150,715		144,340		112,884			(6,375)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/10/2025	5,278	1,573,940	298.18		74,585		71,660		58,478			(2,925)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	11/17/2025	6,145	1,822,883	296.63		92,979		89,081		74,172			(3,897)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/12/2025	13,680	4,089,579	298.95		186,045		178,790		144,430			(7,255)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	11/18/2025	5,745	1,733,082	301.65		66,646		63,861		49,694			(2,785)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/16/2025	5,738	1,723,083	300.31		72,811		70,003		55,561			(2,808)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	11/21/2025	10,732	3,239,418	301.85		123,309		118,202		91,700			(5,107)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/18/2025	5,672	1,702,388	300.14		72,715		69,926		55,607			(2,789)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	11/24/2025	5,080	1,533,049	301.77		58,778		56,365		43,774			(2,413)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/19/2025	10,276	3,087,856	300.48		129,483		124,530		98,558			(4,953)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/23/2025	6,479	1,966,294	303.47		69,459		66,831		50,614			(2,628)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/26/2025	7,985	2,405,300	301.23		97,017		93,376		73,157			(3,641)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	12/31/2025	12,474	3,772,161	302.39		142,708		137,423		105,912			(5,285)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	10/31/2025	5,725	1,728,802	301.98		64,348		61,506		47,602			(2,842)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	11/04/2025	5,934	1,782,038	300.29		73,646		70,434		55,938			(3,212)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2024	11/28/2025	6,401	1,932,352	301.88		73,740		70,748		54,888			(2,992)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/17/2024	12/15/2025	132,383	43,542,152	328.91		946,540		912,454		624,144			(34,086)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/17/2024	12/15/2026	12,431	4,088,529	328.91		126,916		124,643		95,755			(2,273)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/17/2024	12/15/2025	163,189	61,874,658	379.16		1,383,841		1,334,007		761,757			(49,834)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/17/2024	12/15/2026	17,901	6,787,290	379.16		207,650		203,932		130,870			(3,718)				03
DEC 25	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/17/2024	12/15/2025	120,704	34,581,713	286.5		875,104		843,591		407,803			(31,513)				03
DEC 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/17/2024	12/15/2025	138,218,748	138,218,748	6,051.09		5,332,479		5,140,451		2,844,715			(192,028)				03
DEC 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/17/2024	12/15/2025	110,476,619	110,476,619	6,051.09		4,949,353		4,771,121		2,618,128			(178,232)				03
DEC 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/17/2024	12/15/2025	4,626,403	4,626,403	6,051.09		218,412		210,547		115,339			(7,865)				03
DEC 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/17/2024	12/15/2025	27,390,415	27,390,415	6,051.09		1,306,797		1,259,738		690,480			(47,059)				03
DEC 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/17/2024	12/15/2025	29,775,952	29,775,952	6,051.09		1,551,923		1,496,036		822,007			(55,886)				03
DEC 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/17/2024	12/15/2025	21,791,535	21,791,535	6,051.09		1,238,849		1,194,237		670,729			(44,612)				03
DEC 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/17/2024	12/15/2025	9,531,849	9,531,849	6,051.09		399,289		384,910		212,156			(14,379)				03
DEC 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2026	308	1,971,989	6,399.03		190,326		187,176		139,625			(3,150)				03
DEC 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025	894	5,762,076	6,444.41		253,107		244,671		151,913			(8,437)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025	8,870	53,673,652	6,051.09		1,930,573		1,866,220		3,317,841			(64,352)				03
DEC 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025	1,027	6,833,721	6,656.2		190,304		183,960		105,015			(6,343)				03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025	483	2,950,558	6,111.6		111,614		107,893		163,271			(3,720)				03
DEC 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025	375	2,514,768	6,701.58		63,019		60,919		34,069			(2,101)				03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025	10,463	63,309,590	6,051.09		2,878,446		2,782,498		3,913,488			(95,948)				03
DEC 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025	2,060	13,838,975	6,716.71		334,606		323,452		179,579			(11,154)				03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025	1,255	7,592,000	6,051.09		385,868		373,005		469,300			(12,862)				03
DEC 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025	133	896,546	6,731.84		20,896		20,199		11,137			(697)				03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025	335	2,035,793	6,081.35		99,126		95,822		119,153			(3,304)				03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025	408	2,470,236	6,051.09		130,915		126,551		152,698			(4,364)				03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025	6,417	38,829,724	6,051.09		2,177,730		2,105,139		2,400,263			(72,591)				03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025	5,032	30,449,145	6,051.09		1,737,251		1,679,343		1,882,217			(57,908)				03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025	196	1,193,708	6,081.35		72,121		69,717		69,867			(2,404)				03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025	1,890	11,437,952	6,051.09		775,977		750,111		707,038			(25,866)				03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025	455	2,751,007	6,051.09		85,793		82,933		170,054			(2,860)				03
OCT 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2024	10/09/2026	8,974	1,757,619	195.85		36,795		36,124		23,230			(671)				03
OCT 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2024	10/15/2026	4,576	898,147	196.26		18,259		17,929		11,407			(330)				03
OCT 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2024	10/16/2026	9,516	1,874,529	196.98		35,781		35,136		21,915			(646)				03
OCT 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2024	10/21/2026	7,021	1,378,350	196.33		28,012		27,510		17,502			(502)				03
OCT 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2024	10/23/2026	14,614	2,838,834	194.25		69,710		68,466		45,652			(1,245)				03
OCT 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2024	10/30/2026	7,464	1,439,261	192.84		40,004		39,297		27,112			(707)				03
OCT 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2024	10/31/2025	7,846	1,511,834	192.7		31,225		30,036		15,826			(1,190)				03
DEC 25 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/17/2024	12/15/2025	58,611	6,154,133	105		85,572		82,719		62,692			(2,852)				03
DEC 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/17/2024	12/15/2026	9,934	1,043,091	105		20,166		19,833		15,785			(334)				03
DEC 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/17/2024	12/15/2025	302,570	74,610,746	246.59		950,070		918,401		957,806			(31,669)				03
OCT 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	10/16/2025	2,243	799,515	356.46		16,396		15,740		12,236			(656)				03
OCT 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	10/31/2025	3,151	1,115,862	354.08		27,134		26,100		21,114			(1,034)				03
OCT 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	10/02/2026	2,679	964,220	359.95		23,841		23,402		17,055			(439)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	10/06/2026	2,714	972,859	358.47		25,837		25,363		18,846			(473)				03
OCT 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	10/09/2026	4,717	1,690,556	358.42		45,092		44,269		32,907			(822)				03
OCT 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	10/16/2026	5,237	1,883,875	359.7		47,660		46,800		34,190			(860)				03
OCT 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	10/21/2026	4,649	1,673,714	360.04		41,838		41,089		29,891			(749)				03
OCT 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	10/23/2026	7,533	2,690,930	357.2		76,464		75,099		56,715			(1,365)				03
OCT 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	10/30/2026	5,935	2,116,325	356.6		62,018		60,922		46,336			(1,096)				03
DEC 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	12/17/2024	12/16/2027	1,321	1,675,291	1,268.41		68,707		67,951		52,237			(756)				03
NOV 25 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	12/17/2024	11/26/2025	1,051	1,322,363	1,257.74		34,075		32,876		24,648			(1,199)				03
DEC 25 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	12/17/2024	12/10/2025	1,134	1,428,537	1,259.4		36,865		35,619		26,633			(1,246)				03
DEC 25 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	12/17/2024	12/16/2025	799	1,002,544	1,254.89		27,570		26,654		20,215			(916)				03
DEC 26 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	12/17/2024	12/16/2026	1,022	1,283,329	1,255.47		48,983		48,174		37,408			(810)				03
NOV 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	12/17/2024	11/22/2027	1,307	1,659,471	1,269.99		66,654		65,904		50,530			(750)				03
DEC 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	12/17/2024	12/02/2027	1,220	1,536,000	1,258.8		67,124		66,376		51,740			(748)				03
DEC 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	12/17/2024	12/03/2027	1,021	1,297,729	1,270.49		52,165		51,584		39,521			(581)				03
DEC 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	12/17/2024	12/09/2027	1,630	2,067,278	1,268.44		84,537		83,601		64,255			(936)				03
DEC 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	12/17/2024	12/13/2027	1,399	1,756,038	1,255.29		78,968		78,097		61,216			(871)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2024	12/10/2027	369	2,230,621	6,051.44		366,159		363,113		337,952			(3,046)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2024	12/10/2027	328	2,151,811	6,562.4		232,406		230,473		208,438			(1,933)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2024	12/13/2027	699	4,524,309	6,471.99		529,279		524,889		478,278			(4,390)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2024	12/16/2027	390	2,506,036	6,424.25		306,123		303,591		277,565			(2,532)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2024	12/17/2027	337	1,978,210	5,865.36		374,454		371,359		348,714			(3,095)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2024	12/17/2027	348	2,213,731	6,362.76		285,308		282,950		259,288			(2,358)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2024	12/17/2027	588	3,927,302	6,682.04		383,559		380,389		342,110			(3,170)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2024	12/04/2025	350	2,136,750	6,111.81		134,341		130,847		114,740			(3,494)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2024	12/05/2025	390	2,358,677	6,049.75		165,481		161,189		142,593			(4,292)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2024	12/05/2025	595	3,750,893	6,308.05		164,341		160,079		133,319			(4,262)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2024	12/08/2025	389	2,422,384	6,221.61		125,920		122,682		105,471			(3,238)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2024	12/11/2025	708	4,375,530	6,180.04		248,101		241,775		209,466			(6,326)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2024	12/12/2025	715	4,420,137	6,178.64		260,710		254,081		212,823			(6,628)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2024	12/15/2025	335	2,087,848	6,241.51		106,582		103,895		89,095			(2,687)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2024	12/17/2025	326	2,002,854	6,144.29		122,695		119,619		104,697			(3,076)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2024	12/18/2025	383	2,312,150	6,039.31		169,097		164,870		146,921			(4,227)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2024	12/04/2026	343	2,189,621	6,388.95		182,341		180,033		154,382			(2,308)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2024	12/11/2026	496	3,089,441	6,232.23		309,825		305,941		270,187			(3,884)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2024	12/17/2026	377	2,389,203	6,339.93		213,919		211,260		183,644			(2,659)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2024	12/18/2026	49	303,788	6,248.22		30,201		29,826		26,294			(375)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2024	12/02/2027	20	117,964	6,043.23		19,353		19,191		17,882			(162)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2024	12/03/2027	675	4,379,663	6,490.89		500,198		496,011		449,820			(4,188)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2024	12/06/2027	357	2,323,434	6,513.51		260,473		258,299		234,544			(2,175)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2024	12/09/2027	364	2,376,177	6,531.01		263,100		260,910		236,760			(2,190)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/12/2025	19,849	5,683,801	286.35		65,701		64,212		51,116			(1,489)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/15/2025	17,838	5,101,243	285.98		61,719		60,332		48,413			(1,387)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/17/2025	10,009	2,853,997	285.13		37,836		36,990		30,225			(845)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/18/2025	26,424	7,452,349	282.03		134,498		131,501		113,314			(2,997)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/19/2025	26,605	7,486,211	281.38		143,669		140,476		122,338			(3,193)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/11/2026	8,643	2,471,415	285.96		46,237		45,722		37,868			(516)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/16/2026	8,112	2,322,120	286.25		42,751		42,278		34,872			(474)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/13/2027	10,847	3,113,508	287.05		68,116		67,614		56,129			(503)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/18/2026	16,589	4,675,800	281.87		116,949		115,657		100,252			(1,292)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/14/2027	15,235	4,487,276	294.53		61,551		61,097		46,748			(454)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/18/2026	8,658	2,451,839	283.19		56,103		55,483		47,413			(620)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/16/2027	11,270	3,203,501	284.24		82,725		82,116		69,872			(609)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/16/2027	7,247	2,079,220	286.91		45,946		45,607		37,898			(338)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/16/2027	8,898	2,613,770	293.75		37,816		37,538		28,962			(278)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/20/2024	12/17/2027	9,648	2,710,394	280.94		84,031		83,413		73,002			(618)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/20/2024	12/17/2027	28,510	8,082,887	283.51		217,532		215,932		184,979			(1,600)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/20/2024	12/17/2027	10,778	3,144,668	291.77		51,626		51,247		40,501			(380)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2024	12/19/2025	27,061	7,629,714	281.94		135,578		135,194		117,325			(384)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2024	12/19/2025	8,443	2,390,953	283.19		37,655		37,549		31,962			(107)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2024	12/19/2025	657	187,812	285.92		2,233		2,227		1,811			(6)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2024	12/22/2025	8,286	2,336,006	281.92		41,762		41,644		36,155			(117)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2024	12/23/2025	4,767	1,340,797	281.28		25,502		25,431		22,262			(71)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2024	12/23/2025	4,933	1,395,368	282.88		22,789		22,725		19,442			(64)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2024	12/24/2025	5,627	1,585,548	281.8		28,751		28,671		24,921			(80)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2024	12/26/2025	11,969	3,377,452	282.18		59,247		59,083		51,075			(165)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2024	12/18/2026	4,799	1,351,853	281.69		33,690		33,643		29,388			(47)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2024	12/18/2026	4,445	1,259,482	283.32		28,051		28,012		24,105			(39)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2024	12/26/2025	7,885	2,234,201	283.34		35,010		34,913		29,682			(97)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2024	12/21/2026	4,822	1,365,031	283.06		31,056		31,013		26,729			(43)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2024	12/23/2026	5,627	1,592,471	283.02		36,349		36,298		31,313			(50)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2024	12/24/2026	1,134	321,965	283.8		6,966		6,956		5,954			(10)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2024	12/20/2027	9,132	2,587,792	283.38		69,311		69,247		59,809			(64)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2024	12/20/2027	6,590	1,916,635	290.82		32,952		32,922		26,537			(30)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2024	12/20/2027	4,932	1,442,997	292.55		22,245		22,225		17,573			(21)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2024	12/21/2027	8,760	2,551,627	291.28		42,661		42,622		34,179			(39)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2024	12/22/2027	8,191	2,368,208	289.12		45,297		45,255		37,103			(42)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2024	12/23/2027	13,491	3,798,366	281.54		112,788		112,684		98,751			(104)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2024	12/23/2027	16,715	4,749,437	284.14		122,020		121,908		104,575			(112)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2024	12/23/2027	11,474	3,347,968	291.78		54,273		54,223		43,264			(50)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/16/2027	7,680	2,930,601	381.61		78,716		78,716		58,117							03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/23/2027	9,896	3,805,537	384.56		91,734		91,734		65,719							03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/23/2027	10,906	4,202,648	385.36		98,261		98,261		69,764							03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/23/2027	3,535	1,379,466	390.21		26,655		26,655		17,887							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/26/2027	3,766	1,412,243	375.03		48,464		48,464		38,096							03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/26/2027	6,199	2,371,453	382.58		61,800		61,800		45,193							03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/26/2027	3,797	1,479,724	389.68		29,277		29,277		19,780							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/02/2025	3,323	1,265,211	380.77		17,112		17,112		13,306							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/03/2025	4,395	1,673,025	380.65		22,855		22,855		17,812							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/03/2025	7,830	2,981,170	380.75		40,480		40,480		31,477							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/04/2025	4,048	1,546,243	381.96		19,310		19,310		14,780							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/04/2025	6,222	2,377,206	382.04		29,556		29,556		22,568							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/05/2025	4,560	1,740,316	381.65		22,298		22,298		17,118							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/05/2025	8,400	3,206,708	381.76		40,739		40,739		31,250							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/05/2025	6,382	2,436,255	381.72		31,018		31,018		23,822							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/05/2025	11,418	4,360,469	381.91		54,804		54,804		41,958							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/09/2025	6,521	2,487,627	381.46		32,541		32,541		25,100							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/09/2025	5,688	2,170,556	381.6		28,156		28,156		21,647							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/10/2025	5,020	1,912,563	381		25,902		25,902		20,094							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/10/2025	3,363	1,281,947	381.17		17,152		17,152		13,281							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/10/2025	7,454	2,841,950	381.26		37,792		37,792		29,223							03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/16/2027	14,269	5,527,683	387.4		118,715		118,715		82,367							03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	11/26/2025	3,278	1,240,043	378.34		19,534		19,534		15,694							03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/16/2027	21,563	8,394,542	389.3		167,330		167,330		113,433							03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/18/2025	6,028	2,297,265	381.13		20,132		20,132		15,065							03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	11/26/2025	3,730	1,411,573	378.39		22,159		22,159		17,794							03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/16/2027	5,399	2,137,999	396.01		32,339		32,339		20,132							03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/25/2025	2,107	797,946	378.66		8,977		8,977		7,058							03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	11/26/2025	3,902	1,476,715	378.44		23,140		23,140		18,541							03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/19/2027	7,539	2,881,245	382.2		75,838		75,838		55,665							03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/17/2026	7,856	3,006,778	382.72		51,852		51,852		40,371							03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	11/26/2025	13,658	5,168,335	378.4		81,131		81,131		65,098							03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/20/2027	5,191	1,957,504	377.09		62,241		62,241		48,025							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/20/2026	5,453	2,099,109	384.94		32,282		32,282		24,503							03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	11/28/2025	5,292	2,008,087	379.46		29,476		29,476		23,315							03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/20/2027	5,147	1,978,519	384.38		47,973		47,973		34,405							03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	11/28/2025	10,540	3,994,503	378.97		60,607		60,607		48,260							03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/24/2026	4,637	1,735,586	374.29		46,092		46,092		38,874							03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/21/2027	6,103	2,387,579	391.23		44,184		44,184		29,296							03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	11/28/2025	8,025	3,052,213	380.33		42,212		42,212		32,990							03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/24/2026	8,899	3,393,326	381.3		63,630		63,630		50,270							03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/23/2027	9,517	3,565,677	374.66		123,722		123,722		97,608							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/01/2025	3,328	1,264,342	379.94		18,070		18,070		14,209							03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/23/2027	13,541	5,110,884	377.45		160,591		160,591		123,524							03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/24/2026	2,864	1,102,457	384.99		16,981		16,981		12,898							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/02/2025	4,228	1,608,904	380.54		22,112		22,112		17,247							03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/23/2027	12,628	4,818,023	381.55		130,190		130,190		96,246							03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	07/16/2027	10,726	4,075,060	379.92		116,485		116,485		87,544							03
OCT 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/02/2024	10/24/2025	6,412	1,038,039	161.88		45,977		20,651		93,943			(25,326)				03
NOV 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/02/2024	11/28/2025	8,965	1,465,134	163.43		56,927		27,151		118,224			(29,776)				03
DEC 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/02/2024	12/31/2025	8,358	1,387,416	165.99		43,046		21,553		91,249			(21,493)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2024	01/02/2025	3,613	1,019,970	282.3		15,319		42		370			(15,277)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2024	12/26/2025	12,023	3,372,256	280.48		82,840		41,247		61,105			(41,592)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2024	01/02/2026	13,784	3,896,253	282.67		82,703		41,578		56,380			(41,124)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2024	12/24/2026	29,991	8,401,090	280.12		250,725		166,996		206,184			(83,729)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2024	12/28/2026	42,005	11,886,095	282.97		302,855		202,089		235,486			(100,766)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2024	12/24/2026	16,359	4,623,716	282.64		119,748		79,758		93,728			(39,990)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2024	12/29/2026	12,257	3,436,133	280.34		101,488		67,752		83,215			(33,736)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2024	12/28/2026	15,187	4,257,884	280.37		125,594		83,806		102,834			(41,788)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2024	12/29/2026	22,678	6,417,177	282.97		163,508		109,155		127,220			(54,353)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2024	12/31/2026	19,924	5,595,975	280.87		160,784		107,435		130,388			(53,349)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2024	12/31/2026	26,993	7,652,445	283.5		189,219		126,435		145,651			(62,784)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2024	01/02/2025	9,139	2,569,251	281.14		43,226		119		5,561			(43,107)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/04/2024	01/02/2025	4,336	1,608,284	370.88		31,569		88		11,461			(31,481)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/04/2024	01/03/2025	3,504	1,293,927	369.32		27,958		155		14,680			(27,803)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/04/2024	12/29/2025	9,715	3,629,408	373.58		89,769		45,071		68,928			(44,698)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/04/2024	01/02/2026	14,348	5,326,806	371.25		146,353		73,883		118,750			(72,470)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/04/2024	01/02/2026	776	293,792	378.71		5,756		2,906		3,872			(2,850)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/04/2024	12/28/2026	18,474	6,910,818	374.08		222,983		149,204		174,504			(73,780)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/04/2024	12/29/2026	17,919	6,695,319	373.64		219,510		146,946		172,859			(72,564)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/04/2024	12/31/2026	32,664	12,154,408	372.1		420,064		281,458		338,350			(138,606)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/03/2024	12/23/2026	127,829	13,228,992	103.49		318,166		212,405		272,503			(105,761)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/03/2024	12/23/2026	99,381	10,365,411	104.3		220,923		147,487		181,965			(73,437)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/03/2024	12/29/2026	64,889	6,710,207	103.41		163,586		109,509		140,793			(54,077)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/03/2024	12/29/2026	70,057	7,304,098	104.26		156,927		105,051		129,730			(51,875)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/03/2024	12/30/2026	44,874	4,639,954	103.4		113,351		75,915		97,554			(37,436)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/03/2024	12/29/2026	5,137	1,927,980	375.3		63,126		42,258		145,692			(20,868)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/03/2024	12/30/2026	61,459	6,408,957	104.28		137,361		91,995		113,402			(45,366)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/03/2024	12/29/2026	13,757	5,224,113	379.73		145,481		97,389		346,634			(48,092)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/03/2024	12/30/2026	3,082	1,156,903	375.39		37,773		25,298		87,178			(12,475)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/03/2024	12/30/2026	7,051	2,678,051	379.79		74,448		49,860		177,341			(24,588)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/03/2024	12/23/2025	2,899	1,099,639	379.28		24,841		12,368		69,801			(12,473)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/03/2024	12/30/2025	3,186	1,220,999	383.24		23,033		11,580		66,852			(11,453)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/03/2024	12/23/2026	6,823	2,567,658	376.33		80,802		53,943		188,203			(26,859)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/03/2024	12/23/2026	7,724	2,938,958	380.52		79,223		52,889		190,161			(26,334)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/03/2024	12/28/2026	4,977	1,872,344	376.2		59,326		39,696		137,866			(19,629)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/03/2024	12/28/2026	9,697	3,689,834	380.5		99,788		66,771		239,146			(33,018)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/03/2024	12/23/2025	12,100	1,254,676	103.69		24,890		12,393		18,871			(12,497)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/03/2024	12/29/2025	10,841	1,126,808	103.94		21,433		10,761		15,944			(10,672)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/03/2024	12/30/2025	1,163	120,561	103.66		2,414		1,214		1,843			(1,201)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/01/2026	6,745	2,467,164	365.78		101,579		67,175		90,719			(34,404)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/01/2026	9,750	3,647,490	374.09		113,396		74,989		90,546			(38,407)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/01/2026	6,769	2,567,802	379.33		66,204		43,781		48,506			(22,423)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/02/2026	4,843	1,820,544	375.9		53,129		35,152		41,246			(17,978)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/03/2026	5,377	2,015,207	374.78		61,191		40,505		48,366			(20,686)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	11/28/2025	5,086	1,868,860	367.42		57,528		27,637		51,435			(29,891)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/03/2026	7,377	2,812,507	381.27		67,570		44,728		47,848			(22,842)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	11/28/2025	4,896	1,829,862	373.78		42,396		20,367		32,857			(22,028)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/04/2026	10,340	3,768,377	364.45		162,130		107,373		147,019			(54,757)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/02/2025	7,093	2,630,062	370.8		70,007		33,842		58,414			(36,165)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/04/2026	11,582	4,317,209	372.74		140,842		93,274		114,790			(47,567)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/04/2025	8,127	3,028,873	372.7		74,117		35,939		59,199			(38,178)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/04/2026	9,740	3,685,927	378.43		98,277		65,085		73,234			(33,192)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	11/27/2026	5,407	1,987,219	367.54		77,047		50,853		67,381			(26,195)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	01/02/2025	2,683	992,205	369.78		19,963		56		10,005			(19,908)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	01/02/2025	13,928	5,151,499	369.86		103,208		287		50,825			(102,921)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	11/27/2026	6,742	2,517,613	373.44		79,889		52,728		64,392			(27,161)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	01/02/2025	2,824	1,044,501	369.85		20,927		58		10,334			(20,868)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	11/30/2026	5,211	1,909,296	366.4		76,966		50,873		68,265			(26,093)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	01/03/2025	2,392	880,333	367.96		19,810		110		13,268			(19,700)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	11/30/2026	5,949	2,218,739	372.97		71,684		47,382		58,205			(24,302)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	01/03/2025	4,218	1,553,956	368.38		34,084		189		21,624			(33,895)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	01/03/2025	16,580	6,107,169	368.35		134,296		746		85,488			(133,550)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	01/03/2025	3,157	1,162,927	368.34		25,573		142		16,311			(25,431)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	01/02/2025	1,153	5,416,620	4,696.22		303,506		845		1,367,896			(302,660)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	01/03/2025	1,183	5,534,192	4,678.1		288,001		1,600		1,425,086			(286,401)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	01/03/2025	7,284	2,685,321	368.68		57,832		321		35,158			(57,511)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	01/03/2025	1,763	8,282,898	4,699.01		481,408		2,674		2,086,576			(478,734)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	01/02/2026	160	765,971	4,791.81		89,310		45,148		216,502			(44,161)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	11/30/2026	6,319	2,387,150	377.78		65,021		42,978		48,954			(22,043)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/09/2024	01/03/2025	796	3,759,637	4,721.56		330,850		1,848		924,640			(329,002)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/09/2024	01/08/2025	731	3,547,194	4,853.85		243,313		4,692		754,337			(238,621)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/09/2024	12/12/2025	512	2,489,106	4,864.1		273,064		134,390		654,242			(138,675)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/09/2024	12/19/2025	756	3,706,682	4,905.29		337,307		167,701		942,819			(169,606)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/09/2024	12/26/2025	618	3,070,499	4,971.18		295,377		148,308		738,908			(147,069)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/09/2024	12/29/2025	532	2,664,344	5,004.12		245,376		123,713		623,540			(121,663)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/09/2024	01/02/2026	751	3,707,721	4,935.6		377,736		191,484		925,166			(186,252)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/09/2024	01/08/2026	167	830,918	4,989.9		79,132		40,436		198,182			(38,696)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/09/2024	12/08/2026	809	3,772,116	4,662.69		677,335		450,281		1,352,997			(227,054)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/09/2024	12/11/2026	811	3,811,519	4,702.27		660,655		439,816		1,330,867			(220,839)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/09/2024	12/11/2026	521	2,621,187	5,028.27		326,765		217,537		721,955			(109,229)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/09/2024	12/15/2026	739	3,563,475	4,824.83		548,809		366,044		1,142,484			(182,765)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/09/2024	12/18/2026	827	3,952,689	4,779.84		638,042		426,155		1,309,797			(211,887)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/09/2024	12/21/2026	956	4,761,427	4,982.24		627,442		419,657		1,363,742			(207,785)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/09/2024	12/24/2026	594	2,853,082	4,799.21		453,893		303,999		934,376			(149,894)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/09/2024	12/24/2026	526	2,706,326	5,147.26		299,490		200,586		684,337			(98,904)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/09/2024	12/29/2026	720	3,614,954	5,020.63		460,626		309,210		1,009,519			(151,415)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/09/2024	12/31/2026	492	2,372,785	4,821.95		370,935		249,227		766,527			(121,708)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/09/2024	01/04/2027	888	4,424,381	4,984.32		588,110		395,854		1,272,656			(192,256)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/09/2024	01/08/2027	636	3,089,439	4,858.22		468,508		315,911		975,477			(152,597)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/09/2024	01/03/2025	24,463	6,870,630	280.86		116,932		653		21,433			(116,279)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/09/2024	01/08/2025	10,025	2,822,423	281.55		45,311		874		7,177			(44,437)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/09/2024	01/02/2026	15,924	4,476,209	281.09		104,942		53,198		76,746			(51,744)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/09/2024	01/08/2026	8,339	2,365,724	283.68		46,367		23,693		30,857			(22,674)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/09/2024	11/27/2026	271	74,717	275.21		2,853		1,887		2,559			(967)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2024	12/31/2026	41,565	11,680,057	281.01		330,023		221,739		269,315			(108,284)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2024	01/08/2027	41,286	11,657,829	282.37		305,927		206,284		243,609			(99,643)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2024	01/04/2027	45,248	12,731,376	281.37		352,933		237,557		286,456			(115,376)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2024	01/05/2027	26,519	7,451,490	280.99		211,089		142,146		172,598			(68,943)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/08/2024	12/30/2025	9,992	1,030,125	103.09		24,601		12,421		18,305			(12,181)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/08/2024	12/30/2025	13,701	1,422,116	103.8		30,004		15,148		20,934			(14,856)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/08/2024	01/05/2026	11,708	1,205,605	102.97		29,458		14,993		22,219			(14,465)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/08/2024	01/05/2026	4,334	451,016	104.07		9,101		4,632		6,212			(4,469)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/08/2024	12/30/2026	63,234	6,539,625	103.42		169,782		114,024		136,967			(55,759)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/08/2024	12/30/2026	48,149	5,020,928	104.28		114,931		77,186		88,842			(37,745)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/08/2024	01/04/2027	75,538	7,751,669	102.62		225,706		151,922		189,085			(73,785)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/08/2024	01/04/2027	41,515	4,295,959	103.48		110,720		74,525		89,171			(36,195)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/08/2024	01/05/2027	59,170	6,074,940	102.67		175,734		118,338		146,881			(57,396)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/08/2024	01/05/2027	60,152	6,226,984	103.52		159,585		107,463		128,322			(52,121)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/10/2024	01/09/2025	5,425	2,007,132	370		43,777		965		19,893			(42,812)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/10/2024	01/06/2026	3,498	1,302,098	372.26		35,503		18,119		27,292			(17,384)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/10/2024	01/09/2026	6,150	2,283,961	371.36		64,824		33,213		50,928			(31,610)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/10/2024	11/16/2026	123	44,435	361.41		2,191		1,442		1,963			(749)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/10/2024	01/04/2027	13,879	5,143,241	370.57		192,228		129,506		154,273			(62,721)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/10/2024	01/05/2027	14,572	5,386,021	369.62		207,794		140,056		168,907			(67,738)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/10/2024	01/08/2027	24,547	9,131,287	371.99		325,986		220,011		256,636			(105,975)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/10/2024	01/03/2025	5,945	2,199,257	369.95		47,736		267		21,208			(47,469)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/10/2024	01/08/2025	3,724	1,377,880	370		30,015		580		13,546			(29,435)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/09/2024	12/30/2026	6,727	2,526,632	375.58		88,956		59,797		189,362			(29,159)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/09/2024	12/30/2026	6,670	2,533,120	379.79		76,743		51,587		167,743			(25,156)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/09/2024	01/04/2027	2,501	933,385	373.26		35,673		24,034		74,735			(11,640)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/09/2024	01/08/2025	2,734	1,021,309	373.59		25,020		484		79,457			(24,536)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/09/2024	01/04/2027	7,709	2,910,631	377.55		95,781		64,529		206,211			(31,252)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/09/2024	01/08/2025	2,618	985,538	376.5		20,340		393		68,473			(19,947)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/09/2024	01/05/2027	2,506	936,144	373.57		35,413		23,869		74,317			(11,544)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/09/2024	12/30/2025	3,026	1,139,172	376.49		32,469		16,415		79,895			(16,054)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/09/2024	01/05/2027	5,282	1,994,566	377.64		65,453		44,116		140,953			(21,337)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/09/2024	01/07/2026	2,650	1,015,527	383.16		21,607		11,041		55,906			(10,565)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/09/2024	01/08/2026	839	314,510	374.85		9,665		4,946		23,333			(4,720)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/09/2024	01/08/2027	4,508	1,682,923	373.31		64,298		43,395		134,566			(20,903)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/09/2024	11/25/2026	167	61,309	367.8		2,781		1,839		5,678			(942)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/09/2024	01/08/2027	7,997	3,020,136	377.66		99,158		66,923		213,328			(32,236)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/03/2025	2,928	1,076,110	367.52		25,298		143		17,524			(25,155)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/06/2025	2,363	869,086	367.85		20,106		282		13,376			(19,823)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/06/2025	3,503	1,290,302	368.3		29,078		408		18,277			(28,670)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/06/2025	6,627	2,441,228	368.39		54,737		769		33,984			(53,968)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/07/2025	2,545	936,871	368.18		21,298		358		13,593			(20,940)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/07/2025	2,728	1,004,905	368.39		22,559		379		14,012			(22,180)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/07/2025	3,372	1,242,268	368.36		27,924		469		17,422			(27,454)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/07/2025	5,195	1,913,401	368.35		43,063		724		26,885			(42,339)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/08/2025	2,668	984,769	369.13		21,182		414		11,844			(20,768)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/08/2025	2,662	982,964	369.32		20,893		409		11,341			(20,485)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/08/2025	7,895	2,915,947	369.34		61,897		1,210		33,494			(60,687)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/08/2025	2,646	977,114	369.33		20,742		406		11,249			(20,336)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/08/2025	2,790	1,030,348	369.34		21,871		428		11,835			(21,444)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/09/2025	3,977	1,467,850	369.08		31,697		706		17,915			(30,991)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/09/2025	12,371	4,566,437	369.13		98,224		2,189		55,149			(96,035)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/09/2025	2,751	1,015,440	369.13		21,842		487		12,264			(21,355)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/09/2025	3,403	1,256,039	369.13		27,017		602		15,169			(26,415)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/10/2025	2,948	1,088,859	369.32		23,203		580		12,692			(22,623)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/10/2025	2,779	1,026,385	369.4		21,756		544		11,759			(21,212)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/10/2025	3,018	1,114,801	369.39		23,661		592		12,800			(23,069)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/10/2025	4,052	1,496,746	369.42		31,684		792		17,074			(30,892)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2024	12/07/2026	8,065	3,003,415	372.42		107,501		71,837		81,276			(35,664)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2024	12/07/2026	4,397	1,649,521	375.17		53,772		35,933		38,924			(17,839)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2024	12/07/2026	6,802	2,567,804	377.49		77,206		51,593		53,753			(25,613)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2024	12/05/2025	17,648	6,570,330	372.29		181,426		89,131		132,292			(92,295)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2024	12/07/2026	5,338	2,029,538	380.22		55,406		37,025		36,715			(18,381)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2024	12/08/2025	7,893	2,924,012	370.47		87,530		43,195		66,820			(44,335)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2024	12/09/2025	5,605	2,076,704	370.5		62,161		30,721		47,414			(31,440)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2024	12/08/2026	3,247	1,182,202	364.14		55,386		37,029		46,817			(18,357)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2024	12/10/2025	4,738	1,773,258	374.27		44,963		22,254		31,275			(22,708)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2024	12/08/2026	4,840	1,800,722	372.06		65,241		43,618		49,619			(21,624)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2024	12/11/2025	5,810	2,152,265	370.43		64,667		32,054		49,460			(32,613)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2024	12/08/2026	5,662	2,130,626	376.3		66,812		44,668		47,484			(22,144)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2024	12/04/2026	4,743	1,730,881	364.97		78,916		52,660		66,015			(26,255)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2024	12/09/2026	4,513	1,644,600	364.38		76,502		51,171		64,479			(25,332)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2024	12/04/2026	19,304	7,198,165	372.88		253,272		169,008		190,077			(84,263)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2024	12/09/2026	4,954	1,869,605	377.39		56,476		37,775		39,401			(18,701)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2024	12/07/2026	4,751	1,732,741	364.72		79,720		53,272		66,895			(26,447)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2024	12/10/2026	6,123	2,265,233	369.93		88,177		59,007		69,159			(29,170)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2024	12/10/2026	6,045	2,292,963	379.3		64,745		43,326		43,696			(21,418)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2024	12/11/2026	7,316	2,664,421	364.18		124,815		83,563		105,414			(41,251)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2024	12/11/2026	10,778	4,010,728	372.13		145,176		97,196		110,299			(47,981)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2024	12/11/2026	9,569	3,603,312	376.55		112,152		75,086		79,425			(37,066)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/12/2024	11/07/2025	242	1,109,642	4,584.35		168,184		78,995		363,493			(89,188)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/12/2024	11/13/2025	251	1,211,911	4,819.88		136,869		64,941		326,171			(71,928)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/12/2024	11/20/2025	221	1,081,718	4,895.76		110,574		53,069		273,180			(57,505)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/12/2024	11/26/2025	244	1,212,638	4,962.1		113,532		55,010		289,263			(58,521)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/12/2024	12/02/2025	349	1,750,964	5,010.34		153,826		75,229		400,924			(78,597)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/12/2024	12/05/2025	311	1,556,766	5,004.23		138,376		67,981		359,049			(70,395)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/12/2024	12/11/2025	186	953,704	5,115.34		72,199		35,787		198,579			(36,412)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/12/2024	11/06/2026	221	1,030,065	4,663.46		180,240		118,635		365,289			(61,606)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/12/2024	11/09/2026	227	1,097,374	4,826.38		163,561		107,820		346,710			(55,741)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/12/2024	11/13/2026	206	966,219	4,687.88		165,747		109,480		337,595			(56,267)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/12/2024	11/16/2026	341	1,672,498	4,903.68		230,928		152,761		500,572			(78,167)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/12/2024	11/20/2026	211	1,006,969	4,761.76		161,007		106,717		334,644			(54,289)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/12/2024	11/24/2026	210	1,055,191	5,013.02		130,184		86,456		291,863			(43,728)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/12/2024	11/27/2026	230	1,086,042	4,730.56		179,874		119,629		369,950			(60,245)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/12/2024	12/03/2026	287	1,442,516	5,020.24		177,619		118,469		398,338			(59,150)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/12/2024	12/04/2026	195	942,140	4,820.61		143,101		95,491		301,672			(47,610)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/12/2024	12/11/2026	277	1,409,182	5,084.18		162,735		108,951		371,917			(53,784)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2024	12/05/2025	5,458	1,268,046	232.33		43,554		21,397		62,826			(22,157)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2024	12/11/2025	16,795	3,925,164	233.71		122,772		60,855		175,680			(61,917)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2024	12/12/2025	4,949	1,162,518	234.91		33,404		16,582		47,377			(16,822)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2024	12/15/2025	6,093	1,435,131	235.53		39,484		19,685		55,709			(19,799)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2024	12/19/2025	16,500	3,889,121	235.7		105,932		53,117		149,124			(52,815)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2024	12/26/2025	7,987	1,891,540	236.83		47,602		24,103		66,242			(23,499)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2024	12/29/2025	5,703	1,353,654	237.34		32,852		16,703		45,471			(16,149)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2024	01/02/2026	7,360	1,737,603	236.08		46,296		23,665		65,014			(22,631)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2024	01/08/2026	4,268	1,010,335	236.71		25,780		13,283		35,993			(12,497)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2024	01/10/2025	7,303	1,722,820	235.91		36,368		912		53,571			(35,457)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2024	01/09/2026	13,075	3,091,405	236.43		80,544		41,553		112,776			(38,991)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2024	01/08/2027	27,378	7,670,673	280.18		221,211		150,122		188,881			(71,089)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2024	01/11/2027	5,357	1,513,440	282.53		38,247		25,990		31,303			(12,257)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2024	01/08/2027	37,480	10,598,299	282.77		263,861		179,066		214,738			(84,795)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2024	01/12/2027	13,401	3,758,414	280.46		106,805		72,608		90,872			(34,197)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2024	01/11/2027	17,019	4,764,036	279.93		139,383		94,714		119,667			(44,669)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2024	01/12/2027	11,037	3,124,159	283.06		76,597		52,072		62,062			(24,525)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2024	01/09/2025	8,263	2,316,211	280.32		39,496		885		12,650			(38,611)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2024	01/09/2025	4,123	1,160,966	281.6		17,439		391		3,025			(17,048)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2024	01/10/2025	14,707	4,125,210	280.5		69,268		1,741		21,090			(67,527)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2024	01/10/2025	19,714	5,553,051	281.68		82,799		2,082		14,496			(80,717)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2024	01/09/2026	5,163	1,449,426	280.76		33,608		17,363		25,922			(16,245)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2024	01/12/2026	5,278	1,487,195	281.78		32,195		16,697		24,011			(15,498)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2024	01/15/2025	152,644	48,795,826	319.67		1,066,984		41,265		723,163			(1,025,720)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2024	01/15/2026	16,182	5,172,762	319.67		161,492		84,189		156,506			(77,303)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2024	01/15/2025	225,838	83,541,986	369.92		1,526,665		59,042		886,435			(1,467,622)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2024	01/15/2026	42,027	15,546,447	369.92		412,700		215,149		382,013			(197,551)				03
JAN 25	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2024	01/15/2025	93,162	27,049,697	290.35		538,479		20,825		189			(517,653)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/16/2024	01/10/2025	9,254	3,479,273	375.96		65,798		1,659		246,954			(64,139)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/16/2024	01/10/2025	5,152	1,949,610	378.41		31,519		795		124,883			(30,724)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/16/2024	01/14/2026	3,493	1,324,647	379.19		31,029		16,156		84,691			(14,874)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/16/2024	01/08/2027	5,381	2,014,520	374.41		69,252		47,040		156,208			(22,212)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/16/2024	01/08/2027	5,311	1,995,115	375.65		65,625		44,577		149,361			(21,048)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/16/2024	01/08/2027	21,102	8,005,760	379.38		229,923		156,178		537,417			(73,745)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/16/2024	01/12/2027	6,842	2,599,416	379.9		73,369		49,924		171,925			(23,446)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/16/2024	01/08/2027	112,035	11,581,042	103.37		289,834		196,874		245,869			(92,961)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/16/2024	01/08/2027	126,517	13,160,300	104.02		299,213		203,244		246,386			(95,969)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/16/2024	01/12/2027	42,594	4,403,766	103.39		110,020		74,862		93,317			(35,158)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/16/2024	01/12/2027	51,992	5,419,087	104.23		119,581		81,368		97,560			(38,213)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/16/2024	01/08/2025	20,175	2,073,619	102.78		38,010		750		14,033			(37,261)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/16/2024	01/09/2025	23,508	2,428,836	103.32		39,094		879		8,262			(38,215)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/16/2024	01/10/2025	43,298	4,476,610	103.39		70,923		1,788		14,370			(69,135)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/16/2024	01/10/2025	13,040	1,354,513	103.87		19,013		479		1,918			(18,534)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/16/2024	01/08/2026	10,097	1,040,640	103.06		23,709		12,250		18,793			(11,459)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/16/2024	01/08/2026	35,083	3,626,218	103.36		78,376		40,494		60,618			(37,882)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/16/2024	01/09/2026	17,831	1,840,729	103.23		40,727		21,069		31,857			(19,657)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/16/2024	01/09/2026	27,756	2,884,944	103.94		56,261		29,106		41,377			(27,155)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/16/2024	01/08/2027	88,268	9,073,934	102.8		246,532		167,460		214,378			(79,072)				03
JAN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2024	01/15/2025	2,740,726	2,740,726	4,783.83		122,510		4,738		392,748			(117,772)				03
JAN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2024	01/15/2025	11,051,993	11,051,993	4,783.83		503,971		19,491		1,585,859			(484,480)				03
JAN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2024	01/15/2025	7,547,014	7,547,014	4,783.83		277,730		10,741		622,622			(266,989)				03
JAN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2024	01/15/2025	113,195,195	113,195,195	4,783.83		3,792,039		146,653		7,923,575			(3,645,386)				03
JAN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2024	01/15/2025	110,038,422	110,038,422	4,783.83		4,225,475		163,416		9,903,347			(4,062,059)				03
JAN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2024	01/15/2025	4,556,893	4,556,893	4,783.83		177,263		6,855		421,508			(170,408)				03
JAN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2024	01/15/2025	9,544,078	9,544,078	4,783.83		388,444		15,023		978,257			(373,421)				03
JAN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2024	01/15/2025	23,968,703	23,968,703	4,783.83		982,717		38,006		2,516,686			(944,711)				03
JAN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2024	01/15/2025	8,476,688	8,476,688	4,783.83		358,564		13,867		974,808			(344,697)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/18/2024	01/15/2025	8,318	39,789,889	4,783.83		1,427,629		55,674		9,202,947			(1,371,956)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/18/2024	01/15/2025	18,149	86,821,779	4,783.83		3,735,248		145,664		20,080,886			(3,589,583)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/18/2024	01/15/2025	583	2,788,447	4,783.83		130,894		5,104		644,936			(125,789)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/18/2024	01/15/2025	1,347	6,443,819	4,783.83		318,323		12,414		1,490,382			(305,909)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/18/2024	01/15/2025	1,611	7,708,281	4,783.83		392,872		15,321		1,782,837			(377,551)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/18/2024	01/15/2025	3,639	17,406,444	4,783.83		919,620		35,863		4,025,912			(883,757)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/18/2024	01/15/2025	217	1,037,182	4,783.83		63,014		2,457		239,888			(60,556)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/18/2024	01/15/2025	1,235	5,906,691	4,783.83		362,872		14,151		1,366,150			(348,721)				03
JAN 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/18/2024	01/15/2025	1,725	9,079,785	5,262.21		216,978		8,462		1,086,862			(208,516)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/18/2024	01/15/2025	485	2,319,727	4,783.83		97,157		3,789		536,526			(93,368)				03
JAN 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/18/2024	01/15/2026	305	1,606,974	5,262.21		100,131		52,417		296,716			(47,714)				03
JAN 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/18/2024	01/15/2025	2,381	13,098,008	5,501.4		140,161		5,466		939,663			(134,695)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2024	01/16/2026	5,496	2,044,247	371.92		52,491		27,513		44,283			(24,979)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2024	01/10/2025	7,592	2,805,963	369.6		56,028		1,424		30,761			(54,604)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2024	01/08/2027	3,304	1,220,343	369.38		44,733		30,470		38,738			(14,263)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2024	01/08/2027	5,163	1,927,207	373.29		61,850		42,129		50,891			(19,721)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2024	01/10/2025	4,991	1,854,054	371.51		32,838		835		12,356			(32,003)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2024	01/11/2027	3,421	1,262,329	369.02		46,864		31,963		40,797			(14,902)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2024	01/16/2025	2,747	1,013,357	368.83		21,375		891		13,418			(20,485)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2024	01/11/2027	3,716	1,386,079	373		45,001		30,692		37,187			(14,309)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2024	01/17/2025	3,596	1,329,164	369.66		26,716		1,184		15,098			(25,532)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2024	01/12/2027	7,756	2,869,480	369.98		103,229		70,435		88,792			(32,794)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2024	01/09/2026	3,289	1,221,346	371.32		32,070		16,660		27,304			(15,410)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2024	01/12/2027	5,033	1,882,226	373.98		59,137		40,351		48,185			(18,787)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2024	01/12/2026	4,116	1,534,688	372.88		37,659		19,639		31,084			(18,020)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2024	01/15/2027	6,486	2,379,984	366.97		94,688		64,691		84,414			(29,998)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2024	01/13/2026	2,917	1,093,908	374.96		24,448		12,766		19,262			(11,682)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2024	01/15/2027	6,077	2,241,844	368.89		83,745		57,214		72,984			(26,531)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2024	01/15/2027	7,576	2,810,597	371.01		97,800		66,817		83,006			(30,984)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2024	01/16/2026	2,961	1,087,896	367.37		34,025		17,834		31,217			(16,191)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2024	01/15/2027	11,055	4,122,458	372.9		134,541		91,918		111,341			(42,623)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2024	01/16/2026	2,581	957,032	370.76		25,864		13,556		22,330			(12,308)				03
JAN 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/17/2024	01/15/2025	161,877	38,442,602	237.48		684,741		26,703		934,566			(658,038)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/17/2025	2,888	1,059,515	366.91		25,989		1,155		19,244			(24,834)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/17/2025	12,961	4,759,908	367.24		114,578		5,092		82,344			(109,486)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/17/2025	2,714	996,203	367.1		24,179		1,075		17,598			(23,105)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/10/2025	2,301	848,704	368.79		18,480		471		11,034			(18,008)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/17/2025	5,522	2,028,522	367.37		48,481		2,155		34,408			(46,326)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/10/2025	2,599	959,146	369.04		20,584		525		11,857			(20,060)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/10/2025	3,011	1,111,832	369.29		23,484		599		13,043			(22,885)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/13/2025	2,647	979,071	369.85		20,092		677		10,381			(19,415)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/13/2025	3,586	1,326,537	369.89		27,148		915		13,943			(26,233)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/13/2025	3,851	1,424,381	369.92		29,110		981		14,872			(28,129)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/14/2025	2,902	1,073,136	369.82		22,083		804		11,542			(21,278)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/14/2025	6,339	2,344,756	369.92		47,983		1,747		24,681			(46,236)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/14/2025	3,761	1,391,239	369.91		28,471		1,037		14,676			(27,434)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/09/2025	3,836	1,136,536	296.29		29,421		669		42,205			(28,753)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/10/2025	3,788	1,127,892	297.75		26,327		671		36,153			(25,656)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/13/2025	3,858	1,150,841	298.32		25,885		873		34,621			(25,013)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/17/2025	3,763	1,119,089	297.38		27,057		1,203		37,273			(25,855)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/03/2025	3,289	973,750	296.04		25,492		147		37,039			(25,344)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/17/2025	6,444	1,919,247	297.85		44,848		1,993		60,808			(42,855)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/03/2025	3,645	1,080,388	296.41		27,556		159		39,696			(27,396)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/14/2025	3,052	1,128,970	369.92		23,103		841		11,884			(22,262)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/15/2025	2,970	1,098,655	369.89		22,544		882		11,732			(21,662)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/15/2025	2,558	946,241	369.92		19,389		758		10,040			(18,631)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/15/2025	6,276	2,321,470	369.92		47,569		1,860		24,632			(45,709)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/15/2025	2,572	951,213	369.9		19,518		763		10,136			(18,755)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/15/2025	6,769	2,504,066	369.92		51,311		2,007		26,570			(49,304)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/16/2025	3,081	1,136,300	368.78		24,958		1,043		15,184			(23,915)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/16/2025	2,375	875,964	368.81		19,215		803		11,641			(18,412)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/16/2025	8,276	3,052,590	368.84		66,789		2,791		40,345			(63,998)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/16/2025	2,831	1,044,291	368.83		22,877		956		13,827			(21,922)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/17/2025	2,946	1,081,211	367		26,397		1,173		19,383			(25,224)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/10/2025	442	2,113,534	4,776.78		41,330		1,057		491,169			(40,273)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/10/2025	427	2,038,538	4,772.64		84,187		2,153		475,917			(82,035)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/10/2025	480	2,295,262	4,780.6		127,064		3,249		531,144			(123,815)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/10/2025	653	3,125,373	4,782.66		184,700		4,722		721,584			(179,977)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/10/2025	682	3,261,050	4,782.86		202,214		5,170		752,741			(197,044)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/13/2025	330	1,577,922	4,783.61		33,982		1,149		364,616			(32,833)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/13/2025	614	2,934,659	4,783.47		176,357		5,961		678,227			(170,395)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/14/2025	366	1,748,130	4,778.4		54,411		1,987		406,520			(52,424)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/15/2025	383	1,809,704	4,721.87		126,158		4,947		447,739			(121,210)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/16/2025	471	2,244,078	4,761.06		68,556		2,872		532,359			(65,684)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/16/2025	472	2,250,818	4,765.35		131,232		5,499		531,458			(125,734)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/17/2025	481	2,285,027	4,746.53		137,991		6,150		551,032			(131,841)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/17/2025	585	2,762,080	4,719.89		184,917		8,241		685,366			(176,676)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/17/2025	511	2,430,092	4,752.4		135,965		6,060		582,300			(129,906)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/17/2025	302	1,439,295	4,762.25		87,121		3,883		341,205			(83,238)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/17/2025	774	3,743,376	4,834.03		213,907		9,533		818,867			(204,374)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/21/2025	494	2,364,072	4,782.28		158,332		8,724		549,841			(149,609)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/16/2026	73	357,274	4,862.85		44,718		23,503		95,745			(21,215)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/03/2025	718	3,363,766	4,684.78		200,421		1,162		860,162			(199,259)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/03/2025	580	2,724,459	4,696.21		183,643		1,065		688,361			(182,579)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/06/2025	297	1,384,355	4,662.07		92,111		1,323		363,047			(90,787)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/07/2025	270	1,259,361	4,663.78		62,631		1,077		329,837			(61,554)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/08/2025	405	1,928,173	4,759.04		67,115		1,342		456,575			(65,772)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/09/2025	417	1,975,096	4,732.47		98,207		2,238		481,512			(95,968)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/09/2025	363	1,727,266	4,757.13		100,409		2,289		409,971			(98,120)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/09/2025	623	2,963,955	4,756.33		189,970		4,330		704,118			(185,641)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/19/2025	5,918	2,243,191	379.03		44,742		22,661		28,110			(22,081)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/17/2026	7,313	2,765,705	378.2		79,710		53,868		56,185			(25,842)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/11/2026	7,024	2,565,274	365.2		114,215		76,976		97,097			(37,239)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/18/2026	14,303	5,278,958	369.09		207,674		140,411		168,228			(67,264)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/11/2026	7,306	2,711,831	371.2		99,210		66,863		77,995			(32,347)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/18/2026	23,721	8,945,088	377.09		268,289		181,392		192,697			(86,896)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/18/2026	7,843	2,968,650	378.51		84,704		57,269		59,376			(27,435)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/18/2026	7,889	3,003,996	380.78		78,969		53,392		53,200			(25,577)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/18/2026	11,057	4,243,570	383.79		99,955		67,581		63,588			(32,375)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/11/2026	7,311	2,728,190	373.17		93,360		62,920		71,311			(30,439)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/11/2026	10,737	4,021,352	374.52		131,425		88,575		98,290			(42,851)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/14/2026	7,972	2,934,792	368.15		118,938		80,269		97,499			(38,669)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/14/2026	6,835	2,571,561	376.21		79,359		53,558		57,817			(25,801)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/12/2025	7,387	2,758,527	373.43		70,989		35,598		51,768			(35,391)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/14/2026	10,396	3,951,403	380.08		106,354		71,776		72,456			(34,578)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/16/2025	10,923	4,117,075	376.91		90,554		45,669		60,380			(44,884)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/15/2026	6,808	2,509,081	368.55		100,418		67,801		81,879			(32,617)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/15/2026	10,288	3,870,028	376.16		119,755		80,857		87,293			(38,898)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/18/2025	6,688	2,498,812	373.6		64,076		32,407		46,709			(31,668)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/15/2026	6,962	2,639,287	379.1		73,588		49,686		51,053			(23,902)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/18/2025	7,849	2,962,064	377.37		63,893		32,315		42,094			(31,578)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/15/2026	12,115	4,633,190	382.42		114,612		77,385		74,781			(37,227)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/19/2025	6,597	2,461,317	373.11		64,582		32,709		47,662			(31,873)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/16/2026	7,040	2,664,402	378.47		76,031		51,359		53,333			(24,672)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/23/2024	01/15/2027	293	1,375,096	4,687.24		261,592		179,212		490,766			(82,380)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/23/2024	01/15/2027	295	1,456,884	4,941.94		217,209		148,806		434,105			(68,403)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/23/2024	01/15/2027	310	1,594,724	5,143.94		193,015		132,232		408,535			(60,784)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/23/2024	01/15/2027	474	2,444,685	5,157.89		291,496		199,699		619,588			(91,797)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/23/2024	01/22/2027	338	1,662,673	4,917.26		255,511		175,562		505,827			(79,950)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/23/2024	01/22/2027	449	2,338,296	5,206.51		266,457		183,083		572,705			(83,374)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/23/2024	01/10/2025	427	2,053,140	4,811.22		174,421		4,472		459,048			(169,949)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/23/2024	01/16/2025	537	2,639,693	4,914.44		185,079		7,776		524,575			(177,302)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/23/2024	01/17/2025	315	1,530,485	4,857.91		120,440		5,383		325,656			(115,058)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/23/2024	01/22/2025	263	1,299,685	4,938.95		87,858		5,083		251,900			(82,775)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/23/2024	01/12/2026	376	1,868,975	4,966.32		201,502		105,522		456,574			(95,980)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/23/2024	01/16/2026	362	1,784,707	4,925.64		203,738		107,231		452,892			(96,508)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/23/2024	01/22/2026	344	1,719,031	4,993.99		180,636		95,777		412,050			(84,859)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/23/2024	01/08/2027	319	1,559,755	4,884.92		244,743		167,170		483,118			(77,574)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/23/2024	01/11/2027	456	2,246,780	4,927.15		339,063		231,892		675,890			(107,172)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/23/2024	01/12/2027	335	1,652,674	4,931.59		248,435		169,982		495,758			(78,453)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2024	01/16/2025	9,110	2,550,594	279.99		44,637		1,876		17,988			(42,761)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2024	01/16/2025	4,224	1,186,792	280.96		18,882		793		5,616			(18,088)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2024	01/17/2025	15,732	4,393,363	279.26		82,594		3,691		40,312			(78,903)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2024	01/17/2025	25,386	7,122,316	280.56		118,045		5,276		40,799			(112,769)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2024	01/22/2025	17,277	4,840,463	280.17		83,966		4,858		34,455			(79,108)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2024	01/22/2025	4,928	1,383,891	280.83		22,520		1,303		7,752			(21,217)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2024	01/16/2026	11,471	3,202,496	279.17		82,251		43,290		67,538			(38,961)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2024	01/22/2026	3,456	977,136	282.7		19,736		10,465		14,487			(9,272)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2024	01/16/2026	11,632	3,273,133	281.38		72,237		38,020		55,354			(34,218)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2024	01/15/2027	60,956	17,023,121	279.27		512,638		351,200		449,083			(161,439)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2024	01/22/2026	7,857	2,195,133	279.37		55,788		29,580		45,666			(26,208)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2024	01/15/2027	50,006	14,094,295	281.85		367,547		251,800		307,667			(115,747)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2024	01/19/2027	7,250	2,025,215	279.35		60,825		41,741		53,237			(19,085)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2024	01/19/2027	11,131	3,138,708	281.98		81,367		55,837		68,025			(25,530)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2024	01/22/2027	15,835	4,424,410	279.41		132,696		91,175		115,944			(41,521)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2024	01/22/2027	26,895	7,585,087	282.03		196,331		134,899		164,020			(61,432)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2024	01/23/2026	2,591	962,172	371.35		28,242		15,013		21,780			(13,229)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2024	01/23/2026	2,936	1,094,910	372.95		30,004		15,950		22,351			(14,054)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2024	01/15/2027	6,197	2,280,141	367.96		94,810		65,012		77,400			(29,797)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2024	01/17/2025	6,662	2,454,240	368.38		61,093		2,738		35,346			(58,355)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2024	01/15/2027	2,852	1,057,335	370.68		40,248		27,598		31,710			(12,649)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2024	01/17/2025	7,831	2,900,264	370.37		64,290		2,881		28,410			(61,409)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2024	01/15/2027	5,003	1,861,661	372.12		67,589		46,346		52,185			(21,242)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2024	01/22/2025	3,472	1,284,450	369.94		29,408		1,706		14,318			(27,702)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2024	01/19/2027	4,484	1,654,226	368.91		66,858		45,923		53,914			(20,935)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2024	01/22/2025	3,351	1,246,810	372.08		25,098		1,456		8,784			(23,642)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2024	01/19/2027	3,243	1,209,702	373		42,745		29,360		32,598			(13,385)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2024	01/23/2025	2,857	1,056,192	369.63		24,631		1,493		12,560			(23,138)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2024	01/22/2027	11,179	4,134,318	369.82		162,323		111,634		129,431			(50,689)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2024	01/23/2025	3,447	1,281,384	371.7		26,441		1,603		9,995			(24,839)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2024	01/22/2027	12,413	4,641,912	373.95		159,013		109,358		119,668			(49,655)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2024	01/16/2026	2,650	980,129	369.86		30,502		16,076		24,196			(14,426)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2024	01/21/2026	2,540	953,516	375.4		23,419		12,419		16,463			(11,000)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2024	01/22/2026	3,188	1,179,146	369.92		36,721		19,497		29,163			(17,224)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/23/2024	01/16/2025	39,199	4,048,038	103.27		87,805		3,700		18,718			(84,105)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/23/2024	01/17/2025	69,394	7,169,049	103.31		154,262		6,914		32,510			(147,348)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/23/2024	01/22/2025	27,235	2,830,811	103.94		52,999		3,075		7,147			(49,925)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/23/2024	01/16/2026	72,674	7,526,127	103.56		193,531		102,000		120,405			(91,531)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/23/2024	01/22/2026	12,295	1,282,133	104.28		29,275		15,543		17,036			(13,731)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/23/2024	01/15/2027	319,366	33,012,896	103.37		979,497		671,655		702,881			(307,842)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/23/2024	01/19/2027	59,875	6,224,014	103.95		170,464		117,087		118,804			(53,378)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/23/2024	01/22/2027	115,857	12,073,447	104.21		318,954		219,354		219,313			(99,600)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/24/2024	01/16/2025	4,072	1,527,445	375.09		37,233		1,582		112,110			(35,651)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/24/2024	01/16/2025	4,206	1,585,205	376.92		34,713		1,475		108,108			(33,238)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/24/2024	01/16/2026	4,237	1,600,654	377.78		46,238		24,471		107,568			(21,767)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/24/2024	01/17/2025	5,904	2,209,274	374.23		56,627		2,559		167,572			(54,067)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/24/2024	01/23/2026	3,414	1,296,428	379.79		34,494		18,413		81,232			(16,081)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/24/2024	01/17/2025	5,238	1,971,725	376.44		44,479		2,010		137,131			(42,468)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/24/2024	01/15/2027	19,655	7,358,780	374.4		284,750		195,798		570,998			(88,951)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/24/2024	01/22/2025	2,617	986,522	377.01		21,652		1,267		67,004			(20,385)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/24/2024	01/15/2027	18,690	7,080,091	378.81		235,102		161,660		483,786			(73,442)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/24/2024	01/19/2027	2,711	1,020,324	376.42		36,892		25,410		74,810			(11,482)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/24/2024	01/22/2025	2,829	1,072,198	379.06		20,797		1,217		66,647			(19,580)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/24/2024	01/19/2027	3,464	1,315,544	379.73		42,349		29,169		87,537			(13,181)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/24/2024	01/23/2025	2,636	992,529	376.48		22,502		1,375		68,875			(21,127)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/24/2024	01/22/2027	7,647	2,880,064	376.64		103,457		71,347		209,848			(32,111)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/24/2024	01/23/2025	3,550	1,344,616	378.75		26,617		1,627		84,716			(24,991)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/24/2024	01/22/2027	17,997	6,856,665	380.98		211,340		145,745		439,476			(65,595)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	01/24/2024	01/16/2026	2,797	1,048,641	374.88		34,220		18,111		77,765			(16,109)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/21/2026	6,977	2,582,780	370.16		102,290		69,712		78,439			(32,578)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/21/2026	8,659	3,277,495	378.52		97,757		66,623		65,684			(31,134)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/21/2026	8,864	3,391,555	382.61		87,490		59,626		54,469			(27,864)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/22/2026	5,084	1,884,271	370.64		73,461		50,087		55,977			(23,374)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/22/2026	7,013	2,655,480	378.65		78,896		53,793		52,896			(25,103)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/22/2026	3,043	1,165,806	383.16		29,483		20,102		18,174			(9,381)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/22/2026	6,929	2,672,135	385.62		61,741		42,096		36,219			(19,645)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/19/2025	3,977	1,492,343	375.2		37,587		19,231		24,936			(18,356)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/23/2026	5,914	2,253,007	380.99		61,619		42,032		39,613			(19,588)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/23/2025	9,991	3,778,517	378.2		83,223		42,814		50,865			(40,409)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/24/2026	12,502	4,646,388	371.64		175,409		119,702		131,731			(55,706)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/24/2025	4,033	1,531,905	379.85		31,255		16,101		18,175			(15,154)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/24/2026	16,845	6,390,228	379.36		185,292		126,447		122,747			(58,845)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/26/2025	4,122	1,531,778	371.65		45,378		23,440		33,011			(21,938)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/24/2026	8,046	3,067,859	381.28		83,117		56,721		53,141			(26,396)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/26/2025	4,099	1,550,708	378.31		34,063		17,595		20,809			(16,468)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/24/2026	4,130	1,588,882	384.72		37,996		25,929		22,718			(12,067)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/26/2025	4,047	1,538,877	380.24		30,880		15,951		17,776			(14,929)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/28/2026	9,435	3,506,274	371.61		132,756		90,754		99,790			(42,002)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/26/2025	2,063	789,030	382.41		14,278		7,375		7,648			(6,903)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/28/2026	10,742	4,081,917	379.99		116,015		79,310		76,087			(36,705)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/28/2026	10,858	4,171,644	384.2		101,957		69,699		61,700			(32,257)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/28/2026	5,731	2,219,402	387.27		48,426		33,105		27,508			(15,321)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	01/29/2024	01/23/2025	13,812	3,873,203	280.42		65,608		4,032		25,578			(61,576)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2024	01/23/2025	5,989	1,682,103	280.85		27,311		1,678		9,499			(25,633)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2024	01/24/2025	20,926	5,836,384	278.9		114,258		7,320		62,390			(106,938)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2024	01/24/2025	13,945	3,908,477	280.27		67,217		4,306		27,517			(62,910)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2024	01/23/2026	14,428	4,017,629	278.47		108,639		58,151		91,092			(50,488)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2024	01/23/2026	6,037	1,689,648	279.89		41,594		22,264		33,453			(19,330)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2024	01/23/2026	3,702	1,041,901	281.42		23,065		12,346		17,694			(10,719)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2024	01/15/2027	1,214	342,470	282.01		8,865		6,107		7,386			(2,758)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2024	01/26/2026	3,494	980,118	280.48		23,203		12,464		18,368			(10,739)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2024	01/22/2027	11,012	3,061,785	278.04		99,218		68,549		88,321			(30,669)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2024	01/28/2026	2,369	670,134	282.93		13,382		7,206		9,774			(6,176)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2024	01/22/2027	26,015	7,284,628	280.02		211,759		146,303		182,729			(65,456)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2024	01/22/2027	17,977	5,071,981	282.13		130,696		90,297		108,850			(40,399)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2024	01/25/2027	17,772	4,961,412	279.17		151,240		104,619		132,456			(46,621)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2024	01/25/2027	15,995	4,507,327	281.79		118,685		82,100		99,434			(36,586)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2024	01/26/2027	15,069	4,208,727	279.29		127,487		88,224		111,461			(39,263)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2024	01/26/2027	26,976	7,603,705	281.87		199,352		137,957		166,833			(61,395)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/28/2025	10,075	3,732,404	370.48		89,865		6,703		39,307			(83,162)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/28/2025	4,812	1,782,765	370.46		42,974		3,205		18,845			(39,769)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/29/2025	5,037	1,871,546	371.55		42,362		3,268		16,153			(39,095)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/29/2025	15,480	5,755,099	371.78		128,638		9,922		47,390			(118,715)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/29/2025	6,629	2,461,039	371.25		56,745		4,377		22,553			(52,368)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/17/2025	5,490	2,023,168	368.5		53,805		2,453		28,539			(51,352)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/21/2025	4,846	1,785,642	368.46		47,832		2,695		25,782			(45,138)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/21/2025	11,165	4,118,182	368.86		107,850		6,076		55,563			(101,774)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/22/2025	5,521	2,041,589	369.77		50,795		2,996		23,505			(47,799)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/22/2025	12,105	4,478,063	369.95		110,272		6,505		49,823			(103,767)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/22/2025	3,383	1,251,548	369.95		30,819		1,818		13,925			(29,001)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/22/2025	8,033	2,971,986	369.95		73,185		4,317		33,066			(68,868)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/23/2025	5,234	1,933,795	369.47		48,990		3,019		23,673			(45,971)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/23/2025	6,736	2,489,747	369.64		62,506		3,852		29,552			(58,654)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/24/2025	5,655	2,092,169	370		51,513		3,309		23,387			(48,203)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/24/2025	16,391	6,068,925	370.27		147,023		9,446		64,446			(137,578)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/24/2025	5,865	2,169,012	369.84		53,897		3,463		24,979			(50,434)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/24/2025	3,269	1,211,301	370.51		28,966		1,861		12,275			(27,105)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/27/2025	6,316	2,339,194	370.35		56,656		4,080		25,046			(52,576)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/27/2025	8,620	3,193,441	370.48		76,802		5,531		33,369			(71,270)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/28/2025	5,066	1,876,452	370.38		45,394		3,386		20,132			(42,008)				03
JAN 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/03/2025	4,084	771,265	188.83		20,341		121		2,951			(20,220)				03
JAN 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/29/2025	5,577	1,051,957	188.63		30,561		2,357		8,422			(28,204)				03
DEC 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	12/22/2025	5,160	983,143	190.54		26,418		13,592		16,845			(12,826)				03
JAN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/02/2026	4,980	952,498	191.25		24,254		12,664		15,057			(11,591)				03
JAN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/06/2026	4,990	962,035	192.8		21,506		11,287		12,305			(10,219)				03
JAN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/08/2026	6,128	1,168,037	190.61		31,497		16,573		20,324			(14,924)				03
JAN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/12/2026	5,408	1,030,153	190.47		28,178		14,902		18,370			(13,277)				03
JAN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/16/2026	5,917	1,136,289	192.04		27,336		14,528		16,481			(12,808)				03
JAN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/29/2026	9,654	1,841,156	190.71		49,912		26,944		32,584			(22,968)				03
JAN 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/30/2024	01/02/2025	1,394	932,083	668.5		47,657		142		78,219			(47,515)				03
JAN 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/30/2024	01/15/2025	1,737	1,164,605	670.33		51,287		2,057		76,389			(49,230)				03
JAN 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/30/2024	01/29/2025	2,818	1,896,441	672.9		79,927		6,165		126,277			(73,762)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/29/2024	01/23/2026	22,543	2,343,343	103.95		59,829		32,069		34,086			(27,760)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/29/2024	01/23/2026	23,671	2,476,209	104.61		56,550		30,311		30,069			(26,238)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/29/2024	01/15/2027	2,312	238,770	103.27		7,526		5,189		5,181			(2,337)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/29/2024	01/22/2027	97,934	10,163,615	103.78		299,091		206,830		200,736			(92,261)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/29/2024	01/22/2027	117,935	12,339,532	104.63		322,434		222,972		206,203			(99,462)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/29/2024	01/25/2027	149,804	15,600,563	104.14		437,127		302,658		287,803			(134,470)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/29/2024	01/25/2027	104,102	10,929,718	104.99		271,499		187,980		170,160			(83,519)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/29/2024	01/23/2025	38,849	4,036,007	103.89		82,243		5,068		11,205			(77,175)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/29/2024	01/24/2025	66,211	6,895,257	104.14		132,820		8,533		14,659			(124,287)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/29/2024	01/24/2025	24,224	2,534,834	104.64		43,410		2,789		2,756			(40,621)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/01/2024	01/30/2025	8,333	3,104,879	372.62		65,494		5,276		21,642			(60,218)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/01/2024	01/31/2025	5,722	2,124,961	371.37		48,350		4,018		19,380			(44,332)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/01/2024	01/23/2026	7,064	2,623,365	371.35		81,170		43,750		59,382			(37,420)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/01/2024	01/26/2026	6,370	2,375,539	372.95		68,792		37,210		48,667			(31,581)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/01/2024	01/30/2026	6,181	2,306,302	373.15		66,380		36,074		46,836			(30,306)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/01/2024	01/22/2027	9,586	3,569,127	372.32		135,069		93,750		99,476			(41,320)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/01/2024	01/25/2027	12,977	4,836,899	372.73		180,899		125,712		132,453			(55,187)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/01/2024	01/26/2027	19,340	7,196,518	372.11		274,818		191,057		203,036			(83,761)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/01/2024	01/29/2027	44,892	16,772,126	373.61		610,083		424,649		441,256			(185,434)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/01/2024	01/24/2025	14,154	5,254,021	371.21		119,599		7,771		46,147			(111,829)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	02/01/2024	01/30/2025	6,906	2,619,698	379.33		53,699		4,338		160,673			(49,361)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	02/01/2024	01/31/2025	3,986	1,508,338	378.37		32,783		2,732		96,545			(30,051)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	02/01/2024	01/26/2026	5,903	2,234,821	378.59		65,574		35,519		146,251			(30,055)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	02/01/2024	01/30/2026	5,102	1,930,527	378.39		57,265		31,164		127,279			(26,102)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	02/01/2024	01/22/2027	10,244	3,884,233	379.19		132,462		92,025		262,695			(40,437)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	02/01/2024	01/25/2027	12,409	4,713,189	379.83		157,346		109,445		312,931			(47,900)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	02/01/2024	01/26/2027	14,409	5,467,707	379.46		184,995		128,729		367,100			(56,266)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	02/01/2024	01/29/2027	41,343	15,737,202	380.65		511,218		356,161		1,019,823			(155,057)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	02/01/2024	01/24/2025	14,665	5,537,539	377.59		124,926		8,140		366,870			(116,787)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2024	01/30/2026	6,138	1,727,734	281.5		39,281		21,376		29,337			(17,904)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2024	01/29/2027	60,367	16,890,790	279.8		508,897		354,544		431,882			(154,353)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2024	01/29/2027	56,883	16,059,175	282.32		419,796		292,468		341,123			(127,328)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2024	02/01/2027	10,497	2,951,788	281.21		82,294		57,402		68,248			(24,892)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2024	02/01/2027	9,921	2,816,376	283.89		67,361		46,986		53,132			(20,375)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2024	01/29/2025	8,974	2,511,453	279.87		46,842		3,664		21,094			(43,179)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2024	01/30/2025	5,560	1,561,013	280.74		26,856		2,169		10,087			(24,687)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2024	01/30/2025	13,466	3,792,963	281.67		59,654		4,819		17,696			(54,835)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/02/2024	01/31/2025	9,012	2,527,542	280.45		44,792		3,733		18,127			(41,059)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/02/2024	01/31/2025	4,308	1,211,225	281.15		20,076		1,673		6,908			(18,403)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/02/2024	01/31/2025	9,027	2,551,259	282.62		36,560		3,047		8,372			(33,513)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/02/2024	01/29/2026	3,438	961,124	279.55		24,926		13,549		19,779			(11,377)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/02/2024	01/30/2026	5,624	1,592,933	283.25		31,999		17,414		22,502			(14,585)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/02/2024	01/30/2026	5,122	1,433,286	279.82		36,521		19,875		28,764			(16,646)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	02/02/2024	01/30/2026	1,328	382,180	287.86		5,443		2,962		3,161			(2,481)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2024	01/24/2025	562	2,733,053	4,866.72		246,685		16,119		578,666			(230,567)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2024	01/29/2025	504	2,523,274	5,007.49		176,672		13,857		451,219			(162,816)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2024	01/31/2025	606	3,011,896	4,967.01		229,636		19,190		568,239			(210,446)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2024	01/31/2025	117	602,762	5,130.76		32,853		2,745		91,111			(30,108)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2024	01/23/2026	425	2,086,092	4,903.26		275,479		148,897		542,056			(126,582)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2024	01/29/2026	508	2,565,323	5,049.75		284,973		155,117		587,185			(129,856)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2024	02/04/2026	375	1,913,922	5,107.06		198,589		108,842		417,271			(89,747)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2024	01/22/2027	523	2,627,330	5,025.69		396,780		275,909		738,301			(120,871)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2024	01/25/2027	373	1,906,859	5,114.28		264,347		184,042		502,175			(80,305)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2024	01/26/2027	393	1,982,994	5,051.7		292,654		203,832		547,625			(88,822)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2024	01/26/2027	417	2,189,961	5,255.99		262,892		183,103		517,124			(79,789)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2024	01/29/2027	440	2,119,246	4,821.07		389,257		271,441		692,340			(117,816)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2024	01/29/2027	739	3,896,658	5,273.95		460,621		321,206		908,348			(139,415)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2024	02/01/2027	418	2,186,523	5,225.54		272,444		190,211		530,385			(82,233)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2024	02/02/2027	468	2,394,627	5,117.6		333,117		232,663		631,330			(100,454)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/02/2024	01/29/2025	39,141	4,089,483	104.48		70,728		5,547		6,955			(65,181)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/02/2024	01/30/2025	30,251	3,163,337	104.57		53,605		4,342		5,013			(49,262)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/02/2024	01/31/2025	47,651	4,974,780	104.4		87,869		7,343		9,993			(80,526)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/02/2024	01/31/2025	1,787	187,027	104.66		3,106		260		276			(2,846)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/02/2024	01/29/2026	13,134	1,370,628	104.36		31,967		17,400		17,980			(14,567)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/02/2024	01/29/2026	9,416	989,169	105.05		20,480		11,148		10,699			(9,332)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/02/2024	01/30/2026	14,226	1,482,180	104.19		35,607		19,404		20,386			(16,203)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/02/2024	01/30/2026	5,304	556,560	104.94		11,753		6,405		6,221			(5,348)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/02/2024	12/18/2026	2,350	244,189	103.93		6,828		4,678		4,604			(2,150)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/02/2024	01/29/2027	145,101	15,128,244	104.26		408,460		284,832		273,102			(123,628)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/02/2024	01/29/2027	187,977	19,763,945	105.14		470,507		328,100		299,094			(142,408)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/02/2024	02/01/2027	63,203	6,580,713	104.12		181,330		126,598		122,305			(54,732)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/02/2024	02/01/2027	22,060	2,315,814	104.98		56,473		39,427		36,282			(17,045)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/24/2025	1,041	5,088,306	4,886.4		297,963		19,525		1,052,652			(278,439)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/27/2025	321	1,554,078	4,845.59		85,844		6,305		338,073			(79,539)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/27/2025	609	2,973,607	4,886.22		180,636		13,267		616,968			(167,369)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/29/2025	718	3,519,722	4,900.96		88,227		6,939		718,820			(81,288)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/29/2025	770	3,793,813	4,925.75		128,762		10,127		751,985			(118,635)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/30/2025	342	1,676,903	4,899.5		77,604		6,304		343,284			(71,300)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/30/2025	504	2,478,309	4,920.11		132,818		10,789		494,941			(122,029)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/30/2025	575	2,831,225	4,924.64		158,738		12,895		562,324			(145,844)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/31/2025	500	2,423,147	4,844.55		68,645		5,752		529,315			(62,892)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/31/2025	596	2,892,661	4,854.11		167,805		14,062		624,992			(153,743)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/31/2025	595	2,897,650	4,866.81		158,981		13,322		616,951			(145,659)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/31/2025	469	2,299,233	4,907.02		125,494		10,516		466,883			(114,978)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/31/2025	481	2,373,864	4,938.76		129,807		10,878		463,851			(118,929)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	02/03/2025	368	1,806,565	4,912.08		86,138		7,874		365,682			(78,264)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	02/03/2025	517	2,565,370	4,958.29		139,043		12,710		490,828			(126,333)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	02/04/2025	426	2,110,287	4,952.33		58,378		5,483		407,138			(52,895)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	02/05/2025	782	3,850,812	4,922.55		197,494		19,042		771,123			(178,452)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/30/2026	85	432,915	5,090.72		45,397		24,773		95,482			(20,624)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/22/2025	574	2,779,420	4,839.75		86,356		5,196		606,373			(81,160)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/23/2025	779	3,766,839	4,835.17		207,796		13,061		826,547			(194,735)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/23/2025	733	3,567,688	4,863.99		217,443		13,668		757,203			(203,775)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/24/2025	534	2,597,240	4,868.03		56,570		3,707		549,069			(52,863)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/24/2025	511	2,484,589	4,864.78		110,869		7,265		527,253			(103,604)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/24/2025	534	2,607,601	4,883.88		142,354		9,328		541,066			(133,026)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	01/30/2025	19,010	7,061,902	371.49		149,986		12,184		62,302			(137,803)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	01/30/2025	2,800	1,040,157	371.49		22,092		1,795		9,177			(20,297)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	01/31/2025	2,359	874,825	370.8		19,393		1,625		8,888			(17,768)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	01/31/2025	3,834	1,423,198	371.19		30,827		2,583		13,437			(28,243)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	01/31/2025	18,438	6,843,744	371.17		148,428		12,438		64,864			(135,990)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	01/31/2025	11,879	4,412,477	371.45		94,082		7,884		39,621			(86,198)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	01/31/2025	12,645	4,693,634	371.18		101,667		8,520		44,401			(93,148)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	01/31/2025	3,872	1,439,196	371.7		30,201		2,531		12,301			(27,670)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	02/03/2025	2,591	961,561	371.09		21,040		1,923		9,492			(19,117)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	02/03/2025	2,782	1,033,103	371.29		22,315		2,040		9,829			(20,276)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	02/03/2025	13,941	5,176,710	371.34		111,525		10,195		48,798			(101,330)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	02/04/2025	2,366	878,181	371.09		19,240		1,807		8,739			(17,433)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	02/04/2025	12,426	4,614,252	371.34		99,532		9,348		43,872			(90,184)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	02/04/2025	2,854	1,059,505	371.3		22,914		2,152		10,148			(20,762)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	02/05/2025	2,699	999,060	370.11		23,215		2,238		11,859			(20,976)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	02/05/2025	3,241	1,199,716	370.14		27,810		2,681		14,170			(25,129)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	02/05/2025	9,125	3,377,634	370.15		78,293		7,549		39,828			(70,744)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	02/05/2025	6,060	2,243,002	370.15		51,992		5,013		26,449			(46,979)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	02/05/2025	7,401	2,741,186	370.39		62,611		6,037		31,051			(56,574)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	01/30/2025	2,614	970,870	371.44		20,675		1,679		8,651			(18,996)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/07/2024	02/06/2025	1,894	706,686	373.15		13,995		1,388		4,816			(12,608)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/07/2024	01/30/2026	3,744	1,391,646	371.74		41,254		22,544		30,949			(18,710)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/07/2024	02/02/2026	3,541	1,326,986	374.75		34,631		18,990		24,327			(15,641)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/07/2024	02/05/2026	3,430	1,279,222	372.95		36,152		19,891		26,494			(16,261)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/07/2024	02/06/2026	1,936	724,138	373.99		19,595		10,793		14,029			(8,802)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/07/2024	02/01/2027	5,348	1,988,227	371.78		74,870		52,368		57,141			(22,502)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/07/2024	02/01/2027	6,746	2,534,262	375.67		83,853		58,651		60,442			(25,202)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/07/2024	02/02/2027	6,154	2,285,519	371.39		87,202		61,017		66,920			(26,185)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/07/2024	01/31/2025	6,329	2,349,880	371.3		51,580		4,334		21,723			(47,245)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/07/2024	02/02/2027	13,169	4,945,497	375.53		164,486		115,095		118,838			(49,391)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/07/2024	01/31/2025	6,951	2,596,178	373.49		49,909		4,194		15,098			(45,715)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/07/2024	02/05/2027	10,981	4,066,861	370.35		160,654		112,546		125,063			(48,108)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/07/2024	02/05/2025	3,513	1,300,272	370.14		30,738		2,972		15,358			(27,766)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/07/2024	02/05/2027	10,278	3,850,081	374.59		132,279		92,668		97,004			(39,611)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/07/2024	02/06/2025	7,701	2,858,852	371.24		63,455		6,293		28,132			(57,162)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/07/2024	01/31/2025	9,391	3,562,243	379.32		70,803		6,000		218,555			(64,802)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/07/2024	02/06/2025	7,418	2,806,794	378.37		59,558		5,956		179,530			(53,602)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/07/2024	02/06/2026	2,717	1,037,365	381.78		26,108		14,440		60,619			(11,668)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/07/2024	02/01/2027	4,454	1,682,843	377.84		59,234		41,545		118,581			(17,688)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/07/2024	02/01/2027	4,410	1,684,737	382.03		51,132		35,863		104,768			(15,269)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/07/2024	02/02/2027	7,206	2,726,295	378.32		94,408		66,242		189,459			(28,166)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/07/2024	02/02/2027	7,119	2,726,888	383.02		79,886		56,052		164,517			(23,833)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/07/2024	02/05/2027	11,668	4,398,403	376.95		159,882		112,314		318,069			(47,568)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	02/07/2024	02/05/2027	13,207	5,038,570	381.5		156,130		109,678		318,562			(46,452)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	02/07/2025	6,490	1,823,859	281.01		29,596		3,033		11,850			(26,563)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	02/07/2025	2,374	667,878	281.29		10,542		1,080		3,977			(9,462)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	02/05/2026	9,730	2,724,772	280.05		66,648		36,822		53,786			(29,826)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	02/02/2027	20,487	5,738,246	280.09		166,356		116,725		144,008			(49,631)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	02/06/2026	6,423	1,798,337	279.99		44,189		24,441		35,739			(19,748)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	02/02/2027	25,759	7,283,496	282.76		181,340		127,239		150,020			(54,102)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	02/06/2026	5,269	1,488,122	282.42		30,930		17,108		23,171			(13,823)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	02/05/2027	76,565	21,393,686	279.42		643,908		452,332		563,796			(191,576)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	02/05/2027	66,727	18,821,561	282.07		488,438		343,118		409,046			(145,321)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	01/31/2025	11,201	3,140,192	280.36		53,763		4,556		23,159			(49,207)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	02/05/2025	10,104	2,820,026	279.09		54,766		5,339		30,669			(49,426)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	02/06/2025	6,408	1,795,504	280.21		31,462		3,146		14,617			(28,316)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	02/06/2025	7,871	2,212,001	281.02		35,815		3,581		14,172			(32,233)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	12/31/2026	7,767	2,966,743	381.98		75,648		52,422		49,768			(23,227)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	01/08/2025	645	241,416	374.05		4,156		88		551			(4,068)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	12/31/2026	12,822	4,943,886	385.57		110,528		76,592		67,825			(33,936)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	12/30/2025	8,818	3,323,626	376.91		74,601		39,475		49,871			(35,126)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	01/04/2027	7,385	2,735,869	370.47		104,200		72,328		82,447			(31,872)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	01/02/2026	7,584	2,831,110	373.29		75,084		39,885		55,107			(35,199)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	01/04/2027	7,219	2,756,074	381.78		70,963		49,257		46,922			(21,706)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	01/02/2026	12,746	4,864,144	381.62		87,438		46,447		51,066			(40,990)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	01/05/2027	7,676	2,836,103	369.47		111,688		77,558		89,556			(34,130)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	01/08/2026	7,341	2,741,783	373.49		72,382		38,743		53,040			(33,639)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	01/05/2027	7,973	3,001,055	376.38		93,688		65,059		67,897			(28,629)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	12/29/2026	7,623	2,845,283	373.24		98,568		68,247		74,908			(30,321)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	01/06/2027	7,196	2,722,508	378.35		79,369		55,138		55,716			(24,231)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	12/29/2026	7,345	2,787,666	379.55		77,560		53,701		53,238			(23,859)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	01/07/2027	7,100	2,671,280	376.26		83,775		58,223		60,872			(25,552)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	12/29/2026	7,734	2,970,911	384.12		69,996		48,464		44,183			(21,532)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	01/07/2027	8,518	3,252,603	381.86		83,645		58,133		55,267			(25,512)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	01/08/2027	7,613	2,822,644	370.76		106,660		74,159		84,063			(32,501)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	01/08/2027	14,777	5,630,791	381.05		149,248		103,770		100,046			(45,478)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	12/30/2026	7,490	2,833,911	378.38		82,161		56,911		57,586			(25,250)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	12/31/2026	8,594	3,171,513	369.02		126,510		87,667		101,974			(38,843)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	12/31/2026	7,978	2,991,159	374.91		97,974		67,893		72,597			(30,081)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	01/06/2025	8,382	3,123,116	372.61		58,840		897		12,316			(57,943)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2024	12/31/2026	14,408	5,448,393	378.16		159,349		110,423		112,074			(48,925)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/08/2024	01/31/2025	32,175	3,368,706	104.7		62,998		5,354		4,739			(57,644)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/08/2024	02/05/2025	29,867	3,118,713	104.42		62,512		6,111		7,143			(56,400)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/08/2024	02/06/2025	23,841	2,493,031	104.57		48,349		4,848		5,014			(43,501)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/08/2024	02/07/2025	12,672	1,327,024	104.72		24,888		2,558		2,342			(22,330)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/08/2024	02/07/2025	10,319	1,082,034	104.86		19,637		2,018		1,636			(17,619)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/08/2024	02/05/2026	12,502	1,312,199	104.96		30,442		16,842		14,715			(13,600)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/08/2024	02/06/2026	3,779	395,839	104.75		9,519		5,272		4,714			(4,247)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/08/2024	02/02/2027	45,145	4,718,968	104.53		132,590		93,118		80,959			(39,471)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/08/2024	02/02/2027	46,053	4,853,548	105.39		120,844		84,869		69,967			(35,975)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/08/2024	02/05/2027	283,608	29,583,138	104.31		857,630		603,021		530,749			(254,609)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/08/2024	02/05/2027	162,893	17,128,171	105.15		441,602		310,502		259,815			(131,101)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/07/2025	2,421	897,612	370.75		17,916		1,852		9,693			(16,064)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/07/2025	2,659	986,414	370.92		19,467		2,012		10,346			(17,455)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/07/2025	3,696	1,371,718	371.18		26,645		2,754		13,750			(23,891)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/07/2025	15,830	5,875,359	371.16		114,291		11,812		59,102			(102,478)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/07/2025	10,855	4,025,729	370.85		79,787		8,246		42,735			(71,541)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/08/2027	9,353	3,507,233	374.99		109,616		77,305		86,840			(32,311)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/07/2025	2,811	1,042,094	370.72		20,830		2,153		11,311			(18,677)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/09/2027	3,654	1,353,844	370.51		49,256		34,750		41,414			(14,506)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/07/2025	6,128	2,274,056	371.12		44,363		4,585		23,036			(39,778)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/09/2027	7,515	2,817,016	374.83		88,607		62,513		70,334			(26,094)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/10/2025	2,513	930,459	370.27		19,199		2,127		11,087			(17,071)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/12/2027	4,127	1,530,198	370.79		55,217		39,001		46,263			(16,217)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/10/2025	3,189	1,181,474	370.49		24,045		2,664		13,589			(21,380)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/07/2025	5,112	1,895,193	370.7		37,935		3,921		20,640			(34,014)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/12/2027	10,084	3,781,485	374.99		118,389		83,620		93,819			(34,769)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/10/2025	17,552	6,502,890	370.5		132,340		14,664		74,671			(117,676)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/07/2025	4,347	1,622,225	373.18		27,778		2,871		11,122			(24,907)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/11/2025	2,361	874,724	370.47		17,850		2,022		10,155			(15,828)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/12/2025	3,765	1,396,939	371.02		27,598		3,193		14,923			(24,405)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/11/2025	2,719	1,006,882	370.32		20,746		2,350		11,972			(18,396)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/12/2025	1,481	552,771	373.35		9,446		1,093		3,884			(8,353)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/11/2025	7,029	2,604,270	370.5		53,069		6,011		30,088			(47,059)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/09/2026	4,029	1,510,667	374.94		35,375		19,713		27,583			(15,663)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/11/2025	4,452	1,649,373	370.46		33,703		3,817		19,179			(29,886)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/12/2026	2,658	993,893	373.98		24,370		13,625		19,401			(10,746)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/12/2025	2,637	977,394	370.6		19,806		2,292		11,181			(17,515)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/05/2027	5,141	1,907,928	371.12		67,913		47,839		56,635			(20,074)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/12/2025	3,331	1,235,065	370.76		24,817		2,871		13,768			(21,946)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/12/2025	10,925	4,050,703	370.77		81,283		9,405		45,082			(71,878)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/05/2027	10,634	3,991,149	375.32		123,142		86,743		97,052			(36,398)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/12/2025	3,616	1,340,882	370.77		26,907		3,113		14,923			(23,793)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/08/2027	4,778	1,772,232	370.88		63,649		44,887		53,278			(18,762)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/12/2025	8,224	3,048,562	370.69		61,516		7,118		34,371			(54,398)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/06/2025	2,826	1,048,504	370.96		20,605		2,078		10,841			(18,527)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/06/2025	11,061	4,103,605	371		80,524		8,120		42,134			(72,404)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/06/2025	7,999	2,967,568	370.99		58,233		5,872		30,523			(52,361)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/06/2025	4,357	1,616,499	371		31,720		3,199		16,598			(28,521)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2024	01/08/2027	192	974,609	5,073.18		145,911		101,738		262,699			(44,174)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2024	01/13/2027	253	1,365,238	5,394.28		148,091		103,468		286,123			(44,622)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2024	01/03/2025	295	1,457,193	4,941.48		117,405		729		277,633			(116,675)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2024	01/10/2025	74	360,663	4,894.99		32,071		877		73,097			(31,193)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2024	12/12/2025	188	970,134	5,161.66		92,855		48,173		193,112			(44,682)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2024	12/18/2025	225	1,176,561	5,223.82		104,101		54,455		220,939			(49,646)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2024	12/24/2025	226	1,160,172	5,140.33		116,082		61,213		237,794			(54,869)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2024	01/05/2026	192	979,718	5,096.06		104,949		56,207		211,424			(48,743)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2024	01/13/2026	193	998,500	5,181.36		96,580		52,239		199,614			(44,341)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2024	12/14/2026	234	1,215,805	5,195.08		157,874		108,921		294,759			(48,953)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2024	12/17/2026	223	1,177,976	5,285.72		139,836		96,602		265,881			(43,234)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2024	12/18/2026	204	1,072,583	5,264.21		130,300		90,053		246,487			(40,247)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2024	12/21/2026	260	1,408,530	5,415.55		145,754		100,864		286,009			(44,891)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2024	12/24/2026	270	1,385,178	5,128.58		194,335		134,655		355,377			(59,681)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2024	12/30/2026	188	987,405	5,262.79		121,540		84,429		228,591			(37,112)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2024	01/05/2027	190	947,001	4,988.94		153,056		106,587		271,584			(46,469)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2024	02/09/2027	29,532	8,339,623	282.39		208,793		147,440		177,387			(61,353)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2024	02/12/2027	33,949	9,488,821	279.5		280,081		198,006		249,409			(82,075)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2024	02/12/2027	47,962	13,532,890	282.16		343,886		243,113		293,265			(100,772)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2024	02/12/2027	10,855	3,072,250	283.02		74,250		52,492		62,396			(21,758)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2024	02/07/2025	17,415	4,875,568	279.96		85,160		8,826		42,857			(76,334)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2024	02/07/2025	6,571	1,847,568	281.17		28,650		2,969		11,425			(25,680)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2024	02/12/2025	7,125	1,996,475	280.2		34,272		3,976		17,080			(30,296)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2024	02/12/2025	3,712	1,044,686	281.45		15,849		1,839		6,272			(14,011)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2024	02/13/2025	5,030	1,404,217	279.18		26,608		3,152		15,568			(23,456)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2024	02/13/2025	7,875	2,208,513	280.45		37,091		4,394		17,804			(32,697)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2024	02/06/2026	5,283	1,481,362	280.38		34,765		19,335		28,346			(15,430)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2024	02/12/2026	4,973	1,397,342	280.98		31,579		17,679		25,358			(13,900)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2024	02/06/2026	3,207	915,440	285.48		14,847		8,257		10,196			(6,589)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2024	02/12/2026	4,394	1,250,404	284.6		21,792		12,200		15,526			(9,592)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2024	02/09/2026	3,794	1,065,954	280.96		24,054		13,422		19,328			(10,632)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2024	02/13/2026	1,595	444,873	278.98		11,513		6,453		9,787			(5,061)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2024	02/08/2027	12,635	3,533,939	279.69		103,103		72,779		91,513			(30,324)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2024	02/08/2027	23,284	6,572,245	282.27		165,779		117,020		140,979			(48,758)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2024	02/09/2027	13,232	3,700,804	279.68		108,108		76,341		95,946			(31,767)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/13/2024	02/08/2027	10,779	4,120,982	382.33		126,180		89,068		254,217			(37,112)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/13/2024	02/12/2025	3,255	1,229,990	377.92		27,829		3,229		80,189			(24,600)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/13/2024	02/09/2027	2,862	1,081,527	377.9		38,707		27,333		76,143			(11,374)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/13/2024	02/12/2025	2,517	956,940	380.26		18,835		2,185		56,153			(16,650)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/13/2024	02/09/2027	7,749	2,964,099	382.53		90,147		63,658		181,764			(26,490)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/13/2024	02/09/2026	2,660	1,015,858	381.88		26,074		14,550		59,197			(11,524)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/13/2024	02/12/2027	3,753	1,418,217	377.91		50,793		35,909		99,818			(14,884)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/13/2024	02/12/2027	12,877	4,925,430	382.5		150,150		106,150		302,364			(44,000)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/13/2024	02/12/2026	1,776	680,287	382.98		16,670		9,333		38,064			(7,338)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/13/2024	02/05/2027	5,389	2,033,384	377.31		74,159		52,287		145,528			(21,872)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/13/2024	02/05/2027	6,941	2,649,953	381.77		82,676		58,292		166,174			(24,384)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/13/2024	02/08/2027	4,879	1,843,726	377.87		66,030		46,609		129,904			(19,420)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/13/2024	02/07/2025	4,772	1,803,145	377.88		40,647		4,213		117,796			(36,434)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/13/2024	02/07/2025	4,208	1,599,346	380.08		31,606		3,276		94,672			(28,330)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/13/2024	01/09/2026	4,708	1,112,934	236.37		36,632		19,717		40,802			(16,915)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/13/2024	01/16/2026	5,513	1,309,153	237.47		40,024		21,727		43,939			(18,297)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/13/2024	01/23/2026	15,017	3,598,442	239.63		94,755		51,867		100,390			(42,888)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/13/2024	01/26/2026	5,530	1,331,393	240.74		32,353		17,771		33,619			(14,582)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/13/2024	01/30/2026	41,890	10,046,361	239.83		261,391		144,241		276,732			(117,150)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/13/2024	02/05/2026	10,518	2,529,324	240.47		63,004		35,002		66,035			(28,002)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/13/2024	02/09/2026	4,670	1,129,079	241.75		25,641		14,308		26,248			(11,333)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/13/2024	01/24/2025	5,577	1,326,670	237.87		31,902		2,139		30,228			(29,763)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/13/2024	02/12/2026	17,976	4,341,247	241.5		100,667		56,357		103,599			(44,310)				03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/13/2024	02/12/2025	6,125	1,472,425	240.39		28,421		3,297		21,139			(25,123)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/14/2024	02/09/2027	122,604	12,966,578	105.76		319,138		226,191		173,919			(92,947)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/14/2024	02/12/2027	87,910	9,207,667	104.74		261,707		185,697		152,305			(76,011)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/14/2024	02/12/2027	160,268	16,930,666	105.64		424,228		301,015		233,242			(123,213)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/14/2024	02/07/2025	56,241	5,894,635	104.81		115,407		12,096		9,425			(103,310)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/14/2024	02/12/2025	30,892	3,242,453	104.96		61,661		7,234		5,158			(54,427)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/14/2024	02/12/2025	13,163	1,385,539	105.26		24,575		2,883		1,591			(21,692)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/14/2024	02/13/2025	16,293	1,707,479	104.8		33,710		4,038		3,292			(29,672)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/14/2024	02/13/2025	4,824	507,978	105.3		8,939		1,071		577			(7,868)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/14/2024	02/09/2026	13,395	1,409,316	105.21		32,926		18,475		14,815			(14,451)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/14/2024	02/13/2026	6,154	646,500	105.06		15,519		8,746		7,132			(6,774)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/14/2024	02/08/2027	55,541	5,811,278	104.63		167,512		118,680		98,063			(48,832)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/14/2024	02/08/2027	47,764	5,038,675	105.49		128,869		91,302		71,434			(37,567)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/14/2024	02/09/2027	25,274	2,647,750	104.76		74,989		53,149		43,563			(21,840)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/16/2024	02/14/2025	138,191	44,736,449	323.73		1,073,741		131,601		362,067			(942,141)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/16/2024	02/13/2026	14,877	4,816,131	323.73		160,523		90,586		113,962			(69,937)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2024	02/14/2025	159,645	59,165,967	370.61		1,283,544		157,315		683,720			(1,126,230)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2024	02/13/2026	23,092	8,558,067	370.61		254,934		143,863		206,943			(111,071)				03
FEB 25	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2024	02/14/2025	73,949	21,469,726	290.33		525,780		64,441		8,227			(461,339)				03
FEB 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	7,729,666	7,729,666	5,029.73		357,884		43,863		781,991			(314,020)				03
FEB 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	2,862,544	2,862,544	5,029.73		142,841		17,507		289,918			(125,334)				03
FEB 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	21,288,815	21,288,815	5,029.73		1,085,730		133,070		2,156,126			(952,660)				03
FEB 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	6,926,662	6,926,662	5,029.73		272,911		33,449		571,368			(239,462)				03
FEB 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	109,870,756	109,870,756	5,029.73		3,933,373		482,085		7,690,458			(3,451,288)				03
FEB 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	106,916,160	106,916,160	5,029.73		4,437,021		543,813		9,604,548			(3,893,208)				03
FEB 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	9,228,484	9,228,484	5,029.73		388,519		47,618		850,191			(340,901)				03
FEB 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	14,082,713	14,082,713	5,029.73		623,864		76,462		1,393,091			(547,402)				03
FEB 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	21,572,308	21,572,308	5,029.73		966,439		118,449		2,153,402			(847,990)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	8,747	43,997,312	5,029.73		1,353,405		166,340		7,770,611			(1,187,065)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	476	2,417,332	5,080.03		81,765		10,049		399,313			(71,716)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	12,061	60,665,636	5,029.73		2,476,811		304,412		10,714,497			(2,172,398)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	689	3,465,333	5,029.73		154,143		18,945		612,032			(135,198)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	217	1,097,920	5,054.88		47,239		5,806		187,602			(41,433)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	1,314	6,607,456	5,029.73		308,991		37,977		1,166,980			(271,014)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	3,747	18,941,040	5,054.88		832,414		102,308		3,236,469			(730,106)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	958	4,816,671	5,029.73		232,256		28,545		850,699			(203,711)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	2,133	10,730,426	5,029.73		536,145		65,895		1,895,160			(470,250)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	294	1,484,568	5,054.88		78,257		9,618		253,669			(68,639)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	219	1,099,197	5,029.73		63,171		7,764		194,135			(55,407)				03
FEB 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	1,572	8,699,120	5,532.7		197,718		24,301		644,290			(173,417)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	1,013	5,097,430	5,029.73		296,214		36,406		900,286			(259,808)				03
FEB 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/13/2026	225	1,243,142	5,532.7		76,103		43,005		176,068			(33,097)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	797	4,006,431	5,029.73		113,349		13,931		707,598			(99,418)				03
FEB 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	2,275	13,157,586	5,784.19		138,487		17,021		453,617			(121,466)				03
FEB 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	312	1,805,749	5,796.76		18,226		2,240		59,198			(15,986)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/20/2024	01/31/2025	1,953	724,390	370.86		15,157		1,322		7,278			(13,836)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/20/2024	02/13/2025	4,949	1,827,200	369.17		43,060		5,187		26,096			(37,874)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/20/2024	02/13/2025	4,589	1,705,973	371.73		34,465		4,151		16,277			(30,314)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/20/2024	02/14/2025	5,073	1,877,867	370.19		41,698		5,125		23,165			(36,573)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/20/2024	02/14/2025	8,621	3,208,512	372.19		63,189		7,766		28,486			(55,423)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/20/2024	02/14/2025	42	16,045	377.79		220		27		43			(193)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/20/2024	02/13/2026	3,730	1,386,427	371.73		39,423		22,278		31,284			(17,145)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/20/2024	02/13/2026	2,530	960,475	379.6		19,179		10,838		12,734			(8,341)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/20/2024	02/18/2026	1,253	471,037	375.96		11,163		6,342		8,123			(4,822)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/20/2024	02/12/2027	14,039	5,194,607	370.02		199,911		142,110		162,646			(57,801)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/20/2024	02/12/2027	28,406	10,622,300	373.95		358,764		255,033		277,056			(103,731)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/20/2024	02/16/2027	6,309	2,334,107	369.94		90,162		64,188		73,499			(25,973)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/20/2024	02/16/2027	6,902	2,583,501	374.3		86,416		61,522		66,435			(24,894)				03
FEB 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/16/2024	02/14/2025	142,504	34,463,100	241.84		622,741		76,538		354,275			(546,203)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	01/29/2025	1,070	300,206	280.53		6,175		507		2,054			(5,668)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/14/2025	16,503	4,627,707	280.41		98,030		12,082		38,000			(85,948)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/14/2025	16,937	4,768,104	281.52		91,290		11,251		28,641			(80,039)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/14/2025	4,017	1,134,105	282.33		20,085		2,475		5,294			(17,609)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/20/2025	17,436	4,898,821	280.96		99,385		13,689		36,447			(85,696)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/20/2025	3,697	1,044,542	282.55		18,262		2,515		4,922			(15,747)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/13/2026	11,764	3,292,520	279.88		94,465		53,456		66,556			(41,009)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/20/2026	1,380	392,525	284.5		8,292		4,727		4,988			(3,565)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/13/2026	3,490	989,600	283.57		22,195		12,560		13,768			(9,635)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/12/2027	24,304	6,805,282	280.01		223,594		159,092		172,526			(64,502)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/20/2026	6,031	1,694,318	280.92		45,597		25,993		31,189			(19,604)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/12/2027	17,963	5,068,578	282.16		148,199		105,447		109,839			(42,752)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/12/2027	11,934	3,382,925	283.46		92,014		65,470		66,432			(26,544)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/16/2027	17,593	4,938,338	280.7		156,577		111,574		119,420			(45,003)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/16/2027	17,461	4,952,120	283.61		133,926		95,433		96,408			(38,493)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/19/2027	19,841	5,574,422	280.95		174,604		124,557		132,558			(50,047)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/19/2027	31,479	8,930,921	283.71		240,185		171,341		172,826			(68,844)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/20/2024	01/22/2025	628	235,371	374.92		6,771		426		17,384			(6,345)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/20/2024	02/13/2025	6,703	2,542,600	379.3		58,430		7,058		155,896			(51,372)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/20/2024	02/16/2027	6,897	2,626,651	380.86		90,126		64,222		169,618			(25,904)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/20/2024	02/14/2025	5,234	1,990,009	380.24		43,335		5,341		116,820			(37,994)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/20/2024	02/16/2027	8,047	3,102,501	385.57		90,119		64,217		173,274			(25,902)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/20/2024	02/14/2025	4,464	1,709,090	382.84		31,810		3,921		88,157			(27,889)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/20/2024	02/14/2025	1,019	391,145	383.78		6,866		846		19,181			(6,020)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/20/2024	02/18/2026	2,250	867,603	385.56		20,504		11,664		44,054			(8,840)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/20/2024	02/12/2027	7,749	2,929,373	378.05		110,506		78,627		205,343			(31,879)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/20/2024	02/12/2027	20,115	7,687,794	382.19		251,443		178,907		476,433			(72,536)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/20/2024	02/12/2027	4,266	1,643,464	385.22		48,258		34,337		92,703			(13,922)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/13/2025	5,285	1,950,585	369.09		47,722		5,813		28,179			(41,909)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/13/2025	11,650	4,300,814	369.18		104,730		12,758		61,335			(91,973)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/13/2025	3,858	1,424,324	369.17		34,685		4,225		20,342			(30,460)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/13/2025	3,362	1,241,213	369.18		30,225		3,682		17,701			(26,543)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/14/2025	5,121	1,894,134	369.87		44,349		5,512		24,526			(38,836)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/14/2025	9,389	3,472,874	369.88		81,310		10,106		44,901			(71,204)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/14/2025	19,634	7,269,333	370.25		166,493		20,694		88,851			(145,799)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/14/2025	4,876	1,805,886	370.36		41,105		5,109		21,701			(35,996)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/18/2025	5,126	1,894,220	369.56		45,413		6,089		26,160			(39,324)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/18/2025	12,799	4,735,025	369.94		110,971		14,879		61,911			(96,092)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/19/2025	5,811	2,148,457	369.73		51,020		6,964		29,092			(44,056)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/19/2025	7,266	2,688,051	369.94		63,070		8,609		35,316			(54,462)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/19/2025	3,383	1,251,439	369.91		29,433		4,017		16,513			(25,416)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/20/2025	14,575	5,391,763	369.93		126,803		17,612		71,262			(109,192)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/20/2025	11,317	4,187,686	370.05		97,775		13,580		54,398			(84,195)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/20/2025	3,820	1,413,112	369.94		33,194		4,610		18,650			(28,584)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/21/2025	5,312	1,961,938	369.37		47,698		6,739		28,177			(40,959)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/21/2025	5,121	1,892,014	369.43		45,837		6,476		26,949			(39,361)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/21/2025	6,021	2,224,219	369.42		53,887		7,613		31,725			(46,274)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/21/2025	7,247	2,677,193	369.43		64,859		9,163		38,133			(55,696)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/21/2024	02/14/2025	49,349	5,181,692	105		115,576		14,365		8,380			(101,211)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/21/2024	02/14/2025	30,196	3,186,901	105.54		63,050		7,837		2,865			(55,213)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/21/2024	02/20/2025	43,678	4,587,067	105.02		102,381		14,220		8,516			(88,162)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/21/2024	02/20/2025	11,036	1,164,920	105.56		23,075		3,205		1,259			(19,871)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/21/2024	02/13/2026	25,120	2,638,102	105.02		72,019		40,924		29,430			(31,095)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/21/2024	02/20/2026	20,238	2,135,565	105.52		53,915		30,862		20,900			(23,053)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/21/2024	02/20/2026	13,632	1,442,314	105.8		34,763		19,899		13,016			(14,864)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/21/2024	02/12/2027	93,871	9,842,411	104.85		304,706		217,406		159,270			(87,300)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/21/2024	02/12/2027	111,029	11,749,088	105.82		318,764		227,436		155,903			(91,328)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/21/2024	02/16/2027	47,639	5,010,144	105.17		148,680		106,239		76,223			(42,441)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/21/2024	02/16/2027	43,167	4,580,029	106.1		119,616		85,471		57,486			(34,145)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/21/2024	02/19/2027	65,656	6,892,526	104.98		209,967		150,197		109,124			(59,770)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/21/2024	02/19/2027	124,117	13,142,741	105.89		353,609		252,949		172,735			(100,660)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/21/2024	01/22/2025	2,749	283,251	103.05		9,304		590		1,839			(8,714)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/12/2027	11,929	4,459,187	373.82		155,192		109,626		115,049			(45,567)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/12/2027	10,124	3,881,420	383.38		96,585		68,226		60,968			(28,359)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/24/2025	8,023	2,984,058	371.93		62,180		4,321		22,387			(57,859)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/14/2027	9,280	3,527,824	380.16		98,645		69,736		66,044			(28,908)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/09/2026	10,079	3,795,592	376.57		89,404		48,969		59,292			(40,435)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/15/2027	16,132	5,935,044	367.9		251,179		177,640		202,006			(73,539)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/14/2026	8,774	3,316,076	377.94		73,615		40,563		47,267			(33,051)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/15/2027	15,880	5,951,324	374.76		200,887		142,072		146,861			(58,815)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/15/2027	29,792	11,209,150	376.25		359,587		254,308		256,876			(105,278)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/16/2026	16,870	6,336,271	375.6		156,888		86,654		107,112			(70,235)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/15/2027	8,611	3,294,236	382.58		84,556		59,800		54,198			(24,756)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/22/2026	11,417	4,306,198	377.16		99,788		55,502		65,763			(44,286)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/19/2027	8,447	3,143,706	372.16		115,980		82,152		88,167			(33,827)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/23/2026	8,934	3,377,430	378.03		75,227		41,889		48,517			(33,338)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/19/2027	14,464	5,511,302	381.04		149,845		106,140		98,896			(43,705)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/19/2027	9,801	3,767,983	384.43		90,566		64,151		56,210			(26,415)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/08/2027	21,867	8,189,245	374.51		277,924		196,010		203,748			(81,914)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/20/2027	10,732	4,076,351	379.83		115,691		81,980		78,043			(33,711)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/11/2027	13,379	4,988,193	372.84		179,411		126,683		134,862			(52,728)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/22/2027	16,833	6,220,544	369.54		250,310		177,510		197,245			(72,800)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/11/2027	9,443	3,601,737	381.43		96,127		67,876		62,871			(28,251)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/22/2027	17,626	6,647,811	377.16		207,281		146,996		146,215			(60,286)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/22/2027	15,190	5,790,444	381.19		156,765		111,172		103,310			(45,594)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/25/2027	12,794	4,784,184	373.93		166,838		118,452		123,693			(48,386)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2024	01/25/2027	16,549	6,355,786	384.06		155,560		110,445		97,330			(45,115)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/12/2027	539	2,649,600	4,917.96		507,964		363,437		812,094			(144,527)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/12/2027	388	1,988,878	5,121.09		317,889		227,442		525,152			(90,447)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/12/2027	678	3,665,655	5,407.05		444,973		318,368		773,175			(126,605)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/12/2027	429	2,336,149	5,441.89		273,767		195,874		478,759			(77,893)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/19/2027	787	3,914,640	4,975.9		714,641		512,620		1,154,074			(202,021)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/19/2027	433	2,326,892	5,375.25		296,638		212,782		505,750			(83,856)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/22/2027	356	1,784,280	5,006.96		317,449		227,957		515,036			(89,492)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/22/2027	374	2,036,256	5,445.7		239,215		171,778		418,588			(67,437)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/26/2027	641	3,330,440	5,196.91		499,857		359,458		835,739			(140,399)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2024	02/26/2026	3,827	1,434,244	374.76		37,735		21,822		27,045			(15,913)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/06/2025	511	2,546,810	4,982.12		237,719		24,950		474,234			(212,769)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2024	02/16/2027	1,398	519,442	371.63		19,624		14,061		15,143			(5,563)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/07/2025	433	2,168,460	5,007.99		194,010		20,867		391,077			(173,143)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2024	02/19/2027	11,664	4,313,586	369.81		173,099		124,166		136,775			(48,933)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/07/2025	517	2,670,727	5,162.92		179,262		19,281		388,583			(159,981)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2024	02/19/2027	20,419	7,638,992	374.12		266,258		190,990		198,420			(75,268)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2024	02/20/2025	7,558	2,796,611	370.04		66,960		9,378		36,381			(57,582)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/13/2025	447	2,279,243	5,095.9		176,238		21,652		367,961			(154,586)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2024	02/22/2027	6,222	2,308,898	371.07		89,041		63,939		69,259			(25,101)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/14/2025	435	2,181,692	5,021.04		193,075		24,203		389,683			(168,871)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2024	02/20/2025	3,148	1,172,193	372.38		24,459		3,426		10,577			(21,033)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2024	02/22/2027	7,473	2,805,525	375.43		93,709		67,292		68,561			(26,418)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/20/2025	707	3,614,229	5,114.74		272,752		38,201		573,063			(234,552)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2024	02/21/2025	2,745	1,016,572	370.29		24,022		3,422		12,816			(20,600)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2024	02/23/2027	5,473	2,033,366	371.52		77,335		55,553		59,779			(21,781)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/21/2025	393	2,008,485	5,109.35		153,305		21,840		321,205			(131,466)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2024	02/21/2025	6,552	2,437,987	372.11		51,759		7,374		23,183			(44,386)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2024	02/23/2027	7,356	2,766,212	376.03		90,557		65,051		65,698			(25,505)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/26/2025	231	1,208,832	5,223.54		75,052		11,578		164,713			(63,474)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2024	02/26/2027	6,318	2,345,283	371.22		90,155		64,832		69,985			(25,322)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2024	02/21/2025	3,818	1,426,222	373.6		27,677		3,943		10,495			(23,734)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/09/2026	351	1,777,788	5,061.03		231,301		131,428		405,726			(99,872)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2024	02/26/2025	3,088	1,146,294	371.22		25,846		3,987		12,943			(21,859)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2024	02/26/2027	8,675	3,258,314	375.58		108,443		77,984		79,220			(30,459)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/13/2026	437	2,220,101	5,074.98		285,101		162,687		501,350			(122,414)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2024	02/26/2025	2,581	964,019	373.47		18,998		2,931		7,597			(16,067)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/20/2026	385	1,944,407	5,050.67		257,971		148,280		450,955			(109,691)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2024	02/20/2026	7,106	2,627,529	369.75		85,204		48,974		67,333			(36,229)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/26/2026	343	1,821,380	5,311.85		177,003		102,360		330,985			(74,643)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/27/2024	02/23/2026	3,918	1,466,703	374.39		39,137		22,564		28,240			(16,572)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/05/2027	386	1,885,725	4,884.16		370,623		264,484		590,609			(106,139)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/05/2027	464	2,451,758	5,280.32		335,313		239,286		570,716			(96,027)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/08/2027	548	2,856,354	5,216.99		415,911		297,134		699,888			(118,776)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	02/27/2024	02/09/2027	557	2,941,839	5,283.95		401,962		287,276		684,410			(114,686)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2024	02/21/2025	15,746	4,470,990	283.94		68,339		9,735		13,546			(58,603)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2024	02/26/2025	13,910	3,928,161	282.4		70,106		10,815		20,763			(59,291)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2024	02/26/2025	4,048	1,147,668	283.54		18,376		2,835		4,296			(15,541)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2024	02/20/2026	11,345	3,200,432	282.09		79,645		45,779		52,428			(33,866)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2024	02/23/2026	9,098	2,591,429	284.85		53,493		30,842		31,839			(22,652)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2024	02/25/2026	6,878	1,990,718	289.42		29,439		17,007		14,354			(12,432)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2024	02/19/2027	12,839	3,622,500	282.14		106,182		76,165		78,937			(30,016)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2024	02/26/2026	4,730	1,339,791	283.26		30,934		17,889		19,599			(13,045)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2024	02/19/2027	24,950	7,103,866	284.72		180,391		129,397		127,091			(50,995)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2024	02/16/2027	2,491	699,670	280.93		21,892		15,686		16,640			(6,206)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2024	02/22/2027	14,829	4,186,354	282.3		121,750		87,427		90,316			(34,322)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2024	02/22/2027	18,671	5,324,607	285.18		131,818		94,657		92,079			(37,161)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2024	02/23/2027	13,910	3,934,758	282.87		111,003		79,739		81,388			(31,264)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2024	02/23/2027	20,468	5,848,640	285.75		140,204		100,715		96,725			(39,489)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2024	02/26/2027	12,012	3,387,634	282.03		100,177		72,039		74,713			(28,138)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2024	02/26/2027	29,938	8,531,027	284.96		214,353		154,146		150,499			(60,207)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2024	02/21/2025	14,955	4,223,298	282.4		74,925		10,674		21,092			(64,251)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	02/26/2024	02/19/2027	34,301	13,162,681	383.74		490,961		352,172		778,790			(138,789)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/26/2024	02/22/2027	24,692	9,568,230	387.51		314,326		225,714		502,884			(88,612)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/26/2024	02/20/2025	8,901	3,391,356	381.02		95,621		13,392		191,733			(82,229)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/26/2024	02/21/2025	12,902	4,969,875	385.19		111,273		15,852		225,104			(95,421)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/26/2024	02/25/2026	6,711	2,589,851	385.89		76,203		44,024		130,119			(32,179)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	02/26/2024	01/26/2027	457	171,822	376.01		8,179		5,814		12,755			(2,364)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/26/2024	02/21/2025	82,163	8,686,288	105.72		169,831		24,194		8,178			(145,637)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/26/2024	02/20/2026	56,663	5,963,797	105.25		160,073		92,009		63,023			(68,064)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/26/2024	02/16/2027	6,753	707,513	104.77		22,501		16,123		11,663			(6,378)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/26/2024	02/19/2027	149,371	15,761,673	105.52		453,342		325,188		223,651			(128,155)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/26/2024	02/22/2027	228,370	24,305,407	106.43		617,055		443,101		285,728			(173,954)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/24/2025	11,650	4,328,090	371.5		98,445		14,891		46,284			(83,554)				03
FEB 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/12/2026	6,741	1,276,053	189.29		35,189		35,189		27,468							03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/25/2025	2,626	975,539	371.46		22,270		3,421		10,561			(18,849)				03
FEB 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/13/2026	5,813	1,091,241	187.74		34,178		34,178		28,219							03
FEB 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/20/2026	9,634	1,826,012	189.53		49,521		49,521		38,530							03
FEB 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/27/2026	9,011	1,703,680	189.06		48,301		48,301		38,320							03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/25/2025	13,204	4,905,221	371.49		111,839		17,182		52,860			(94,657)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/25/2025	3,303	1,226,869	371.46		28,008		4,303		13,282			(23,705)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/26/2025	3,080	1,143,067	371.08		26,707		4,166		13,178			(22,541)				03
FEB 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/07/2025	5,004	945,248	188.88		21,970		2,391		7,557			(19,579)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/26/2025	3,381	1,254,931	371.22		29,073		4,535		14,169			(24,538)				03
FEB 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/28/2025	5,922	1,112,002	187.77		29,078		4,672		14,647			(24,406)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/26/2025	7,675	2,849,305	371.23		66,008		10,296		32,124			(55,711)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/26/2025	4,713	1,749,648	371.23		40,533		6,323		19,726			(34,210)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/26/2025	4,903	1,820,765	371.33		41,924		6,540		20,223			(35,384)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/27/2025	7,047	2,616,826	371.32		60,396		9,563		29,269			(50,833)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/27/2025	2,956	1,097,670	371.3		25,335		4,011		12,314			(21,324)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/27/2025	9,775	3,630,012	371.34		83,678		13,249		40,480			(70,429)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/27/2025	9,553	3,547,426	371.34		81,774		12,948		39,559			(68,826)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/27/2025	8,104	3,009,183	371.34		69,367		10,983		33,557			(58,384)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/28/2025	2,518	934,720	371.28		21,626		3,475		10,577			(18,151)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/28/2025	16,210	6,019,785	371.37		138,593		22,267		67,215			(116,326)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/28/2025	7,739	2,873,914	371.37		66,166		10,631		32,089			(55,535)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/28/2025	7,872	2,923,595	371.37		67,310		10,814		32,644			(56,495)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/21/2025	2,710	1,005,645	371.04		23,417		3,374		11,332			(20,044)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/21/2025	2,579	956,777	370.92		22,416		3,229		10,981			(19,186)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/21/2025	2,610	968,206	371.03		22,546		3,248		10,927			(19,298)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/21/2025	10,744	3,989,547	371.34		91,214		13,141		42,917			(78,073)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/21/2025	5,157	1,913,708	371.07		44,456		6,405		21,466			(38,051)				03
JAN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	01/30/2026	33,500	6,370,977	190.18		161,469		161,469		120,872							03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/24/2025	2,524	936,999	371.28		21,603		3,268		10,363			(18,335)				03
FEB 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/05/2026	7,251	1,375,938	189.75		36,329		36,329		27,765							03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/24/2025	2,984	1,108,083	371.4		25,360		3,836		12,033			(21,524)				03
FEB 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/06/2026	5,672	1,079,773	190.36		27,113		27,113		20,206							03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	01/26/2027	6,566	2,532,367	385.67		62,116		44,410		35,488			(17,705)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	01/27/2027	3,535	1,309,208	370.36		54,191		38,759		40,086			(15,432)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	01/29/2025	3,339	1,256,497	376.28		22,039		1,876		3,347			(20,163)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	01/27/2027	3,137	1,202,740	383.38		32,031		22,909		19,154			(9,121)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	01/28/2027	5,014	1,906,678	380.27		56,708		40,575		35,886			(16,134)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	01/31/2025	2,033	759,410	373.58		15,856		1,437		4,325			(14,419)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	01/28/2027	5,508	2,124,166	385.63		52,219		37,363		29,888			(14,856)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	01/27/2026	3,665	1,379,843	376.49		35,551		20,087		22,266			(15,464)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	01/29/2027	11,220	4,165,351	371.25		167,624		119,980		122,492			(47,644)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	01/29/2026	3,609	1,369,868	379.55		30,786		17,434		17,775			(13,353)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	01/29/2027	27,358	10,366,034	378.91		323,092		231,260		209,548			(91,833)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	01/29/2027	7,530	2,863,310	380.24		85,243		61,014		54,018			(24,229)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	01/30/2026	6,595	2,476,036	375.43		67,007		37,987		43,169			(29,020)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	02/01/2027	8,903	3,307,502	371.5		132,211		94,739		96,303			(37,472)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	01/30/2026	3,120	1,188,317	380.86		25,148		14,257		13,999			(10,891)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	02/01/2027	7,565	2,869,488	379.29		88,440		63,374		57,019			(25,066)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	02/02/2026	1,757	664,432	378.24		15,898		9,042		9,553			(6,856)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	02/01/2027	12,149	4,664,156	383.92		122,217		87,577		72,445			(34,640)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	02/01/2027	6,423	2,485,369	386.92		58,454		41,886		32,653			(16,567)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	01/26/2027	7,061	2,645,419	374.65		95,183		68,052		66,086			(27,131)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	02/02/2027	4,546	1,686,992	371.11		68,323		48,977		50,040			(19,347)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	01/26/2027	11,868	4,545,184	382.98		122,715		87,736		73,911			(34,978)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	02/02/2027	5,157	1,953,693	378.84		61,162		43,844		39,760			(17,319)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/04/2024	02/02/2027	4,688	1,803,956	384.77		45,853		32,869		26,764			(12,984)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2024	02/27/2026	4,965	1,860,430	374.7		53,375		31,197		35,260			(22,178)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2024	03/02/2026	6,899	2,627,576	380.86		57,676		33,810		32,709			(23,866)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2024	03/04/2026	2,979	1,121,313	376.45		29,965		17,600		19,052			(12,365)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2024	03/04/2026	1,436	547,647	381.5		11,685		6,863		6,528			(4,822)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2024	02/16/2027	744	277,985	373.47		10,569		7,623		7,436			(2,947)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2024	02/26/2027	9,934	3,690,834	371.54		149,803		108,421		108,537			(41,382)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2024	02/27/2025	4,633	1,720,591	371.35		42,858		6,843		19,159			(36,015)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2024	02/26/2027	34,004	12,785,096	375.99		448,850		324,859		304,725			(123,992)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2024	02/28/2025	4,672	1,737,515	371.91		41,953		6,797		17,883			(35,156)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2024	03/01/2027	3,092	1,155,312	373.66		43,843		31,765		30,842			(12,078)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2024	02/28/2025	3,454	1,292,002	374.05		27,529		4,460		9,377			(23,069)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2024	03/01/2027	6,826	2,582,651	378.33		84,034		60,884		54,962			(23,150)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2024	02/28/2025	2,993	1,125,222	375.98		21,338		3,457		5,734			(17,881)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2024	03/04/2025	3,986	1,487,396	373.14		33,643		5,762		12,982			(27,881)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2024	03/04/2027	6,461	2,410,944	373.18		93,032		67,474		65,916			(25,558)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2024	03/04/2025	2,086	783,614	375.58		15,314		2,623		4,509			(12,691)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2024	03/04/2027	9,821	3,710,446	377.81		122,958		89,178		81,179			(33,780)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/05/2024	02/27/2026	10,291	3,821,544	371.35		126,064		73,683		89,473			(52,381)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	03/04/2024	02/26/2025	3,366	1,294,888	384.67		36,475		5,738		60,477			(30,738)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	03/04/2024	03/03/2026	1,159	461,770	398.38		9,316		5,466		13,517			(3,849)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	03/04/2024	02/26/2025	3,272	1,267,525	387.44		30,707		4,830		50,075			(25,877)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	03/04/2024	02/16/2027	930	354,275	380.81		16,358		11,797		22,912			(4,561)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	03/04/2024	02/26/2027	10,704	4,122,458	385.14		166,267		120,337		233,804			(45,930)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	03/04/2024	02/27/2025	2,703	1,043,798	386.15		27,180		4,340		44,700			(22,840)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	03/04/2024	02/26/2027	4,455	1,724,693	387.18		65,065		47,091		91,680			(17,974)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	03/04/2024	02/28/2025	5,851	2,265,801	387.28		55,506		8,993		90,480			(46,513)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	03/04/2024	02/26/2027	28,043	10,938,538	390.07		374,611		271,128		529,075			(103,484)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	03/04/2024	02/28/2025	2,786	1,085,840	389.75		23,123		3,746		36,683			(19,376)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	03/04/2024	02/26/2027	10,883	4,267,852	392.14		136,169		98,553		192,558			(37,616)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	03/04/2024	02/28/2025	1,804	706,791	391.88		13,272		2,150		20,317			(11,122)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	03/04/2024	03/01/2027	2,783	1,086,102	390.28		36,974		26,788		52,222			(10,186)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	03/04/2024	02/26/2026	2,759	1,064,127	385.64		36,631		21,389		53,996			(15,242)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	03/04/2024	03/01/2027	8,212	3,239,737	394.49		95,364		69,093		134,978			(26,271)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	03/04/2024	02/27/2026	3,750	1,446,460	385.7		49,700		29,049		73,249			(20,651)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	03/04/2024	02/27/2026	2,896	1,130,700	390.45		32,067		18,743		47,201			(13,324)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/05/2024	03/04/2025	5,935	1,686,691	284.18		25,640		4,391		5,616			(21,249)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/05/2024	02/27/2026	10,571	2,982,247	282.11		74,844		43,746		49,148			(31,099)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/05/2024	02/16/2027	1,147	323,093	281.57		9,834		7,092		7,333			(2,742)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/05/2024	03/04/2026	6,601	1,877,751	284.45		40,334		23,690		24,416			(16,644)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/05/2024	02/26/2027	36,192	10,210,866	282.13		302,566		218,984		223,537			(83,582)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/05/2024	03/04/2026	6,983	1,998,576	286.19		37,920		22,272		21,451			(15,648)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/05/2024	02/26/2027	74,982	21,369,756	285		539,118		390,190		375,808			(148,928)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/05/2024	03/01/2027	7,535	2,123,704	281.84		63,973		46,350		47,585			(17,624)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/05/2024	03/01/2027	17,831	5,079,634	284.87		129,278		93,664		90,453			(35,614)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2024	03/04/2027	11,463	3,239,155	282.58		93,766		68,006		68,814			(25,760)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2024	03/04/2027	15,593	4,452,377	285.54		109,150		79,164		75,351			(29,986)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2024	01/27/2025	1,749	488,622	279.42		11,139		888		4,606			(10,251)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2024	02/27/2025	11,509	3,246,896	282.13		59,729		9,537		18,712			(50,193)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2024	02/28/2025	19,188	5,415,308	282.22		98,819		16,010		30,738			(82,810)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2024	02/28/2025	15,902	4,510,103	283.62		72,036		11,671		16,925			(60,365)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2024	03/04/2025	10,338	2,924,711	282.92		50,241		8,605		14,213			(41,636)				03
FEB 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/06/2024	02/06/2025	1,069	727,061	680.45		35,602		3,826		49,700			(31,777)				03
FEB 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/06/2024	02/12/2025	1,494	1,023,974	685.57		52,411		6,455		77,950			(45,955)				03
FEB 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/06/2024	02/21/2025	1,207	828,721	686.55		39,327		5,730		60,172			(33,596)				03
MAR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/06/2024	03/05/2025	1,962	1,368,328	697.5		55,184		9,604		85,174			(45,580)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/04/2024	02/26/2025	54,934	5,819,670	105.94		116,185		18,276		5,100			(97,908)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/04/2024	02/27/2025	31,024	3,290,973	106.08		63,722		10,174		2,571			(53,548)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/04/2024	02/28/2025	25,168	2,670,088	106.09		51,645		8,367		2,131			(43,278)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/04/2024	02/28/2025	36,106	3,847,798	106.57		66,651		10,798		1,831			(55,853)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/04/2024	02/28/2025	8,023	858,983	107.06		13,239		2,145		232			(11,094)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/04/2024	02/26/2026	21,840	2,320,232	106.24		55,909		32,646		18,586			(23,263)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/04/2024	02/27/2026	22,191	2,350,740	105.93		59,628		34,852		20,671			(24,776)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/04/2024	02/27/2026	16,010	1,706,673	106.6		38,744		22,646		12,290			(16,099)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/04/2024	02/16/2027	3,374	354,320	105.02		11,383		8,210		5,556			(3,174)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/04/2024	02/26/2027	164,238	17,396,100	105.92		496,656		359,458		228,335			(137,198)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/04/2024	02/26/2027	266,674	28,502,070	106.88		712,285		515,521		305,058			(196,764)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/04/2024	03/01/2027	17,585	1,872,855	106.5		49,398		35,789		21,809			(13,608)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/04/2024	03/01/2027	70,041	7,530,067	107.51		172,230		124,784		70,380			(47,446)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2024	02/13/2026	18,775	4,512,477	240.34		151,142		87,594		119,985			(63,548)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2024	02/13/2026	11,755	2,846,233	242.13		84,518		48,982		64,032			(35,536)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2024	02/20/2026	12,181	2,946,861	241.92		88,922		51,903		68,102			(37,020)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2024	02/20/2026	4,259	1,036,861	243.43		28,240		16,483		20,701			(11,757)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2024	02/23/2026	9,655	2,352,606	243.66		63,146		36,968		46,075			(26,178)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/06/2024	02/26/2026	8,077	1,967,239	243.57		53,145		31,205		38,996			(21,940)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/06/2024	02/27/2026	18,684	4,575,282	244.88		112,850		66,327		79,581			(46,523)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/06/2024	03/04/2026	6,786	1,667,857	245.79		38,611		22,803		26,579			(15,807)				03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/06/2024	02/21/2025	4,587	1,107,963	241.53		27,982		4,113		12,838			(23,870)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/06/2024	03/05/2026	4,489	1,101,479	245.35		26,308		15,552		18,396			(10,756)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/06/2024	03/05/2025	7,040	1,722,138	244.61		33,371		5,856		10,005			(27,515)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/07/2024	03/06/2026	304	1,552,421	5,104.8		215,146		127,307		345,880			(87,839)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/07/2024	02/06/2025	883	4,349,224	4,926.68		261,226		28,326		867,191			(232,901)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/07/2024	02/07/2025	1,138	5,683,226	4,993.96		181,548		20,172		1,043,543			(161,376)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/07/2024	02/07/2025	1,658	8,270,110	4,986.62		489,163		54,351		1,532,753			(434,811)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/07/2024	02/10/2025	1,314	6,555,446	4,988.81		424,852		50,578		1,215,534			(374,275)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/07/2024	02/12/2025	761	3,802,490	4,995.52		161,522		20,071		700,517			(141,452)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/07/2024	02/13/2025	919	4,531,612	4,931.83		270,418		34,301		903,586			(236,117)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/07/2024	02/14/2025	834	4,168,483	5,000.22		111,694		14,454		764,648			(97,239)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/07/2024	02/14/2025	949	4,744,213	4,999.75		234,632		30,364		870,776			(204,268)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/07/2024	02/14/2025	1,526	7,645,625	5,009.32		459,502		59,465		1,386,330			(400,037)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/07/2024	02/14/2025	1,021	5,103,530	4,997.63		324,146		41,948		939,245			(282,198)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/07/2024	02/20/2025	1,047	5,210,011	4,975.99		164,803		23,815		990,651			(140,987)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/07/2024	02/21/2025	1,123	5,588,790	4,978.39		257,583		37,858		1,060,439			(219,725)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/07/2024	02/21/2025	1,040	5,208,569	5,006.41		300,274		44,133		954,317			(256,142)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/07/2024	02/21/2025	1,323	6,732,563	5,087.63		371,932		54,664		1,109,210			(317,268)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/07/2024	02/24/2025	748	3,776,375	5,050.25		216,731		33,438		656,101			(183,292)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/07/2024	02/25/2025	688	3,470,408	5,041.78		194,254		30,439		610,192			(163,815)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/07/2024	02/26/2025	796	4,030,967	5,061.93		140,759		22,394		691,013			(118,366)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/07/2024	02/27/2025	1,643	8,335,098	5,073.9		278,395		44,953		1,407,263			(233,442)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/07/2024	02/27/2025	1,391	7,052,107	5,070.54		401,260		64,793		1,195,964			(336,467)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/07/2024	02/28/2025	816	4,162,333	5,097.9		117,720		19,287		681,163			(98,433)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/28/2025	1,520	7,724,633	5,082.33		399,688		65,486		1,290,889			(334,202)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/28/2025	1,153	5,903,528	5,120.19		320,001		52,430		937,079			(267,571)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	03/03/2025	735	3,751,168	5,102.45		215,993		36,906		612,354			(179,087)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	03/05/2025	1,249	6,330,976	5,066.97		313,877		55,081		1,085,846			(258,795)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	03/06/2025	948	4,811,777	5,077.75		262,396		46,648		814,253			(215,748)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/06/2025	2,622	980,159	373.77		23,103		4,107		7,846			(18,996)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/06/2025	9,988	3,733,228	373.79		87,890		15,625		29,787			(72,265)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/06/2025	2,716	1,014,832	373.71		24,006		4,268		8,203			(19,738)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/06/2025	5,108	1,909,446	373.79		44,953		7,992		15,235			(36,962)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/28/2025	2,526	943,726	373.55		22,358		3,663		7,461			(18,695)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/28/2025	3,291	1,229,639	373.62		29,028		4,756		9,607			(24,272)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/28/2025	13,473	5,033,940	373.64		118,694		19,447		39,196			(99,247)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/28/2025	2,925	1,092,932	373.62		25,801		4,227		8,539			(21,573)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	01/23/2025	4,289	1,281,755	298.87		42,458		2,937		36,154			(39,521)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/28/2025	2,640	985,851	373.41		23,550		3,858		7,979			(19,691)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	01/24/2025	3,321	993,495	299.14		32,381		2,335		27,126			(30,047)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/28/2025	15,811	5,907,550	373.63		139,297		22,823		46,077			(116,474)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	01/24/2025	4,183	1,252,378	299.43		40,027		2,886		32,976			(37,141)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/14/2025	4,152	1,245,440	299.95		39,155		5,067		31,219			(34,088)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/03/2025	2,774	1,035,790	373.43		24,825		4,242		8,562			(20,583)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	01/30/2025	7,864	2,356,161	299.62		74,785		6,673		60,753			(68,112)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/21/2025	3,141	941,018	299.63		30,401		4,468		24,703			(25,933)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/03/2025	11,461	4,282,116	373.64		101,311		17,311		34,194			(84,000)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	01/31/2025	3,543	1,061,108	299.5		33,977		3,127		27,796			(30,850)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/21/2025	3,333	1,005,878	301.77		28,233		4,149		20,040			(24,083)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/04/2025	2,514	937,812	372.99		23,056		3,993		8,383			(19,063)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/03/2025	4,326	1,295,735	299.49		41,621		4,175		34,062			(37,446)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/24/2025	3,247	979,841	301.81		27,498		4,243		19,544			(23,256)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/07/2025	4,765	1,425,256	299.1		47,080		5,231		39,372			(41,849)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/24/2025	5,108	1,541,712	301.8		43,319		6,684		30,794			(36,636)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/11/2025	3,736	1,112,739	297.82		40,016		4,868		35,511			(35,147)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/27/2025	3,969	1,197,149	301.64		34,092		5,505		24,590			(28,587)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/14/2025	7,908	2,365,332	299.09		78,610		10,173		65,726			(68,437)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/28/2025	3,202	967,385	302.1		26,738		4,381		18,696			(22,358)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/28/2025	3,692	1,118,806	303.05		28,981		4,748		18,851			(24,233)				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/06/2025	6,185	1,880,601	304.05		45,770		8,137		27,757			(37,633)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/04/2025	3,702	1,381,357	373.12		33,727		5,841		12,095			(27,886)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/04/2025	5,821	2,172,349	373.17		52,858		9,154		18,870			(43,704)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/04/2025	2,680	999,457	373		24,571		4,255		8,920			(20,316)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/04/2025	4,410	1,646,276	373.29		39,780		6,889		14,028			(32,891)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/05/2025	2,718	1,014,908	373.39		24,436		4,288		8,574			(20,147)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/05/2025	6,572	2,454,277	373.47		58,815		10,321		20,470			(48,494)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/05/2025	2,911	1,086,873	373.37		26,199		4,598		9,212			(21,601)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/05/2025	9,155	3,419,084	373.47		81,936		14,379		28,517			(67,558)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/06/2025	2,664	995,922	373.78		23,474		4,173		7,959			(19,301)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	11/03/2026	7,030	2,257,324	321.09		109,812		76,277		78,781			(33,535)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	11/04/2026	5,931	1,928,190	325.09		80,368		55,851		54,223			(24,518)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	11/06/2026	6,192	1,938,324	313.06		125,936		87,596		100,071			(38,340)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	11/06/2026	5,851	1,865,228	318.79		98,940		68,819		73,342			(30,121)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	11/06/2026	11,402	3,697,896	324.31		159,063		110,638		108,746			(48,425)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	11/09/2026	6,234	1,980,221	317.67		109,524		76,284		82,451			(33,240)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	11/10/2026	8,698	2,774,237	318.95		146,475		102,066		108,474			(44,409)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	11/10/2026	7,750	2,525,715	325.91		102,141		71,174		68,148			(30,968)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	11/13/2026	6,000	1,869,144	311.51		128,226		89,469		103,613			(38,757)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	11/13/2026	6,030	1,910,945	316.93		108,652		75,812		82,623			(32,841)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	11/13/2026	13,173	4,210,849	319.66		216,826		151,289		159,097			(65,537)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	11/13/2026	6,296	2,033,873	323.02		92,243		64,362		64,491			(27,881)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	11/13/2026	9,447	3,077,618	325.77		125,364		87,473		83,885			(37,892)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	10/31/2025	6,377	1,969,385	308.85		137,031		69,432		108,082			(67,599)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	11/04/2025	6,066	1,935,699	319.13		88,132		44,945		56,483			(43,188)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	11/07/2025	6,666	2,115,385	317.36		104,316		53,451		69,999			(50,865)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	11/14/2025	4,976	1,579,822	317.51		77,670		40,231		52,084			(37,439)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	10/30/2026	6,023	1,870,830	310.59		131,974		91,504		107,438			(40,470)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	11/02/2026	6,079	1,934,033	318.13		104,991		72,895		78,439			(32,096)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	11/03/2026	5,864	1,829,562	311.99		123,206		85,581		98,989			(37,625)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2024	02/07/2025	4,218	1,574,289	373.21		33,198		3,711		10,727			(29,487)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2024	02/05/2027	4,792	1,818,292	379.41		55,496		40,089		36,006			(15,407)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2024	02/05/2027	3,615	1,384,055	382.82		37,492		27,083		22,898			(10,409)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2024	02/03/2026	7,157	2,722,908	380.44		58,117		33,426		33,360			(24,691)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2024	02/05/2027	3,795	1,463,116	385.55		35,938		25,961		20,843			(9,977)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2024	02/05/2026	3,258	1,222,140	375.1		33,266		19,173		21,961			(14,092)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2024	02/08/2027	8,563	3,172,331	370.48		130,582		94,432		97,131			(36,150)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2024	02/05/2026	3,533	1,331,008	376.69		33,780		19,470		21,447			(14,310)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2024	02/08/2027	9,538	3,612,006	378.69		113,218		81,875		74,394			(31,343)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2024	02/06/2026	12,692	4,783,962	376.93		120,192		69,348		75,916			(50,844)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2024	02/08/2027	11,040	4,229,481	383.11		113,600		82,152		69,082			(31,449)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2024	02/09/2026	3,235	1,222,156	377.85		29,531		17,092		18,263			(12,439)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2024	02/08/2027	5,834	2,253,423	386.29		53,960		39,022		30,899			(14,938)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2024	02/09/2026	3,246	1,236,093	380.75		26,167		15,145		14,957			(11,021)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2024	02/09/2027	6,328	2,342,131	370.13		97,576		70,589		72,896			(26,987)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2024	02/09/2027	10,397	3,928,720	377.88		126,632		91,609		84,368			(35,023)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2024	02/03/2027	3,392	1,276,779	376.39		43,182		31,171		29,424			(12,011)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2024	02/09/2027	6,401	2,449,307	382.62		66,959		48,440		41,109			(18,519)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2024	02/03/2027	5,177	1,993,219	385.05		49,798		35,947		29,144			(13,851)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2024	02/09/2027	3,157	1,222,974	387.37		28,162		20,373		15,794			(7,789)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2024	02/04/2027	8,456	3,235,027	382.57		88,366		63,810		54,198			(24,555)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2024	02/05/2027	13,477	4,986,732	370.01		208,224		150,417		155,742			(57,807)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2024	02/05/2027	22,122	8,356,480	377.75		270,106		195,119		180,103			(74,987)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/12/2024	03/11/2026	4,024	1,531,671	380.6		35,616		21,262		19,719			(14,354)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/12/2024	03/05/2027	30,379	11,434,371	376.39		409,206		298,803		268,413			(110,403)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/12/2024	03/08/2027	10,097	3,807,473	377.1		133,277		97,418		86,510			(35,859)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/12/2024	03/11/2027	13,739	5,149,537	374.81		194,545		142,346		130,876			(52,199)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/12/2024	02/27/2025	679	251,151	369.66		7,202		1,173		3,554			(6,029)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/12/2024	03/05/2025	5,593	2,096,397	374.85		45,077		7,977		13,877			(37,100)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/12/2024	03/06/2025	6,581	2,468,380	375.05		52,454		9,404		15,928			(43,051)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/12/2024	03/07/2025	9,638	3,622,700	375.89		73,343		13,316		20,347			(60,026)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/12/2024	03/11/2025	4,979	1,865,285	374.65		40,875		7,791		13,472			(33,084)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/12/2024	03/06/2026	7,384	2,780,392	376.55		76,866		45,672		47,036			(31,194)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/12/2024	03/06/2026	6,422	2,455,733	382.37		52,471		31,177		27,542			(21,294)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2024	02/27/2025	1,060	298,302	281.43		6,635		1,081		2,076			(5,555)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2024	03/05/2025	14,826	4,192,584	282.78		83,027		14,693		21,420			(68,334)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2024	03/06/2025	14,037	3,984,689	283.87		71,448		12,809		15,000			(58,640)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2024	03/07/2025	16,696	4,745,847	284.25		82,144		14,915		16,121			(67,230)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2024	03/11/2025	16,462	4,691,723	285.01		76,053		14,496		13,315			(61,556)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2024	03/05/2026	13,267	3,764,799	283.77		93,268		55,365		52,684			(37,902)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2024	03/06/2026	7,023	2,014,357	286.84		40,450		24,035		20,141			(16,415)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2024	03/08/2027	20,080	5,737,384	285.73		151,200		110,519		95,944			(40,681)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2024	03/11/2026	11,452	3,281,445	286.54		67,567		40,335		34,252			(27,231)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2024	03/11/2027	34,926	9,962,309	285.24		270,328		197,795		173,486			(72,533)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2024	03/05/2027	86,947	24,740,646	284.55		695,573		507,909		452,799			(187,664)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/11/2024	03/04/2026	16,611	1,767,531	106.41		45,430		26,942		13,613			(18,487)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/11/2024	03/05/2026	14,382	1,534,407	106.69		37,695		22,377		10,881			(15,319)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/11/2024	03/06/2026	16,872	1,808,177	107.17		41,033		24,381		11,085			(16,652)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/11/2024	03/06/2026	1,994	215,004	107.85		4,348		2,583		1,062			(1,764)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/11/2024	02/26/2027	11,024	1,171,876	106.3		34,252		24,951		14,203			(9,301)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/11/2024	03/04/2027	31,165	3,321,297	106.57		93,714		68,407		38,185			(25,307)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/11/2024	03/04/2027	63,408	6,819,538	107.55		168,031		122,655		63,338			(45,376)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/11/2024	03/05/2027	78,470	8,346,861	106.37		242,002		176,710		100,203			(65,291)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/11/2024	03/05/2027	85,929	9,212,465	107.21		238,110		173,868		92,312			(64,241)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/11/2024	03/05/2027	64,540	6,958,088	107.81		165,352		120,741		61,037			(44,612)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/11/2024	03/08/2027	23,438	2,508,125	107.01		66,682		48,741		26,325			(17,941)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/11/2024	03/08/2027	49,611	5,359,968	108.04		123,382		90,186		44,786			(33,197)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/11/2024	03/04/2027	6,079	2,398,289	394.53		73,395		53,575		99,865			(19,820)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/11/2024	02/21/2025	658	249,618	379.41		9,630		1,428		15,219			(8,203)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/11/2024	03/05/2027	10,818	4,218,927	389.99		150,788		110,106		204,993			(40,682)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/11/2024	03/05/2025	7,371	2,880,842	390.85		61,542		10,891		90,197			(50,652)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/11/2024	03/05/2027	13,342	5,266,031	394.71		160,220		116,993		217,984			(43,227)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/11/2024	03/06/2025	3,439	1,344,511	390.91		28,660		5,138		41,940			(23,522)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/11/2024	03/05/2027	3,830	1,517,041	396.12		43,933		32,080		59,763			(11,853)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/11/2024	03/07/2025	6,533	2,563,015	392.29		50,465		9,163		71,965			(41,303)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/11/2024	03/08/2027	3,270	1,280,385	391.61		43,384		31,711		59,004			(11,673)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/11/2024	03/10/2025	2,113	831,547	393.63		15,180		2,859		21,033			(12,321)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/11/2024	03/08/2027	5,764	2,283,597	396.16		66,129		48,337		89,956			(17,792)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/11/2024	03/05/2026	4,259	1,663,969	390.67		49,096		29,144		69,022			(19,952)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/11/2024	03/09/2026	2,993	1,181,808	394.81		29,397		17,517		41,021			(11,881)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/11/2024	02/21/2025	4,182	438,294	104.8		12,455		1,846		1,021			(10,608)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/11/2024	02/26/2027	1,862	726,315	389.97		25,911		18,875		35,247			(7,036)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/11/2024	03/04/2025	22,326	2,378,408	106.53		47,198		8,243		1,364			(38,955)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/11/2024	03/04/2027	3,802	1,480,840	389.5		53,779		39,256		73,105			(14,523)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/11/2024	03/04/2025	14,364	1,538,944	107.14		26,559		4,638		449			(21,920)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/11/2024	03/05/2025	11,554	1,229,076	106.38		25,245		4,467		851			(20,777)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/11/2024	03/05/2025	22,052	2,356,529	106.86		43,443		7,688		981			(35,755)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/11/2024	03/06/2025	19,672	2,098,423	106.67		40,426		7,247		1,109			(33,179)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/11/2024	03/06/2025	12,462	1,334,848	107.11		23,255		4,169		437			(19,086)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/11/2024	03/07/2025	14,648	1,568,229	107.06		27,670		5,024		564			(22,646)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/11/2024	03/07/2025	24,843	2,672,378	107.57		41,836		7,596		538			(34,240)				03
FEB 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	02/21/2025	2,894	1,005,003	347.33	25,116			3,628		24,851			(20,444)				03
FEB 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	02/07/2025	3,985	1,394,067	349.79	30,010			3,296		25,105			(25,417)				03
JAN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	01/29/2025	2,912	1,017,333	349.39	22,217			1,912		19,002			(19,319)				03
JAN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	01/21/2026	3,640	1,283,306	352.51	33,565			17,823		29,522			(13,529)				03
JAN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	01/12/2026	8,177	2,873,015	351.37	78,495			41,220		70,757			(32,035)				03
JAN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	01/17/2025	3,566	1,234,498	346.17	31,739			1,508		34,022			(25,987)				03
JAN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	01/09/2026	16,599	5,812,089	350.14	166,823			87,270		154,647			(68,369)				03
JAN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	01/08/2026	3,189	1,112,832	349	33,608			17,559		31,801			(13,793)				03
JAN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	01/07/2026	5,464	1,923,057	351.96	50,923			26,571		45,366			(20,928)				03
JAN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	01/26/2026	2,705	955,353	353.2	24,506			13,708		21,075			(10,272)				03
JAN 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	01/30/2025	9,977	3,440,520	344.86	99,466			4,112		107,949			(40,156)				03
JAN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	01/05/2026	10,597	3,675,867	346.88	121,335			63,148		119,364			(50,007)				03
JAN 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	01/10/2025	8,991	3,085,596	343.17	95,219			1,349		112,883			(39,536)				03
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	08/29/2025	4,853	1,672,538	344.65	50,179			16,642		58,617			(20,233)				03
JAN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	01/02/2026	6,882	2,418,459	351.44	65,375			33,891		58,815			(27,058)				03
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	08/22/2025	4,957	1,699,867	342.89	54,830			17,829		66,377			(22,324)				03
DEC 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	12/22/2025	4,428	1,554,152	350.99	42,508			21,714		38,618			(17,871)				03
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	08/19/2025	2,562	880,955	343.9	27,102			8,736		32,265			(11,081)				03
JAN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	01/29/2026	2,449	860,516	351.38	24,000			13,470		21,446			(10,017)				03
MAR 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	03/27/2025	12,494	4,252,669	340.39	121,562			14,398		189,013			(49,054)				03
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	08/15/2025	5,815	1,991,179	342.45	65,123			20,744		79,698			(26,775)				03
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	08/08/2025	5,267	1,823,369	346.19	50,457			15,732		57,012			(20,952)				03
MAR 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	03/10/2025	7,009	2,373,614	338.66	72,471			7,053		117,964			(29,948)				03
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	08/05/2025	2,957	1,032,240	349.08	24,957			7,708		26,076			(10,407)				03
FEB 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	02/28/2025	7,947	2,691,558	338.68	81,618			6,889		133,800			(34,211)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	08/01/2025	2,948	1,023,761	347.28	26,826			8,179		29,481			(11,251)				03
JUL 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	07/31/2025	5,298	1,845,296	348.29	46,200			14,040		49,267			(19,404)				03
JUL 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	07/25/2025	4,049	1,410,066	348.21	35,149			10,469		37,679			(14,891)				03
FEB 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	02/20/2026	10,572	3,706,378	350.6	108,358			62,263		98,515			(43,853)				03
FEB 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	02/13/2026	4,594	1,621,625	352.95	42,591			24,296		36,915			(17,405)				03
FEB 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	02/06/2026	4,368	1,537,610	352.05	41,885			23,716		36,918			(17,286)				03
JAN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	01/30/2026	3,961	1,389,604	350.78	39,773			22,348		36,012			(16,577)				03
FEB 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	02/21/2025	24,822	8,477,495	341.53	221,910			15,962		348,902			(89,942)				03
FEB 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	02/06/2025	8,725	3,006,998	344.64	67,357			3,521		96,283			(27,881)				03
JAN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	01/30/2026	14,091	4,918,480	349.04	151,906			85,355		142,054			(63,314)				03
NOV 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	11/21/2025	3,187	1,096,696	344.15	30,082			13,507		41,015			(12,177)				03
NOV 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	11/14/2025	3,334	1,137,832	341.27	35,242			15,634		49,906			(14,405)				03
NOV 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	11/06/2025	4,543	1,542,226	339.5	51,423			22,489		74,182			(21,256)				03
OCT 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	10/31/2025	5,793	1,930,645	333.26	83,248			36,008		125,068			(34,705)				03
OCT 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	10/29/2025	2,674	890,796	333.08	38,699			16,676		58,179			(16,179)				03
APR 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	04/24/2025	7,223	2,478,789	343.18	68,474			10,749		91,133			(27,627)				03
APR 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	04/11/2025	7,596	2,609,799	343.56	70,494			9,983		92,887			(28,961)				03
APR 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	04/10/2025	7,851	2,706,240	344.69	69,326			9,734		88,164			(28,521)				03
OCT 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	10/24/2025	3,789	1,274,901	336.46	29,859			12,252		71,297			(12,087)				03
APR 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	04/04/2025	11,614	3,981,078	342.77	110,453			14,703		150,008			(45,828)				03
OCT 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	10/22/2025	6,998	2,389,897	341.49	43,810			17,906		103,041			(17,785)				03
OCT 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	10/20/2025	3,733	1,252,352	335.44	30,652			12,477		73,519			(12,478)				03
OCT 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	10/16/2025	6,561	2,232,258	340.25	43,235			17,456		102,843			(17,698)				03
OCT 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	10/10/2025	9,338	3,202,783	343	53,784			21,445		126,248			(22,203)				03
OCT 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	10/03/2025	2,738	922,134	336.77	20,947			8,227		50,749			(8,733)				03
OCT 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	10/01/2025	3,040	1,038,697	341.69	18,513			7,239		44,056			(7,740)				03
DEC 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	12/19/2025	4,533	1,590,047	350.8	43,423			21,204		39,912			(17,600)				03
DEC 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	12/12/2025	2,868	997,727	347.88	30,774			14,874		30,094			(12,595)				03
MAY 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	05/23/2025	5,123	1,760,105	343.58	44,927			8,845		63,526			(18,123)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	12/11/2025	4,792	1,653,864	345.1	57,413			27,708		58,977			(23,531)				03
MAY 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	05/16/2025	8,748	3,008,255	343.88	75,495			14,274		105,976			(30,751)				03
DEC 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	12/04/2025	2,912	1,012,974	347.82	31,133			14,866		30,528			(12,886)				03
JUL 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	07/24/2025	5,075	1,779,069	350.59	45,062			12,715		39,340			(18,172)				03
MAY 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	05/13/2025	3,727	1,307,788	350.92	23,441			4,352		25,284			(9,588)				03
JUL 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	07/18/2025	6,380	2,234,554	350.22	57,296			15,824		50,574			(23,299)				03
NOV 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	11/28/2025	3,272	1,124,597	343.72	41,029			19,407		43,218			(17,128)				03
JUL 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	07/14/2025	3,502	1,222,208	348.98	33,026			8,988		30,453			(13,505)				03
MAY 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	05/09/2025	5,358	1,844,300	344.24	45,325			8,208		63,080			(18,644)				03
SEP 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	09/25/2025	3,232	1,097,332	339.52	27,214			10,036		52,397			(10,972)				03
JUN 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	06/20/2025	3,060	1,063,849	347.63	28,522			6,742		28,834			(11,552)				03
NOV 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	11/24/2025	4,780	1,640,982	343.27	60,951			28,647		64,624			(25,590)				03
JUL 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	07/11/2025	5,985	2,077,765	347.19	60,803			16,361		59,280			(24,968)				03
MAY 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	05/08/2025	4,983	1,722,088	345.61	39,613			7,128		52,984			(16,317)				03
SEP 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	09/19/2025	8,676	2,993,431	345.02	57,002			20,722		103,467			(23,174)				03
JUN 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	06/18/2025	2,711	946,275	349	23,860			5,589		22,892			(9,690)				03
JUL 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	07/03/2025	3,495	1,223,348	350.02	31,386			8,185		27,646			(13,034)				03
SEP 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	09/12/2025	21,292	7,361,640	345.75	134,351			48,003		241,904			(55,156)				03
MAY 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	05/06/2025	4,283	1,500,555	350.38	27,366			4,861		30,225			(11,304)				03
JUN 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	06/30/2025	5,338	1,866,835	349.74	48,307			12,446		43,051			(20,147)				03
JUN 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	06/12/2025	4,033	1,403,257	347.98	36,858			8,397		36,707			(15,095)				03
SEP 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	09/05/2025	20,871	7,231,673	346.5	126,059			44,238		225,173			(52,265)				03
JUN 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	06/27/2025	3,399	1,183,189	348.09	32,869			8,364		31,116			(13,768)				03
MAY 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	05/02/2025	4,473	1,536,458	343.5	38,736			6,700		55,337			(16,092)				03
JUN 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	06/09/2025	3,348	1,155,967	345.27	34,083			7,654		37,239			(14,017)				03
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	08/29/2025	2,778	961,903	346.23	16,864			5,809		30,372			(7,062)				03
APR 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	04/29/2025	2,852	992,525	347.96	20,252			3,432		24,856			(8,449)				03
JUN 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	06/20/2025	2,897	1,000,664	345.44	31,140			7,689		32,036			(13,175)				03
JUN 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	06/05/2025	3,956	1,379,394	348.67	34,933			7,692		33,824			(14,448)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	04/25/2025	4,317	1,483,010	343.52	37,257			6,136		53,199			(15,633)				03
MAY 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	05/30/2025	4,466	1,550,741	347.21	41,760			8,918		42,674			(17,419)				03
MAY 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	05/23/2025	3,896	1,342,530	344.59	40,480			8,324		45,041			(17,056)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2024	02/06/2026	188	1,003,273	5,324.38		105,967		61,584		177,057			(44,383)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2024	02/13/2026	146	797,267	5,448.79		72,481		42,428		124,042			(30,053)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2024	01/15/2027	197	1,014,512	5,153.47		168,520		121,374		257,998			(47,146)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2024	01/22/2027	187	979,811	5,239.63		151,320		109,271		233,836			(42,050)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2024	01/25/2027	181	976,364	5,403.53		129,576		93,673		204,479			(35,904)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2024	01/27/2027	186	1,014,450	5,441.16		130,096		94,117		206,126			(35,979)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2024	01/29/2027	191	991,982	5,182.77		162,102		117,358		248,315			(44,745)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2024	02/01/2027	181	950,784	5,261.38		144,953		105,056		224,246			(39,897)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2024	02/01/2027	176	983,643	5,578.42		110,256		79,909		178,204			(30,347)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2024	02/05/2027	299	1,610,486	5,382.82		220,063		159,723		345,177			(60,340)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2024	02/08/2027	192	1,059,899	5,515.71		127,608		92,718		203,677			(34,890)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2024	02/12/2027	364	2,018,693	5,553.03		234,444		170,585		376,506			(63,859)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2024	01/24/2025	233	1,153,666	4,947.96		125,722		9,268		221,449			(116,454)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2024	02/05/2025	216	1,106,535	5,113.85		94,004		10,155		172,543			(83,849)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2024	02/13/2025	150	768,072	5,123.21		65,185		8,443		119,340			(56,743)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2024	01/16/2026	194	1,023,723	5,273.39		112,361		63,822		187,038			(48,538)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2024	01/29/2026	202	1,066,862	5,280.19		117,848		67,909		195,682			(49,938)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/12/2025	5,048	1,887,337	373.91		39,169		7,637		15,469			(31,532)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/12/2025	17,200	6,439,826	374.4		129,863		25,321		48,833			(104,541)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/12/2025	6,462	2,418,357	374.27		49,172		9,588		18,724			(39,584)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/12/2025	8,797	3,293,526	374.4		66,416		12,950		24,975			(53,466)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/13/2025	22,987	8,595,127	373.92		178,605		35,225		70,838			(143,380)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/13/2025	5,240	1,959,195	373.91		40,713		8,029		16,172			(32,683)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/13/2025	8,477	3,170,228	373.98		65,612		12,940		25,885			(52,672)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/07/2025	5,817	2,177,502	374.32		43,804		8,043		16,054			(35,761)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/07/2025	10,446	3,910,411	374.36		78,446		14,404		28,639			(64,042)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/07/2025	5,508	2,062,538	374.48		41,088		7,544		14,806			(33,543)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/07/2025	16,616	6,223,580	374.56		123,289		22,638		44,079			(100,651)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/10/2025	5,382	2,014,228	374.22		40,961		7,802		15,476			(33,159)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/10/2025	6,428	2,406,244	374.36		48,464		9,231		18,073			(39,233)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/11/2025	5,132	1,914,950	373.11		41,675		8,032		17,631			(33,643)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/11/2025	11,504	4,294,800	373.33		92,147		17,760		38,239			(74,387)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/11/2025	5,372	2,005,742	373.36		42,977		8,283		17,776			(34,694)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/11/2025	4,534	1,692,637	373.33		36,316		7,000		15,070			(29,317)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/15/2024	03/11/2025	36,165	3,859,126	106.71		74,752		14,489		2,297			(60,264)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/15/2024	03/12/2025	32,010	3,428,637	107.11		60,660		11,894		1,398			(48,766)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/15/2024	03/13/2025	30,980	3,321,021	107.2		57,622		11,428		1,274			(46,194)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/15/2024	03/14/2025	23,852	2,553,357	107.05		45,915		9,209		1,182			(36,707)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/15/2024	03/12/2026	29,649	3,173,967	107.05		74,123		44,659		20,456			(29,465)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/15/2024	03/13/2026	7,011	752,053	107.27		16,938		10,214		4,538			(6,724)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/15/2024	03/11/2027	158,573	16,965,680	106.99		453,993		334,015		179,256			(119,978)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/15/2024	03/12/2027	204,877	22,024,295	107.5		549,276		404,251		208,369			(145,025)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2024	03/14/2025	126,260	41,326,066	327.31		1,029,017		206,953		216,636			(822,064)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2024	03/13/2026	17,141	5,610,444	327.31		192,151		116,036		106,457			(76,115)				03
MAR 25	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2024	03/14/2025	82,585	24,085,159	291.64		639,210		128,556		17,104			(510,654)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2024	03/14/2025	185,375	69,009,421	372.27		1,675,787		337,030		731,597			(1,338,757)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2024	03/13/2026	22,276	8,292,701	372.27		267,981		161,828		185,964			(106,153)				03
MAR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	03/19/2024	03/14/2025	105,342,649	105,342,649	5,117.09		4,141,020		832,831		7,372,675			(3,308,189)				03
MAR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	03/19/2024	03/14/2025	86,286,309	86,286,309	5,117.09		3,965,719		797,575		7,729,749			(3,168,144)				03
MAR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	03/19/2024	03/14/2025	4,958,947	4,958,947	5,117.09		230,988		46,456		455,513			(184,532)				03
MAR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	03/19/2024	03/14/2025	21,065,516	21,065,516	5,117.09		1,035,159		208,188		2,102,870			(826,971)				03
MAR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	03/19/2024	03/14/2025	20,454,641	20,454,641	5,117.09		1,087,369		218,689		2,205,611			(868,680)				03
MAR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	03/19/2024	03/14/2025	24,047,559	24,047,559	5,117.09		1,432,273		288,055		2,622,554			(1,144,218)				03
MAR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	03/19/2024	03/14/2025	7,396,998	7,396,998	5,117.09		316,370		63,627		591,328			(252,742)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2024	03/16/2026	4,916	1,414,154	287.66		27,235		16,491		13,098			(10,744)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2024	03/12/2026	12,684	3,596,850	283.57		91,453		55,176		51,865			(36,277)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2024	03/18/2026	5,152	1,467,097	284.75		34,571		20,971		18,842			(13,600)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2024	03/13/2026	9,069	2,585,215	285.05		59,495		35,928		31,913			(23,567)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2024	03/18/2026	6,610	1,893,434	286.43		39,795		24,140		20,243			(15,655)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2024	03/05/2027	10,778	3,080,724	285.83		81,160		59,647		50,988			(21,512)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2024	03/12/2027	39,702	11,248,668	283.33		341,037		251,224		226,980			(89,813)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2024	03/12/2027	35,061	10,043,563	286.46		255,945		188,541		158,888			(67,404)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2024	03/15/2027	7,128	2,017,772	283.09		62,011		45,725		41,537			(16,286)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2024	03/15/2027	10,520	3,010,526	286.16		78,167		57,638		48,902			(20,529)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2024	03/18/2027	22,416	6,343,705	283		196,139		144,769		131,669			(51,370)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2024	03/18/2027	22,723	6,506,291	286.33		167,469		123,608		104,474			(43,861)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2024	03/12/2025	7,386	2,090,081	282.96		41,512		8,162		10,897			(33,350)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2024	03/13/2025	6,017	1,708,418	283.93		31,048		6,175		6,881			(24,873)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2024	03/13/2025	8,402	2,397,542	285.37		37,975		7,552		6,256			(30,422)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2024	03/14/2025	11,079	3,135,118	282.97		62,377		12,545		16,607			(49,832)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2024	03/14/2025	8,891	2,530,086	284.56		43,389		8,726		8,585			(34,663)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2024	03/18/2025	7,846	2,220,743	283.04		44,095		9,257		11,979			(34,837)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2024	03/18/2025	5,296	1,507,308	284.59		25,899		5,437		5,329			(20,462)				03
MAR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	963	5,422,167	5,628.8		184,875		37,286		351,313			(147,589)				03
MAR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	2,279	12,945,674	5,679.97		390,560		78,768		735,780			(311,792)				03
MAR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	150	866,697	5,769.52		20,845		4,204		38,009			(16,641)				03
MAR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	228	1,320,529	5,795.1		29,721		5,994		53,332			(23,727)				03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	7,932	40,588,349	5,117.09		1,437,343		289,884		6,575,566			(1,147,459)				03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	808	4,177,815	5,168.26		156,070		31,476		630,686			(124,594)				03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	15,548	79,559,185	5,117.09		3,571,316		720,265		12,889,086			(2,851,051)				03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	428	2,190,729	5,117.09		107,762		21,734		354,912			(86,029)				03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	1,204	6,159,697	5,117.09		310,110		62,543		997,909			(247,567)				03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	143	732,986	5,142.68		35,424		7,144		114,676			(28,280)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	2,799	14,321,404	5,117.09		784,347		158,188		2,320,157			(626,159)				03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	2,937	15,029,763	5,117.09		839,032		169,217		2,434,916			(669,815)				03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	611	3,142,795	5,142.68		191,103		38,542		491,690			(152,562)				03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	1,098	5,620,765	5,117.09		371,928		75,011		910,599			(296,918)				03
MAR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	752	4,186,596	5,564.84		165,377		33,353		314,995			(132,024)				03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	435	2,227,060	5,117.09		68,169		13,748		360,798			(54,420)				03
MAR 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/13/2026	109	606,958	5,577.63		49,946		30,203		84,079			(19,743)				03
MAR 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/19/2024	03/14/2025	149,617	36,606,794	244.67		854,313		172,298		228,703			(682,015)				03
MAR 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/21/2024	03/20/2025	5,631	1,060,559	188.34		26,860		5,820		13,135			(21,041)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/21/2024	03/12/2027	7,559	2,826,251	373.91		118,519		87,630		74,987			(30,890)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/21/2024	03/12/2025	6,622	2,482,219	374.85		61,782		12,286		17,495			(49,496)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/21/2024	03/12/2027	8,427	3,189,927	378.55		115,362		85,295		67,627			(30,067)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/21/2024	03/13/2025	6,102	2,287,272	374.82		57,057		11,476		16,333			(45,581)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/21/2024	03/17/2027	5,809	2,185,226	376.16		85,513		63,328		52,256			(22,185)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/21/2024	03/14/2025	8,694	3,245,802	373.33		88,072		17,913		29,478			(70,159)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/21/2024	03/18/2027	7,706	2,875,636	373.15		123,764		91,686		79,291			(32,079)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/21/2024	03/18/2025	8,457	3,162,921	373.98		83,137		17,649		26,761			(65,488)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/21/2024	03/18/2027	13,069	4,937,824	377.82		183,231		135,739		108,960			(47,492)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/21/2024	03/19/2027	9,830	3,680,702	374.42		152,273		112,841		95,702			(39,432)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/21/2024	03/19/2025	8,391	3,145,455	374.87		78,790		16,899		23,378			(61,890)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/21/2024	03/19/2027	7,214	2,741,874	380.1		94,498		70,027		54,038			(24,470)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/21/2024	03/20/2025	3,732	1,403,155	375.93		33,145		7,181		8,871			(25,963)				03
FEB 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/21/2024	02/27/2026	5,832	1,098,611	188.38		35,691		35,691		26,751							03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/21/2024	03/13/2026	7,196	2,700,084	375.23		87,645		53,222		50,253			(34,423)				03
MAR 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/21/2024	03/06/2026	15,442	2,931,736	189.86		84,774		84,774		60,399							03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/21/2024	03/18/2026	5,245	1,976,534	376.83		60,267		36,760		33,333			(23,507)				03
MAR 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/21/2024	03/11/2026	9,814	1,870,229	190.57		51,228		51,228		35,554							03
MAR 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/21/2024	03/20/2026	12,231	2,323,858	190		67,025		67,025		47,830							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/21/2024	03/20/2026	2,387	895,553	375.17		29,241		17,868		16,867			(11,374)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	03/20/2024	03/18/2027	5,430	2,147,057	395.41		73,739		54,626		87,137			(19,112)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	03/20/2024	03/19/2027	4,929	1,928,874	391.3		75,814		56,181		90,085			(19,632)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	03/20/2024	03/19/2027	7,231	2,887,631	399.33		86,870		64,375		101,967			(22,495)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	03/20/2024	03/11/2025	3,688	1,428,851	387.4		46,009		9,045		56,891			(36,965)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	03/20/2024	03/12/2025	6,971	2,733,351	392.12		68,849		13,692		78,324			(55,157)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	03/20/2024	03/18/2026	4,011	1,578,538	393.51		49,367		30,112		58,370			(19,255)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	03/20/2024	03/14/2025	4,719	1,835,796	389		54,642		11,114		65,984			(43,528)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	03/20/2024	03/19/2026	471	185,418	393.51		5,802		3,542		6,859			(2,260)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	03/20/2024	03/14/2025	8,137	3,184,223	391.35		83,786		17,041		96,953			(66,745)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	03/20/2024	03/11/2027	5,448	2,123,307	389.74		87,512		64,683		104,190			(22,829)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	03/20/2024	03/18/2025	3,793	1,483,627	391.16		39,594		8,406		46,025			(31,189)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	03/20/2024	03/11/2027	4,553	1,798,051	394.88		62,690		46,336		74,147			(16,354)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	03/20/2024	03/19/2025	3,575	1,403,139	392.47		34,939		7,494		39,510			(27,445)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	03/20/2024	03/12/2027	5,742	2,240,930	390.27		90,840		67,164		108,086			(23,675)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	03/20/2024	03/12/2026	3,684	1,438,846	390.58		50,316		30,526		60,115			(19,789)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	03/20/2024	03/12/2027	5,018	1,980,107	394.6		69,709		51,541		82,481			(18,168)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	03/20/2024	03/12/2026	3,441	1,367,185	397.3		36,513		22,152		42,412			(14,361)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	03/20/2024	03/12/2027	10,328	4,087,802	395.79		138,307		102,260		163,350			(36,047)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	03/20/2024	03/16/2026	3,024	1,190,350	393.62		37,024		22,543		43,753			(14,481)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	03/20/2024	03/15/2027	8,438	3,315,608	392.96		123,331		91,276		146,290			(32,055)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	03/20/2024	03/18/2027	7,775	3,034,412	390.26		123,266		91,316		146,645			(31,949)				03
MAR 25 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	03/20/2024	03/14/2025	17,247	1,838,670	106.61		42,306		8,605		1,316			(33,701)				03
MAR 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	03/20/2024	03/13/2026	1,553	165,555	106.61		4,642		2,819		1,222			(1,823)				03
FEB 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2024	02/23/2026	5,161	1,811,468	350.97		54,067		32,286		47,158			(21,781)				03
FEB 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2024	02/26/2026	2,909	1,026,104	352.71		28,441		17,032		23,974			(11,409)				03
MAR 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2024	03/03/2026	3,176	1,121,110	352.97		30,823		18,546		25,864			(12,277)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2024	03/06/2026	7,737	2,731,896	353.11		74,798		45,131		62,593			(29,667)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2024	03/11/2026	7,229	2,545,537	352.11		73,035		44,270		62,394			(28,765)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2024	03/13/2026	3,081	1,089,567	353.69		29,219		17,743		24,181			(11,476)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2024	03/13/2026	4,369	1,534,365	351.2		45,839		27,836		39,840			(18,004)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2024	03/20/2026	4,274	1,508,096	352.87		42,108		25,730		35,461			(16,379)				03
FEB 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2024	02/28/2025	4,895	1,714,362	350.26		38,201		6,517		30,539			(31,684)				03
MAR 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2024	03/20/2025	4,332	1,514,107	349.55		35,846		7,767		30,586			(28,080)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2024	02/27/2025	381	1,934,806	5,083.97		201,234		33,936		322,307			(167,298)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2024	03/04/2025	1,005	5,234,135	5,206.54		449,751		81,296		737,835			(368,455)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2024	03/07/2025	748	3,902,757	5,221.08		329,745		61,946		540,350			(267,798)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2024	03/13/2025	641	3,389,065	5,286.74		259,401		52,322		427,623			(207,079)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2024	03/18/2025	623	3,280,960	5,264.53		262,644		55,913		432,198			(206,731)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2024	03/21/2025	520	2,750,223	5,289.5		212,884		46,716		349,894			(166,168)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2024	03/04/2026	563	3,020,938	5,368.17		342,816		206,755		521,044			(136,061)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2024	03/13/2026	721	3,847,845	5,333.34		458,451		278,779		692,586			(179,672)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2024	03/20/2026	383	2,041,298	5,324.06		247,506		151,444		372,928			(96,063)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2024	02/26/2027	526	2,620,759	4,982.81		551,264		406,086		770,908			(145,178)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2024	02/26/2027	554	3,004,441	5,418.68		435,318		320,674		632,811			(114,643)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2024	03/01/2027	850	4,618,846	5,434.64		659,676		486,434		962,087			(173,242)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2024	03/05/2027	908	4,765,005	5,249.19		804,956		594,348		1,152,589			(210,608)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2024	03/08/2027	540	2,810,151	5,205.14		493,056		364,413		704,246			(128,643)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2024	03/11/2027	756	4,059,557	5,367.37		620,864		459,325		897,699			(161,540)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2024	03/12/2027	512	2,618,634	5,113.62		498,069		368,599		704,044			(129,470)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2024	03/12/2027	937	5,247,992	5,602.4		647,943		479,514		955,475			(168,429)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2024	03/17/2027	510	2,668,488	5,234.69		459,089		340,301		656,650			(118,788)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2024	03/18/2027	538	2,843,572	5,282.7		470,252		348,687		674,561			(121,565)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2024	03/19/2027	519	2,657,933	5,120.37		504,337		374,081		713,213			(130,256)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2024	03/19/2027	623	3,511,295	5,638.46		421,053		312,307		622,535			(108,746)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/12/2027	24,446	9,044,261	369.97		422,181		309,814		283,821			(112,368)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/12/2027	33,913	12,793,431	377.24		473,768		347,670		284,173			(126,098)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/20/2025	6,940	2,585,308	372.54		70,577		10,693		22,704			(59,883)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/12/2027	19,954	7,561,927	378.96		264,596		194,171		154,005			(70,425)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/12/2027	7,377	2,834,933	384.28		82,847		60,796		43,598			(22,050)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/21/2025	3,513	1,303,816	371.17		38,429		5,921		14,401			(32,508)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/16/2027	20,543	7,705,183	375.07		306,712		225,387		190,935			(81,325)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/12/2026	11,342	4,277,159	377.11		124,875		73,980		67,595			(50,895)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/16/2027	14,068	5,378,550	382.33		168,392		123,742		92,224			(44,649)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/13/2026	6,726	2,485,390	369.5		99,012		58,716		64,265			(40,296)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/16/2027	9,492	3,654,201	384.97		104,509		76,798		54,333			(27,711)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/13/2026	6,986	2,627,133	376.06		80,199		47,560		44,690			(32,639)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/18/2027	7,627	2,886,813	378.52		102,806		75,599		60,382			(27,208)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/19/2026	6,340	2,387,260	376.54		71,705		42,775		39,623			(28,930)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/19/2027	15,542	5,741,293	369.41		273,225		200,984		185,336			(72,241)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/20/2026	7,748	2,905,591	374.99		93,136		55,614		53,583			(37,523)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/19/2027	42,891	16,158,725	376.74		609,909		448,649		369,642			(161,260)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/23/2026	5,876	2,213,848	376.79		65,982		39,514		36,327			(26,469)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/22/2027	6,910	2,561,712	370.72		117,195		86,296		78,076			(30,899)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/10/2027	8,132	3,118,693	383.52		93,515		68,578		49,911			(24,937)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/22/2027	11,229	4,244,658	378.02		153,945		113,357		91,313			(40,588)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/22/2027	13,002	4,983,449	383.28		151,475		111,538		81,642			(39,937)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/23/2027	6,009	2,229,320	370.99		101,193		74,539		67,147			(26,655)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/23/2027	14,085	5,330,860	378.47		190,574		140,376		112,194			(50,198)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/25/2024	02/23/2027	12,079	4,647,326	384.75		134,316		98,937		70,390			(35,380)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/22/2024	03/14/2025	12,949	1,380,510	106.61		30,871		6,314		988			(24,556)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/22/2024	03/14/2025	14,683	1,573,119	107.14		31,319		6,406		664			(24,912)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/22/2024	03/18/2025	29,722	3,178,798	106.95		66,251		14,143		1,833			(52,108)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/22/2024	03/18/2025	27,358	2,941,770	107.53		53,867		11,500		948			(42,368)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/22/2024	03/19/2025	43,338	4,645,428	107.19		91,920		19,826		2,181			(72,094)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/22/2024	03/19/2025	17,126	1,844,851	107.72		32,369		6,982		504			(25,387)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/22/2024	03/21/2025	14,620	1,573,560	107.63		28,246		6,216		505			(22,030)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/22/2024	03/21/2025	11,457	1,239,925	108.22		19,397		4,269		213			(15,129)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/22/2024	03/18/2026	15,838	1,695,460	107.05		43,523		26,621		11,066			(16,902)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/22/2024	03/19/2026	11,097	1,191,226	107.35		29,140		17,839		7,104			(11,301)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/22/2024	03/19/2026	9,209	993,885	107.92		22,130		13,548		4,954			(8,582)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/22/2024	03/12/2027	3,866	412,863	106.78		12,299		9,111		4,567			(3,189)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/22/2024	03/15/2027	33,329	3,552,515	106.59		108,585		80,511		41,029			(28,074)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/22/2024	03/15/2027	31,379	3,377,372	107.63		89,745		66,542		31,141			(23,203)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/22/2024	03/18/2027	76,212	8,148,542	106.92		238,542		177,040		87,909			(61,503)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/22/2024	03/18/2027	40,961	4,420,466	107.92		112,928		83,812		38,314			(29,116)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/22/2024	03/19/2027	116,377	12,481,381	107.25		349,595		259,543		125,503			(90,052)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/22/2024	03/19/2027	111,617	12,076,976	108.2		296,902		220,423		98,393			(76,479)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/22/2024	03/19/2027	29,996	3,259,695	108.67		74,991		55,674		23,859			(19,317)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/24/2026	3,757	1,085,111	288.85		18,445		11,357		8,876			(7,088)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/25/2026	3,732	1,056,680	283.12		26,835		16,537		16,214			(10,298)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/25/2026	4,131	1,179,654	285.58		25,363		15,629		13,999			(9,733)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/25/2026	2,242	646,703	288.44		11,345		6,991		5,562			(4,354)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/12/2027	776	221,325	285.08		5,908		4,380		3,905			(1,528)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/19/2027	39,743	11,292,213	284.13		318,740		236,854		215,389			(81,886)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/19/2027	45,725	13,135,752	287.28		310,470		230,708		195,553			(79,762)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/22/2027	17,092	4,851,790	283.87		139,126		103,482		94,584			(35,644)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/22/2027	8,755	2,512,620	286.99		60,410		44,933		38,392			(15,477)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/25/2027	15,651	4,431,441	283.14		132,251		98,462		91,383			(33,790)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/25/2027	20,196	5,793,543	286.87		140,562		104,649		89,558			(35,913)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/14/2025	4,023	1,137,395	282.74		21,844		4,481		6,398			(17,363)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/19/2025	5,829	1,654,599	283.85		28,854		6,241		7,274			(22,613)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/19/2025	3,960	1,130,418	285.47		16,829		3,640		3,121			(13,189)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/20/2025	19,392	5,511,318	284.21		92,886		20,294		22,185			(72,592)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/21/2025	20,489	5,821,386	284.12		99,168		21,883		24,275			(77,284)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/21/2025	17,462	4,988,942	285.71		72,640		16,030		13,163			(56,611)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/25/2025	8,977	2,541,756	283.14		47,668		10,929		14,185			(36,739)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/20/2026	6,148	1,748,200	284.36		40,760		25,009		23,457			(15,751)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/25/2025	5,674	1,620,140	285.54		24,171		5,542		4,744			(18,629)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/20/2026	3,620	1,041,572	287.72		19,186		11,772		9,649			(7,414)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/19/2026	4,016	1,146,953	285.63		24,495		15,016		13,413			(9,479)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2024	03/19/2027	4,831	1,819,291	376.6		71,979		53,537		42,632			(18,443)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2024	03/19/2027	6,056	2,309,327	381.33		78,425		58,331		42,749			(20,094)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2024	03/22/2027	5,751	2,168,703	377.11		84,538		62,937		49,680			(21,601)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2024	03/21/2025	8,978	3,374,000	375.79		83,499		18,477		22,010			(65,022)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2024	03/22/2027	4,635	1,770,556	382.02		58,861		43,821		31,710			(15,040)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2024	03/21/2025	5,993	2,273,944	379.42		45,608		10,093		7,849			(35,516)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2024	03/24/2027	2,380	924,373	388.33		24,827		18,495		11,819			(6,332)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2024	03/25/2025	4,204	1,583,108	376.57		37,668		8,661		9,422			(29,008)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2024	03/25/2027	9,307	3,505,962	376.7		138,582		103,270		82,047			(35,312)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2024	03/26/2025	3,731	1,405,822	376.81		33,055		7,670		8,118			(25,385)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2024	03/25/2027	10,687	4,075,774	381.38		138,502		103,210		75,587			(35,292)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2024	03/26/2025	3,623	1,373,399	379.06		28,333		6,575		5,391			(21,759)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2024	03/25/2027	2,988	1,170,313	391.62		28,001		20,866		12,433			(7,135)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2024	03/20/2026	2,579	976,797	378.79		28,314		17,397		14,469			(10,917)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2024	03/25/2026	3,386	1,293,077	381.94		32,908		20,307		15,474			(12,601)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2024	03/26/2026	677	256,045	378.39		7,579		4,681		3,930			(2,898)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/27/2024	03/05/2027	408	153,459	376.07		6,145		4,550		3,659			(1,595)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/26/2024	03/25/2025	5,009	1,987,851	396.89		41,888		9,631		39,136			(32,257)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/26/2024	03/25/2027	6,839	2,741,380	400.82		82,436		61,431		91,909			(21,006)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/26/2024	03/19/2026	2,526	992,592	392.95		33,476		20,551		37,623			(12,926)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/26/2024	03/19/2026	2,677	1,070,249	399.83		27,334		16,780		29,610			(10,554)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/26/2024	03/25/2026	1,720	688,782	400.35		17,283		10,665		18,685			(6,618)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/26/2024	03/19/2027	2,706	1,062,980	392.89		41,516		30,879		47,061			(10,637)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/26/2024	03/19/2025	4,740	1,851,118	390.57		54,575		11,837		59,974			(42,738)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/26/2024	03/21/2025	7,119	2,809,632	394.69		66,649		14,749		66,382			(51,900)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/26/2024	03/19/2027	12,208	4,826,483	395.37		173,900		129,343		196,223			(44,557)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/26/2024	03/19/2027	8,697	3,479,502	400.1		106,971		79,563		119,464			(27,408)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/26/2024	03/21/2025	4,081	1,622,495	397.61		32,629		7,220		29,518			(25,408)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/26/2024	03/25/2025	3,130	1,232,652	393.85		30,749		7,070		31,442			(23,679)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/26/2024	03/19/2027	2,385	977,472	409.85		21,232		15,792		23,051			(5,440)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	03/26/2024	03/25/2027	4,002	1,576,045	393.83		59,796		44,559		67,702			(15,237)				03
JAN 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/01/2024	01/20/2026	11,121	1,852,939	166.62		97,529		57,003		115,672			(40,526)				03
FEB 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/01/2024	02/13/2026	11,605	1,968,391	169.62		82,393		49,363		93,425			(33,030)				03
FEB 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/01/2024	02/26/2026	12,143	2,075,779	170.94		78,324		47,514		86,567			(30,811)				03
MAR 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/01/2024	03/10/2026	11,245	1,934,188	172		67,921		41,657		72,476			(26,264)				03
MAR 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/01/2024	03/20/2026	23,868	4,107,715	172.1		142,016		87,867		152,854			(54,148)				03
JAN 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/01/2024	01/30/2025	6,710	1,099,648	163.88		59,653		5,728		86,180			(53,924)				03
FEB 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/01/2024	02/28/2025	9,502	1,604,022	168.81		53,971		9,457		75,718			(44,514)				03
MAR 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/01/2024	03/31/2025	13,015	2,224,834	170.95		59,607		14,655		78,411			(44,952)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/02/2024	03/27/2026	5,117	1,960,489	383.14		42,214		26,311		21,572			(15,904)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/02/2024	04/01/2026	2,463	936,436	380.26		23,026		14,411		12,759			(8,615)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/02/2024	03/25/2027	8,059	3,046,611	378.02		106,142		79,533		66,862			(26,609)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/02/2024	03/25/2027	9,451	3,615,406	382.56		108,114		81,011		63,093			(27,103)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/02/2024	04/01/2027	5,047	1,916,325	379.68		63,393		47,603		38,925			(15,790)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/02/2024	04/01/2027	9,699	3,750,917	386.72		97,478		73,198		52,809			(24,280)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/02/2024	03/28/2025	8,789	3,334,192	379.37		57,830		13,892		12,667			(43,938)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/02/2024	04/01/2025	6,544	2,477,927	378.65		45,285		11,259		11,153			(34,026)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/02/2024	04/01/2025	2,540	965,748	380.15		16,056		3,992		3,344			(12,064)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/01/2024	03/25/2025	18,215	1,968,823	108.09		30,236		7,069		450			(23,167)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/01/2024	03/26/2025	18,498	1,988,180	107.48		35,331		8,337		863			(26,995)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/01/2024	03/27/2025	15,689	1,692,563	107.88		27,456		6,537		512			(20,919)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/01/2024	03/28/2025	16,959	1,831,689	108.01		28,829		6,926		502			(21,904)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/01/2024	03/28/2025	33,167	3,597,944	108.48		50,414		12,111		609			(38,303)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/01/2024	03/19/2026	9,624	1,034,667	107.51		23,579		14,596		5,871			(8,982)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/01/2024	03/26/2026	10,775	1,163,600	107.99		24,567		15,299		5,768			(9,268)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/01/2024	03/27/2026	9,254	1,000,528	108.12		20,636		12,862		4,770			(7,774)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/01/2024	03/27/2026	5,506	598,937	108.77		11,013		6,864		2,311			(4,149)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/01/2024	03/19/2027	53,141	5,706,293	107.38		150,389		112,478		55,776			(37,911)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/01/2024	03/19/2027	51,199	5,549,995	108.4		126,462		94,583		43,212			(31,879)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/01/2024	03/25/2027	172,808	18,599,288	107.63		473,493		354,792		173,021			(118,701)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/01/2024	03/25/2027	144,757	15,717,747	108.58		348,865		261,408		118,191			(87,457)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/01/2024	03/25/2027	64,771	7,056,751	108.95		148,325		111,141		48,737			(37,184)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/01/2024	03/21/2025	60,957	6,543,733	107.35		119,476		26,891		2,785			(92,585)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/01/2024	03/21/2025	13,543	1,462,687	108		22,888		5,152		319			(17,737)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/01/2024	03/25/2025	24,911	2,678,379	107.52		47,081		11,008		1,087			(36,073)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/24/2025	8,165	3,080,055	377.21		64,588		15,003		16,337			(49,585)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/25/2025	9,219	3,459,725	375.28		81,404		19,086		25,248			(62,318)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/26/2025	7,857	2,960,457	376.81		63,717		15,077		17,095			(48,641)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/26/2025	7,233	2,724,696	376.68		59,097		13,984		16,070			(45,114)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/26/2025	11,300	4,258,171	376.83		91,643		21,685		24,508			(69,958)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/27/2025	6,480	2,449,748	378.03		49,121		11,728		11,644			(37,392)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/27/2025	18,666	7,055,836	378.01		141,673		33,826		33,651			(107,847)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/28/2025	8,453	3,197,525	378.25		63,316		15,253		14,787			(48,064)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/28/2025	25,030	9,467,464	378.24		187,727		45,223		43,856			(142,505)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	04/01/2025	9,169	3,453,426	376.63		75,738		18,882		21,591			(56,856)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	04/02/2025	6,293	2,355,403	374.3		59,090		14,854		20,925			(44,236)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	04/02/2025	15,958	6,001,811	376.1		135,962		34,178		41,024			(101,784)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/14/2025	26,158	9,737,185	372.25		268,377		56,336		103,521			(212,042)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/14/2025	20,019	7,454,390	372.36		204,197		42,864		78,021			(161,333)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/17/2025	11,003	4,095,705	372.24		113,329		24,566		44,329			(88,764)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/18/2025	11,255	4,199,522	373.12		110,751		24,257		40,346			(86,494)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/18/2025	14,056	5,237,140	372.59		142,247		31,155		54,268			(111,092)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/19/2025	9,127	3,413,036	373.96		85,974		19,023		29,161			(66,951)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/19/2025	15,537	5,809,092	373.89		146,824		32,487		50,156			(114,337)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/20/2025	10,200	3,823,387	374.84		91,596		20,471		28,761			(71,125)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/20/2025	10,039	3,762,665	374.81		90,350		20,193		28,436			(70,157)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/21/2025	12,961	4,889,577	377.24		101,877		22,995		25,042			(78,882)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/21/2025	29,486	11,113,961	376.92		236,185		53,310		60,126			(182,875)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/02/2024	04/01/2025	5,716	2,281,661	399.18		35,466		8,842		37,078			(26,624)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/02/2024	04/01/2027	11,005	4,441,570	403.6		109,222		82,092		134,744			(27,130)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/02/2024	03/27/2026	3,437	1,378,147	401.01		29,605		18,478		36,265			(11,128)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/02/2024	04/01/2026	1,728	694,644	402		14,342		8,988		17,500			(5,353)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/02/2024	03/25/2027	4,708	1,856,011	394.22		63,119		47,339		78,672			(15,780)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/02/2024	03/25/2027	6,778	2,685,253	396.19		85,424		64,068		106,308			(21,356)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/02/2024	03/25/2027	7,233	2,889,291	399.48		82,014		61,510		101,727			(20,503)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/02/2024	03/26/2025	3,498	1,380,305	394.57		28,080		6,644		33,275			(21,436)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/02/2024	03/25/2027	14,494	5,820,637	401.58		153,375		115,031		189,744			(38,344)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/02/2024	03/28/2025	5,853	2,323,648	397.01		41,007		9,878		45,620			(31,129)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/02/2024	03/31/2027	3,520	1,445,138	410.56		27,410		20,595		33,398			(6,815)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/02/2024	04/01/2025	3,276	1,298,641	396.39		23,933		5,967		27,216			(17,966)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/02/2024	04/01/2027	2,863	1,138,004	397.42		34,808		26,162		43,264			(8,646)				03
MAR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	04/03/2024	03/07/2025	1,333	942,059	706.7		41,218		7,974		54,425			(33,244)				03
MAR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	04/03/2024	03/13/2025	1,030	728,179	707.19		27,400		5,688		37,192			(21,712)				03
MAR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	04/03/2024	03/18/2025	1,320	931,213	705.47		44,431		9,731		55,581			(34,700)				03
MAR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	04/03/2024	03/21/2025	1,627	1,162,738	714.48		46,820		10,568		53,865			(36,252)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	04/03/2024	04/02/2025	1,858	1,325,855	713.65		57,259		14,394		63,827			(42,865)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	03/28/2025	5,384	1,548,386	287.57		19,330		4,657		2,540			(14,673)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	04/01/2025	4,082	1,162,120	284.67		19,514		4,865		4,679			(14,649)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	04/01/2025	11,880	3,400,921	286.28		48,707		12,143		8,786			(36,564)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	03/27/2026	6,995	2,004,851	286.63		40,848		25,495		21,267			(15,354)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	04/02/2025	4,636	1,316,502	283.97		23,644		5,944		6,395			(17,700)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	03/27/2026	3,415	987,682	289.19		16,735		10,445		7,804			(6,290)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	04/02/2025	3,385	971,549	287.01		12,965		3,259		2,051			(9,706)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	03/27/2026	4,018	1,171,373	291.53		16,635		10,382		6,945			(6,252)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	04/01/2026	3,576	1,021,831	285.75		22,207		13,917		12,030			(8,289)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	04/02/2026	4,659	1,331,687	285.82		28,840		18,090		15,580			(10,751)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	04/02/2026	2,431	703,608	289.39		11,816		7,412		5,494			(4,405)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	03/19/2027	3,926	1,120,833	285.5		29,719		22,248		19,232			(7,471)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	03/25/2027	16,693	4,729,834	283.35		141,553		106,165		96,022			(35,388)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	03/25/2027	47,099	13,479,246	286.19		344,293		258,220		219,966			(86,073)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	03/25/2027	25,285	7,310,307	289.12		157,776		118,332		93,964			(39,444)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	03/29/2027	5,373	1,575,357	293.22		26,541		19,930		14,236			(6,611)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	03/31/2027	4,426	1,302,365	294.23		20,627		15,498		10,761			(5,128)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	04/01/2027	15,186	4,323,133	284.68		120,576		90,626		79,728			(29,951)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	04/01/2027	13,981	4,023,072	287.76		94,230		70,823		58,203			(23,406)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	04/02/2027	9,956	2,827,040	283.96		82,036		61,677		55,096			(20,359)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	04/02/2027	11,797	3,389,595	287.33		81,516		61,287		50,814			(20,230)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	03/26/2025	8,844	2,505,896	283.35		47,226		11,175		13,385			(36,051)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	03/26/2025	6,102	1,738,288	284.87		28,374		6,714		6,229			(21,661)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	03/27/2025	4,838	1,382,633	285.76		20,709		4,944		3,895			(15,764)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2024	03/28/2025	4,524	1,297,988	286.89		17,373		4,185		2,640			(13,188)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/12/2025	846	4,323,294	5,112.21		174,827		36,207		703,680			(138,621)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/13/2025	1,257	6,456,896	5,136.71		315,635		66,106		1,017,311			(249,529)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/13/2025	764	3,943,098	5,164.3		216,728		45,391		597,841			(171,337)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/14/2025	697	3,559,368	5,108.53		113,905		24,121		583,307			(89,784)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/14/2025	1,352	6,917,072	5,116.48		386,703		81,890		1,121,531			(304,813)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/14/2025	1,090	5,594,264	5,133.53		326,544		69,150		886,294			(257,393)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/17/2025	569	2,873,935	5,054.05		177,200		38,746		507,441			(138,453)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/18/2025	651	3,344,643	5,140.78		83,603		18,471		527,309			(65,133)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/19/2025	998	5,121,079	5,131.29		280,770		62,665		818,806			(218,106)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/20/2025	662	3,435,418	5,189.14		164,073		36,988		507,267			(127,086)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/21/2025	921	4,810,757	5,223.86		150,865		34,347		676,375			(116,518)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/21/2025	2,119	11,083,862	5,230.26		570,038		129,778		1,543,689			(440,260)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/24/2025	791	4,125,682	5,215.78		235,489		55,172		589,520			(180,317)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/26/2025	1,011	5,252,654	5,193.86		200,808		47,920		776,500			(152,888)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/27/2025	870	4,543,175	5,222.22		188,496		45,389		645,406			(143,108)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/28/2025	1,151	6,044,912	5,249.78		184,775		44,889		825,720			(139,886)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/28/2025	1,678	8,805,982	5,248.06		452,191		109,854		1,205,960			(342,336)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/31/2025	1,129	5,914,081	5,239.96		325,141		81,058		823,318			(244,084)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	04/01/2025	685	3,578,678	5,224.5		155,216		39,021		510,270			(116,196)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	04/03/2025	967	5,015,986	5,189.04		206,090		52,667		753,797			(153,422)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	04/03/2025	1,498	7,802,289	5,210.14		421,372		107,684		1,138,276			(313,688)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/18/2026	180	936,293	5,190.96		132,190		82,222		194,251			(49,967)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/25/2026	167	893,050	5,337.06		108,197		67,699		161,733			(40,498)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	04/01/2026	182	970,371	5,329.66		119,371		75,123		178,012			(44,248)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/07/2025	1,076	5,484,721	5,097.23		277,150		54,098		905,410			(223,052)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/07/2025	1,000	5,124,107	5,125.85		270,588		52,817		813,667			(217,770)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/10/2025	785	4,008,159	5,103.66		254,980		51,603		658,440			(203,377)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	03/02/2027	12,772	4,859,879	380.5		165,657		123,695		92,711			(41,962)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	03/04/2026	1,801	684,241	379.83		18,411		11,311		9,204			(7,099)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	03/02/2027	7,623	2,944,345	386.25		82,556		61,644		41,348			(20,912)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	02/24/2027	5,065	1,913,763	377.81		71,118		53,001		41,659			(18,118)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	03/02/2027	6,175	2,402,231	389		61,136		45,650		28,915			(15,486)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	02/25/2027	3,531	1,339,520	379.39		47,276		35,244		26,941			(12,032)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	03/03/2027	7,808	2,915,228	373.36		125,164		93,489		79,011			(31,675)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	03/03/2027	5,262	2,038,732	387.42		54,886		40,996		26,856			(13,890)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	03/04/2027	7,822	3,003,584	383.98		91,129		68,089		47,798			(23,040)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	02/25/2027	3,803	1,463,952	384.97		42,781		31,893		21,945			(10,888)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	02/26/2027	12,963	4,808,521	370.93		222,323		165,793		145,396			(56,530)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	02/26/2027	33,011	12,489,583	378.35		456,207		340,208		264,931			(116,000)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	03/04/2025	3,279	1,226,739	374.13		31,904		5,994		9,102			(25,910)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	02/26/2027	3,973	1,523,902	383.58		46,721		34,841		24,647			(11,880)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	02/25/2026	6,306	2,395,702	379.93		63,876		38,994		31,638			(24,882)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	02/26/2027	4,506	1,738,822	385.91		49,203		36,692		24,780			(12,511)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	02/26/2026	6,634	2,488,591	375.15		81,328		49,694		45,741			(31,634)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	03/01/2027	6,200	2,314,606	373.3		99,516		74,284		62,844			(25,232)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	03/01/2027	6,899	2,625,795	380.62		89,132		66,532		49,746			(22,599)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	02/27/2026	6,346	2,381,169	375.2		77,680		47,509		43,675			(30,171)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	03/02/2026	6,504	2,483,537	381.82		61,142		37,497		28,812			(23,645)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	03/01/2027	9,616	3,715,977	386.42		103,473		77,237		51,647			(26,235)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	03/02/2027	5,122	1,912,037	373.32		82,203		61,381		51,892			(20,823)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2024	03/03/2026	5,107	1,957,738	383.32		45,098		27,682		20,334			(17,415)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/04/2024	03/27/2026	5,653	1,412,439	249.86		24,195		15,185		14,972			(9,010)				03
APR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/04/2024	04/01/2026	8,536	2,118,587	248.19		41,400		26,090		27,254			(15,310)				03
APR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/04/2024	04/02/2026	7,941	1,964,380	247.37		40,817		25,744		27,617			(15,074)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/04/2024	03/06/2026	19,508	4,804,956	246.31		106,707		65,772		72,680			(40,935)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/04/2024	03/11/2026	6,192	1,518,838	245.28		36,410		22,542		25,753			(13,868)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/04/2024	03/13/2026	22,887	5,620,144	245.56		132,287		82,044		92,815			(50,243)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/04/2024	03/19/2026	10,433	2,567,075	246.06		58,423		36,422		40,584			(22,001)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/04/2024	03/20/2026	37,451	9,317,841	248.8		173,024		107,957		109,905			(65,067)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/04/2024	03/25/2026	9,020	2,240,823	248.42		42,937		26,903		27,801			(16,034)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/04/2024	03/26/2026	9,812	2,428,900	247.54		49,748		31,196		33,191			(18,551)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2024	04/04/2025	13,601	3,863,333	284.05		67,868		17,533		18,709			(50,336)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2024	04/02/2026	8,794	2,494,171	283.62		61,910		39,047		36,726			(22,863)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2024	04/02/2026	8,149	2,345,600	287.85		43,433		27,393		21,911			(16,039)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2024	04/02/2027	24,595	6,971,283	283.44		206,354		155,714		141,255			(50,640)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2024	04/02/2027	24,595	7,049,536	286.62		174,873		131,959		111,853			(42,915)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/04/2024	03/10/2025	5,541	1,360,919	245.62		23,770		4,825		6,290			(18,945)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/04/2024	03/21/2025	4,357	1,075,505	246.83		16,819		3,840		4,021			(12,979)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/04/2024	04/03/2025	6,247	1,547,280	247.69		22,551		5,779		5,325			(16,772)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/08/2024	04/01/2025	22,765	2,455,854	107.88		37,175		9,425		863			(27,750)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/08/2024	04/01/2025	16,410	1,780,693	108.51		23,040		5,841		336			(17,199)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/08/2024	04/02/2025	12,196	1,309,565	107.38		22,367		5,717		749			(16,649)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/08/2024	04/02/2025	13,758	1,485,413	107.97		22,026		5,630		493			(16,396)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/08/2024	04/03/2025	11,644	1,249,715	107.33		21,622		5,572		766			(16,050)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/08/2024	04/04/2025	21,777	2,332,956	107.13		42,312		10,992		1,739			(31,321)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/08/2024	04/04/2025	33,958	3,659,355	107.76		57,220		14,864		1,561			(42,355)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/08/2024	04/01/2026	8,992	972,349	108.14		19,035		12,029		4,664			(7,006)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/08/2024	04/02/2026	11,859	1,271,556	107.22		29,174		18,451		8,126			(10,723)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/08/2024	04/02/2026	9,342	1,012,473	108.38		19,011		12,023		4,507			(6,987)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/08/2024	03/25/2027	15,546	1,680,019	108.07		38,476		29,017		14,176			(9,458)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/08/2024	04/01/2027	40,601	4,381,675	107.92		102,761		77,663		38,489			(25,098)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/08/2024	04/01/2027	77,471	8,442,034	108.97		169,739		128,282		58,498			(41,457)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/08/2024	04/02/2027	144,479	15,501,197	107.29		397,752		300,695		156,385			(97,057)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/08/2024	04/02/2027	119,949	12,995,328	108.34		286,799		216,816		104,047			(69,983)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/08/2024	04/05/2027	22,520	2,411,713	107.09		63,665		48,173		25,465			(15,492)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/08/2024	04/05/2027	31,181	3,371,891	108.14		76,674		58,016		28,322			(18,658)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/10/2024	04/09/2027	8,960	3,427,256	382.49		100,715		76,366		60,739			(24,349)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/10/2024	04/02/2026	3,408	1,308,498	383.94		26,413		16,728		13,723			(9,685)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/10/2024	04/09/2026	4,132	1,563,330	378.38		40,697		25,918		24,467			(14,778)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/10/2024	03/12/2027	321	119,391	372.48		4,834		3,634		3,385			(1,199)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/10/2024	03/28/2025	305	114,621	376.35		2,296		564		725			(1,732)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/10/2024	04/02/2027	10,781	4,052,588	375.91		147,912		111,922		98,966			(35,990)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/10/2024	04/03/2025	4,355	1,641,512	376.95		32,007		8,272		9,920			(23,736)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/10/2024	04/02/2027	19,381	7,378,282	380.7		229,857		173,928		142,492			(55,928)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/10/2024	04/04/2025	5,038	1,892,923	375.75		39,748		10,354		13,827			(29,393)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/10/2024	04/05/2027	3,475	1,304,665	375.48		48,367		36,631		32,578			(11,736)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/10/2024	04/04/2025	3,195	1,208,013	378.05		22,048		5,744		6,181			(16,304)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/10/2024	04/05/2027	4,654	1,769,515	380.2		56,129		42,510		35,125			(13,620)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/10/2024	04/08/2025	3,609	1,357,275	376.09		28,077		7,544		9,699			(20,533)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/10/2024	04/06/2027	3,331	1,290,006	387.28		32,044		24,275		17,704			(7,768)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/10/2024	04/09/2025	3,236	1,219,048	376.76		24,267		6,570		7,947			(17,698)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/10/2024	04/08/2027	7,044	2,648,923	376.05		96,504		73,152		64,478			(23,352)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/10/2024	04/09/2025	3,908	1,480,493	378.79		25,991		7,036		7,036			(18,955)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/10/2024	04/08/2027	4,024	1,532,751	380.91		47,523		36,023		29,415			(11,499)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/10/2024	04/02/2026	10,073	3,811,189	378.37		98,712		62,518		59,136			(36,194)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/10/2024	04/08/2027	3,472	1,351,254	389.24		31,313		23,736		16,679			(7,577)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/10/2024	04/02/2026	3,138	1,198,378	381.93		26,513		16,792		14,539			(9,722)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/10/2024	04/09/2027	3,049	1,150,511	377.39		40,120		30,420		26,282			(9,699)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2024	03/25/2025	797	4,268,939	5,355.05		264,329		63,777		492,281			(200,552)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2024	03/28/2025	469	2,518,667	5,370.98		153,278		37,988		284,243			(115,290)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2024	04/02/2025	457	2,413,830	5,280.17		174,956		45,230		317,410			(129,726)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2024	04/04/2025	563	2,975,264	5,288.23		214,443		56,337		387,517			(158,106)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2024	04/09/2025	447	2,372,898	5,307.31		166,594		45,477		302,752			(121,117)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2024	04/10/2025	397	2,089,204	5,259.3		160,358		44,098		286,763			(116,259)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2024	03/27/2026	432	2,350,343	5,436.96		242,143		153,255		384,859			(88,888)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/11/2024	04/02/2026	311	1,680,238	5,404.26		181,229		115,259		286,081			(65,971)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/11/2024	04/02/2026	307	1,715,428	5,586.44		148,441		94,406		240,153			(54,035)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/11/2024	04/09/2026	644	3,491,524	5,425.75		369,851		236,521		584,942			(133,330)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/11/2024	04/10/2026	61	330,497	5,428.66		34,940		22,362		55,250			(12,578)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/11/2024	03/22/2027	540	2,956,977	5,472.64		408,493		308,944		604,337			(99,549)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/11/2024	03/25/2027	283	1,452,383	5,124.31		271,979		205,884		389,557			(66,096)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/11/2024	03/25/2027	421	2,256,956	5,360.05		346,216		262,080		505,698			(84,136)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/11/2024	03/25/2027	302	1,707,716	5,654.5		200,435		151,726		299,759			(48,709)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/11/2024	04/01/2027	657	3,689,853	5,617.07		450,975		342,090		672,191			(108,885)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/11/2024	04/02/2027	378	1,930,291	5,104.7		368,864		279,887		527,128			(88,977)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/11/2024	04/02/2027	497	2,807,591	5,654.31		331,699		251,686		495,661			(80,012)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/11/2024	04/05/2027	294	1,503,457	5,111.54		285,753		217,014		409,132			(68,739)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/11/2024	04/08/2027	580	3,203,548	5,521.17		430,032		326,871		635,325			(103,160)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/11/2024	04/09/2027	411	2,172,433	5,280.2		360,363		273,995		521,959			(86,368)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/11/2024	04/09/2027	630	3,562,993	5,657.43		422,280		321,073		630,312			(101,208)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/10/2024	03/28/2025	333	130,265	391.55		2,540		629		3,972			(1,910)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/10/2024	03/12/2027	162	62,397	386.17		2,425		1,829		3,436			(597)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/10/2024	04/02/2025	3,000	1,184,081	394.72		19,153		4,951		28,584			(14,201)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/10/2024	04/02/2027	11,619	4,569,964	393.33		140,514		106,619		200,213			(33,895)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/10/2024	04/04/2025	5,641	2,217,901	393.18		39,593		10,401		60,550			(29,191)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/10/2024	04/02/2027	15,112	6,026,451	398.78		152,701		115,867		218,372			(36,835)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/10/2024	04/04/2025	4,371	1,726,005	394.9		27,700		7,277		41,216			(20,423)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/10/2024	04/05/2027	2,866	1,128,526	393.74		34,250		26,011		48,817			(8,239)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/10/2024	04/08/2025	3,041	1,196,275	393.43		21,161		5,734		32,255			(15,427)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/10/2024	04/05/2027	2,898	1,152,529	397.65		30,464		23,136		43,539			(7,328)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/10/2024	04/09/2025	3,187	1,253,639	393.38		22,277		6,081		33,980			(16,196)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/05/2027	2,601	1,055,371	405.72		20,675		15,701		29,606			(4,973)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/09/2025	3,050	1,208,855	396.32		17,888		4,883		25,976			(13,005)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/06/2027	2,561	1,035,555	404.28		21,444		16,290		30,706			(5,154)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/02/2026	3,182	1,261,270	396.41		28,088		17,864		41,381			(10,225)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/07/2027	2,997	1,216,025	405.78		23,797		18,083		34,073			(5,714)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/09/2026	3,477	1,385,520	398.43		28,362		18,137		41,660			(10,224)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/08/2027	4,303	1,689,319	392.58		53,432		40,614		76,042			(12,818)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/08/2027	5,738	2,283,023	397.9		59,892		45,525		85,570			(14,368)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/08/2027	3,022	1,230,508	407.17		22,840		17,361		32,688			(5,479)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/09/2027	2,966	1,166,689	393.39		35,899		27,295		51,123			(8,604)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/09/2027	3,449	1,373,254	398.19		35,669		27,120		50,965			(8,549)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/09/2027	3,201	1,302,321	406.8		24,537		18,656		35,117			(5,881)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2024	04/04/2025	6,981	1,979,319	283.51		25,971		6,823		10,925			(19,148)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2024	04/08/2025	5,323	1,509,381	283.56		19,855		5,380		8,486			(14,475)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2024	04/08/2025	7,909	2,255,602	285.19		24,914		6,750		8,496			(18,163)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2024	04/09/2025	4,182	1,186,984	283.81		15,224		4,156		6,341			(11,068)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2024	04/09/2025	6,469	1,846,297	285.41		19,989		5,457		6,634			(14,532)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2024	04/10/2025	4,106	1,155,822	281.5		18,764		5,160		10,275			(13,604)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/12/2024	11/17/2026	5,023	1,595,199	317.56		71,281		51,669		67,046			(19,612)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2024	04/10/2025	6,295	1,781,964	283.09		24,675		6,786		11,307			(17,890)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2024	04/08/2026	3,548	1,009,579	284.58		18,412		11,765		13,580			(6,647)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/12/2024	11/17/2026	6,591	2,111,311	320.33		84,365		61,154		77,294			(23,212)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2024	04/02/2026	3,811	1,089,781	285.95		17,874		11,368		12,572			(6,506)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2024	04/09/2026	5,297	1,518,064	286.61		23,835		15,242		16,475			(8,592)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/12/2024	11/18/2026	7,853	2,561,266	326.17		79,939		57,968		68,546			(21,971)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2024	04/06/2026	4,162	1,196,440	287.48		17,521		11,179		11,737			(6,343)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2024	04/10/2026	1,926	544,287	282.55		11,500		7,360		8,995			(4,140)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/12/2024	11/20/2026	5,894	1,846,188	313.21		97,611		70,840		95,170			(26,771)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/11/2024	03/12/2027	487	137,902	282.91		3,412		2,573		2,872			(839)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/12/2024	11/20/2026	12,152	3,897,351	320.73		153,352		111,293		140,006			(42,059)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/11/2024	04/05/2027	10,526	2,984,036	283.5		71,996		54,677		60,313			(17,319)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/12/2024	11/20/2026	5,745	1,854,485	322.82		66,925		48,570		59,721			(18,355)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/11/2024	04/05/2027	4,573	1,310,745	286.63		26,294		19,969		20,831			(6,325)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/12/2024	11/20/2026	5,866	1,917,266	326.85		58,131		42,188		49,440			(15,943)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/11/2024	04/05/2027	3,278	955,741	291.54		14,096		10,706		10,099			(3,391)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/12/2024	11/23/2026	3,885	1,276,603	328.62		35,856		26,053		29,802			(9,803)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/11/2024	04/06/2027	3,881	1,123,841	289.59		18,783		14,269		14,042			(4,514)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/11/2024	04/07/2027	4,215	1,235,097	293.02		16,565		12,588		11,479			(3,977)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/12/2024	11/24/2026	4,758	1,541,551	324.02		52,952		38,490		46,679			(14,462)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/11/2024	04/08/2027	13,597	3,855,288	283.55		93,000		70,690		77,752			(22,310)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/12/2024	11/27/2026	4,481	1,405,237	313.62		73,304		53,347		71,306			(19,957)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/11/2024	04/08/2027	11,327	3,247,012	286.66		65,131		49,506		51,584			(15,624)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/12/2024	11/27/2026	9,849	3,161,182	320.97		123,603		89,952		112,644			(33,651)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/11/2024	04/08/2027	3,083	900,429	292.11		12,823		9,747		9,079			(3,076)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/12/2024	11/27/2026	6,429	2,076,206	322.96		74,766		54,411		66,681			(20,355)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/11/2024	04/09/2027	9,191	2,587,242	281.49		70,221		53,391		60,646			(16,830)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/12/2024	11/30/2026	8,193	2,635,784	321.72		100,034		72,885		90,544			(27,149)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/11/2024	04/09/2027	14,736	4,188,609	284.25		96,961		73,722		80,211			(23,238)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/11/2024	04/09/2027	11,560	3,316,343	286.87		65,663		49,926		51,854			(15,737)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/11/2024	04/09/2027	4,043	1,181,739	292.32		16,615		12,633		11,709			(3,982)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/12/2024	11/21/2025	6,046	1,925,632	318.52		69,463		38,538		59,671			(30,926)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/12/2024	11/26/2025	3,942	1,263,609	320.56		41,271		23,053		34,100			(18,218)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/12/2024	11/28/2025	2,397	772,068	322.04		23,375		13,092		18,737			(10,283)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/12/2024	11/16/2026	8,608	2,788,716	323.96		95,723		69,359		84,239			(26,364)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/12/2024	04/09/2027	100,885	10,892,501	107.97		217,709		165,835		95,344			(51,874)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/12/2024	04/08/2025	17,408	1,866,676	107.23		25,990		7,082		1,392			(18,909)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/12/2024	04/08/2025	25,145	2,711,183	107.82		32,438		8,838		1,213			(23,599)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/12/2024	04/09/2025	27,010	2,893,031	107.11		41,541		11,403		2,433			(30,138)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/12/2024	04/10/2025	12,985	1,387,845	106.88		21,127		5,842		1,432			(15,284)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/12/2024	04/10/2025	21,094	2,268,673	107.55		29,194		8,073		1,347			(21,121)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/12/2024	04/11/2025	13,013	1,394,107	107.13		19,975		5,564		1,199			(14,411)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/12/2024	04/11/2025	4,818	517,674	107.45		6,846		1,907		342			(4,939)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/12/2024	04/09/2026	10,404	1,116,023	107.27		21,328		13,677		7,125			(7,651)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/12/2024	04/10/2026	10,392	1,112,330	107.04		22,145		14,212		7,620			(7,933)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/12/2024	04/10/2026	6,368	686,769	107.85		11,825		7,589		3,683			(4,236)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/12/2024	04/08/2027	57,540	6,169,471	107.22		137,867		104,987		63,502			(32,880)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/12/2024	04/08/2027	53,776	5,821,740	108.26		111,315		84,768		47,738			(26,548)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/12/2024	04/09/2027	78,111	8,354,023	106.95		194,185		147,917		91,144			(46,269)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/16/2024	04/15/2025	198,410	63,687,767	320.99		1,462,285		420,104		1,098,446			(1,042,181)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/16/2024	04/15/2026	19,173	6,154,428	320.99		196,526		126,782		185,968			(69,744)				03
APR 25	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/16/2024	04/15/2025	80,096	22,784,057	284.46		504,604		144,969		149,540			(359,635)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/16/2024	04/15/2025	176,061	65,788,703	373.67		1,329,260		381,887		680,985			(947,373)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/16/2024	04/15/2026	26,408	9,867,769	373.67		278,337		179,560		209,771			(98,777)				03
APR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/16/2024	04/15/2025	105,418,890	105,418,890	5,061.82		4,140,854		1,189,638		7,377,352			(2,951,216)				03
APR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/16/2024	04/15/2025	83,031,415	83,031,415	5,061.82		3,792,875		1,089,666		7,466,579			(2,703,209)				03
APR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/16/2024	04/15/2025	5,439,978	5,439,978	5,061.82		252,633		72,580		502,636			(180,053)				03
APR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/16/2024	04/15/2025	21,585,789	21,585,789	5,061.82		1,056,408		303,499		2,204,351			(752,910)				03
APR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/16/2024	04/15/2025	26,971,863	26,971,863	5,061.82		1,424,114		409,138		3,219,395			(1,014,977)				03
APR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/16/2024	04/15/2025	15,184,874	15,184,874	5,061.82		895,300		257,213		2,060,499			(638,087)				03
APR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/16/2024	04/15/2025	6,199,961	6,199,961	5,061.82		264,614		76,022		495,823			(188,593)				03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2024	04/15/2025	7,805	39,509,378	5,061.82		1,320,434		380,402		7,111,335			(940,032)				03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2024	04/15/2025	457	2,337,203	5,112.44		82,463		23,757		394,820			(58,706)				03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2024	04/15/2025	12,123	61,364,393	5,061.82		2,602,442		749,734		11,045,042			(1,852,708)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/17/2024	04/15/2025	607	3,070,399	5,061.82		142,728		41,118		552,644			(101,610)				03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/17/2024	04/15/2025	1,307	6,614,179	5,061.82		314,688		90,658		1,190,493			(224,030)				03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/17/2024	04/15/2025	22	113,138	5,087.13		5,167		1,489		19,734			(3,678)				03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/17/2024	04/15/2025	3,091	15,643,909	5,061.82		809,884		233,318		2,815,764			(576,566)				03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/17/2024	04/15/2025	2,938	14,871,374	5,061.82		784,844		226,105		2,676,714			(558,739)				03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/17/2024	04/15/2025	183	929,215	5,087.13		53,466		15,403		162,080			(38,063)				03
APR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/17/2024	04/15/2025	595	3,276,966	5,504.73		122,977		35,428		303,656			(87,549)				03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/17/2024	04/15/2025	1,089	5,509,791	5,061.82		345,109		99,422		991,713			(245,687)				03
APR 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/17/2024	04/15/2026	98	538,607	5,517.38		43,748		28,262		82,407			(15,487)				03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/17/2024	04/15/2025	699	3,539,579	5,061.82		102,296		29,470		637,093			(72,826)				03
APR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/17/2024	04/15/2025	925	5,150,678	5,568		166,916		48,087		422,413			(118,829)				03
APR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/17/2024	04/15/2025	2,101	11,803,878	5,618.62		338,468		97,509		871,560			(240,959)				03
APR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/17/2024	04/15/2025	120	682,467	5,707.2		15,637		4,505		41,166			(11,133)				03
APR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/17/2024	04/15/2025	169	970,457	5,732.51		20,809		5,995		54,978			(14,814)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/15/2025	7,467	2,079,736	278.53		37,558		10,820		32,072			(26,738)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/15/2025	7,697	2,157,526	280.31		32,712		9,424		24,578			(23,288)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/16/2025	6,327	1,763,768	278.75		31,194		9,048		26,319			(22,146)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/16/2025	4,787	1,337,913	279.49		22,020		6,387		17,658			(15,633)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/16/2025	1,033	292,104	282.8		3,419		992		2,050			(2,427)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/14/2026	4,532	1,288,678	284.32		20,849		13,459		17,940			(7,391)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/10/2026	4,703	1,314,330	279.49		30,097		19,369		28,876			(10,728)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/16/2026	4,438	1,237,059	278.77		29,909		19,336		29,077			(10,573)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/14/2026	4,323	1,223,512	283.01		21,832		14,093		19,418			(7,739)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/08/2027	4,589	1,314,473	286.41		23,774		18,137		21,299			(5,636)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/09/2027	4,825	1,352,323	280.28		35,318		26,953		34,512			(8,366)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/09/2027	16,989	4,812,763	283.28		105,504		80,514		99,080			(24,990)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/12/2027	6,922	1,932,059	279.1		54,064		41,294		53,532			(12,771)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/12/2027	12,006	3,387,734	282.16		79,483		60,708		75,821			(18,775)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/12/2027	4,463	1,282,305	287.31		21,959		16,772		19,407			(5,187)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/13/2027	7,820	2,242,313	286.75		39,803		30,409		35,508			(9,393)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/14/2027	6,904	1,972,891	285.78		37,210		28,437		33,729			(8,773)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/15/2027	11,632	3,239,753	278.52		93,754		71,669		93,410			(22,085)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/15/2027	12,067	3,397,736	281.58		82,536		63,094		79,369			(19,443)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/15/2027	4,119	1,183,719	287.39		20,224		15,460		17,838			(4,764)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/16/2027	9,518	2,645,294	277.94		78,995		60,404		79,281			(18,591)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/16/2027	27,308	7,687,396	281.51		187,604		143,452		180,557			(44,152)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/11/2025	9,781	2,735,195	279.64		44,113		12,357		34,633			(31,756)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/11/2025	9,869	2,775,453	281.23		38,094		10,671		26,155			(27,424)				03
APR 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/16/2024	04/15/2025	139,673	33,855,232	242.39		546,120		157,331		421,291			(388,789)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/18/2024	03/06/2025	310	1,652,730	5,325.89		78,840		15,867		193,317			(62,973)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/18/2024	03/13/2025	280	1,484,813	5,304.61		75,816		16,563		182,061			(59,253)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/18/2024	03/14/2025	71	380,293	5,353.98		17,493		3,864		43,053			(13,630)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/18/2024	02/24/2026	262	1,437,732	5,483.34		112,405		69,982		217,732			(42,423)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/18/2024	03/03/2026	264	1,461,579	5,533.35		107,846		67,562		210,794			(40,284)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/18/2024	03/10/2026	277	1,525,702	5,498.42		119,255		75,164		230,340			(44,092)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/18/2024	03/17/2026	172	958,107	5,584.35		67,269		42,649		132,293			(24,620)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/18/2024	02/16/2027	341	1,820,232	5,331.2		246,762		185,910		409,345			(60,852)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/18/2024	02/19/2027	286	1,516,836	5,298.99		212,203		160,025		350,442			(52,178)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/18/2024	02/25/2027	286	1,572,351	5,495.04		183,052		138,302		310,684			(44,750)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/18/2024	02/26/2027	279	1,427,297	5,117.96		236,605		178,818		380,164			(57,786)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/18/2024	03/02/2027	304	1,690,234	5,559.25		185,404		140,296		317,355			(45,108)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/18/2024	03/05/2027	307	1,735,789	5,651.09		173,816		131,648		301,441			(42,167)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/18/2024	03/11/2027	252	1,386,916	5,511.07		160,879		122,072		272,708			(38,806)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/18/2024	03/12/2027	272	1,469,351	5,406		188,795		143,298		315,165			(45,497)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/18/2024	03/17/2027	411	2,231,510	5,427.88		281,893		214,281		471,671			(67,612)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/18/2024	02/25/2025	290	1,501,279	5,176.11		95,232		16,951		219,397			(78,281)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/10/2026	2,800	1,052,145	375.77		26,040		16,828		19,530			(9,212)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/13/2026	4,236	1,619,850	382.38		29,654		19,207		19,383			(10,447)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/15/2026	2,791	1,044,065	374.04		27,997		18,161		21,701			(9,836)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/10/2025	3,061	1,148,118	375.05		20,082		5,632		9,633			(14,450)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/16/2026	2,572	969,534	376.89		22,921		14,879		16,871			(8,041)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/17/2026	809	301,902	373.29		8,371		5,438		6,578			(2,933)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/10/2025	2,420	913,196	377.31		13,796		3,869		5,520			(9,927)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/09/2027	5,987	2,245,866	375.12		74,479		56,995		57,149			(17,484)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/11/2025	5,283	1,981,894	375.12		34,606		9,776		16,567			(24,830)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/09/2027	6,174	2,343,745	379.6		66,682		51,028		48,057			(15,654)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/11/2025	5,037	1,901,400	377.5		28,458		8,039		11,253			(20,419)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/12/2027	3,540	1,327,941	375.15		44,070		33,753		33,806			(10,317)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/15/2025	3,299	1,234,664	374.22		22,930		6,661		11,906			(16,269)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/12/2027	4,208	1,598,639	379.92		45,066		34,516		32,335			(10,550)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/15/2025	4,438	1,668,756	376.05		27,646		8,031		12,562			(19,615)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/12/2027	2,818	1,092,004	387.52		23,417		17,935		14,877			(5,482)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/16/2025	2,710	1,007,419	371.74		21,788		6,373		13,250			(15,416)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/13/2027	2,926	1,133,572	387.35		24,495		18,766		15,601			(5,729)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/17/2025	2,789	1,035,358	371.18		23,180		6,825		14,572			(16,355)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/15/2027	4,346	1,623,900	373.69		56,623		43,404		44,290			(13,219)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/17/2025	4,759	1,780,668	374.17		33,265		9,795		17,453			(23,471)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/15/2027	4,463	1,688,753	378.41		50,206		38,485		36,854			(11,721)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/15/2027	4,837	1,870,791	386.75		41,358		31,703		26,638			(9,655)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/16/2027	11,884	4,414,776	371.49		165,544		126,932		133,048			(38,612)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2024	04/16/2027	10,481	3,959,242	377.76		120,425		92,337		89,223			(28,088)				03
APR 25 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/17/2024	04/15/2025	59,514	6,316,187	106.13		94,627		27,489		12,322			(67,137)				03
APR 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/17/2024	04/15/2026	3,356	356,127	106.13		7,181		4,658		3,196			(2,523)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/18/2024	04/10/2025	3,654	1,431,606	391.77		19,595		5,511		43,643			(14,084)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/18/2024	04/09/2027	4,675	1,824,979	390.41		51,104		39,143		88,282			(11,960)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2024	04/11/2025	3,739	1,455,636	389.35		23,365		6,619		52,210			(16,746)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2024	04/09/2027	7,168	2,837,671	395.87		64,989		49,779		114,237			(15,210)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2024	04/11/2025	3,796	1,488,033	392.02		20,070		5,685		44,628			(14,384)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2024	04/12/2027	4,172	1,622,619	388.94		47,950		36,759		82,399			(11,191)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2024	04/15/2025	5,409	2,109,079	389.89		32,929		9,593		73,335			(23,336)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2024	04/12/2027	3,519	1,387,328	394.2		33,873		25,967		59,216			(7,906)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2024	04/16/2025	3,196	1,236,108	386.72		23,543		6,905		52,134			(16,638)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2024	04/12/2027	2,987	1,202,589	402.64		21,236		16,280		38,035			(4,956)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2024	04/17/2025	4,541	1,758,635	387.31		32,363		9,556		71,708			(22,807)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2024	04/13/2027	3,550	1,434,033	403.97		24,032		18,428		43,180			(5,604)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2024	04/10/2026	3,200	1,263,084	394.71		23,588		15,265		44,922			(8,323)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2024	04/14/2027	3,571	1,430,689	400.65		27,359		20,985		48,723			(6,374)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2024	04/15/2026	3,302	1,290,455	390.79		28,933		18,794		54,324			(10,138)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2024	04/15/2027	3,527	1,367,011	387.6		42,403		32,533		72,478			(9,869)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2024	04/17/2026	1,752	677,447	386.58		18,265		11,882		33,705			(6,383)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2024	04/15/2027	6,751	2,686,830	398		56,950		43,695		100,627			(13,255)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2024	04/16/2027	11,674	4,498,692	385.35		150,925		115,830		255,903			(35,096)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2024	04/16/2027	13,128	5,126,853	390.54		143,340		110,008		247,416			(33,332)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	04/18/2024	04/16/2027	5,444	2,180,206	400.45		42,071		32,288		74,838			(9,783)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/19/2027	24,801	9,577,890	386.19		209,320		159,510		137,113			(49,810)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/05/2027	30,011	11,437,075	381.09		298,914		226,832		212,081			(72,083)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/05/2027	12,733	4,917,716	386.23		106,317		80,679		69,321			(25,638)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/08/2027	18,657	7,060,003	378.41		203,362		154,462		150,350			(48,900)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/12/2025	10,821	4,075,681	376.65		58,974		12,820		21,075			(46,153)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/09/2027	22,671	8,598,828	379.28		240,317		182,586		175,428			(57,731)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/20/2025	7,290	2,749,028	377.09		39,221		9,270		14,303			(29,950)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/09/2027	12,549	4,869,676	388.06		98,633		74,939		62,271			(23,695)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/06/2026	11,703	4,430,695	378.6		91,867		57,872		65,171			(33,995)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/11/2027	18,865	7,268,573	385.29		163,373		124,201		108,462			(39,172)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/09/2026	15,585	5,953,406	381.99		105,200		66,442		69,057			(38,758)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/12/2027	13,387	5,004,995	373.86		169,082		128,580		133,105			(40,503)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/12/2026	15,854	6,040,103	380.98		112,406		71,174		75,778			(41,232)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/12/2027	28,163	10,729,685	380.98		282,479		214,813		201,159			(67,666)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/12/2027	17,995	6,911,976	384.1		162,497		123,572		110,054			(38,925)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/16/2026	11,666	4,412,880	378.26		93,797		59,590		67,416			(34,207)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/15/2027	12,417	4,680,099	376.9		142,675		108,596		107,848			(34,080)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/19/2026	13,131	5,008,449	381.42		91,786		58,457		61,586			(33,329)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/15/2027	16,499	6,390,641	387.34		133,475		101,593		85,579			(31,882)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/20/2026	6,716	2,554,862	380.4		49,230		31,380		33,837			(17,850)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/16/2027	16,088	6,048,030	375.93		190,645		145,150		146,151			(45,495)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/05/2027	18,592	6,947,321	373.67		235,562		178,757		185,730			(56,805)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/18/2027	19,403	7,432,015	383.03		182,390		138,948		125,859			(43,443)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/19/2027	13,632	5,099,858	374.1		171,359		130,582		134,607			(40,777)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/22/2024	03/19/2027	28,163	10,738,799	381.31		280,503		213,754		198,993			(66,748)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2024	04/15/2026	13,430	1,425,349	106.13		28,244		18,372		12,790			(9,872)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2024	04/15/2026	17,657	1,885,980	106.81		33,055		21,502		13,950			(11,553)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2024	04/16/2026	12,380	1,312,025	105.98		26,704		17,383		12,289			(9,320)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2024	04/17/2026	12,793	1,351,685	105.66		29,116		18,968		13,836			(10,148)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2024	04/17/2026	10,458	1,111,727	106.3		21,387		13,933		9,541			(7,455)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2024	02/26/2027	920	98,314	106.83		1,991		1,507		1,064			(483)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2024	04/12/2027	25,535	2,721,467	106.58		58,117		44,594		32,167			(13,523)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2024	04/12/2027	37,379	4,023,083	107.63		73,188		56,158		38,045			(17,030)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2024	04/15/2027	31,222	3,313,289	106.12		75,807		58,217		43,129			(17,591)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2024	04/15/2027	45,777	4,905,488	107.16		96,041		73,755		51,435			(22,286)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2024	04/16/2027	143,781	15,157,353	105.42		384,038		295,006		227,153			(89,032)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2024	04/16/2027	192,883	20,528,555	106.43		448,839		344,784		250,958			(104,055)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2024	03/21/2025	1,300	139,676	107.45		1,368		326		54			(1,041)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2024	04/11/2025	26,169	2,789,317	106.59		35,825		10,178		3,666			(25,647)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2024	04/15/2025	23,142	2,456,025	106.13		35,684		10,425		4,791			(25,260)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2024	04/15/2025	22,044	2,354,732	106.82		28,657		8,372		2,777			(20,285)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2024	04/16/2025	12,380	1,307,003	105.57		21,814		6,416		3,762			(15,398)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2024	04/16/2025	9,856	1,046,069	106.13		15,218		4,476		2,068			(10,742)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2024	04/17/2025	43,695	4,599,816	105.27		82,541		24,439		16,169			(58,101)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2024	04/17/2025	34,402	3,640,735	105.83		57,107		16,909		8,934			(40,198)				03
MAR 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2024	03/20/2026	6,015	2,126,886	353.59		36,521		23,279		47,773			(13,242)				03
MAR 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2024	03/27/2026	4,949	1,749,242	353.44		30,474		19,535		39,884			(10,939)				03
APR 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2024	04/02/2026	12,361	4,343,387	351.38		84,073		54,149		112,981			(29,924)				03
APR 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2024	04/10/2026	3,372	1,187,359	352.12		22,348		14,483		29,681			(7,866)				03
APR 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2024	04/15/2026	5,788	2,004,698	346.38		49,549		32,231		69,867			(17,318)				03
APR 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2024	04/16/2026	3,876	1,342,833	346.44		33,123		21,562		46,656			(11,561)				03
APR 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2024	04/21/2026	11,088	3,838,458	346.17		96,191		62,848		135,593			(33,343)				03
MAR 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2024	03/28/2025	2,714	950,984	350.42		11,488		2,923		17,718			(8,565)				03
APR 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2024	04/11/2025	3,044	1,057,734	347.46		16,124		4,581		27,180			(11,543)				03
APR 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2024	04/21/2025	2,449	833,100	340.12		19,996		6,076		37,704			(13,920)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/10/2025	9,619	3,607,531	375.05		67,235		19,018		30,268			(48,217)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/11/2025	2,794	1,047,745	375.04		19,584		5,579		8,855			(14,004)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/11/2025	4,636	1,738,984	375.14		32,310		9,205		14,496			(23,105)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/11/2025	2,521	945,693	375.12		17,597		5,013		7,905			(12,584)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/11/2025	2,533	950,021	375.12		17,677		5,036		7,941			(12,641)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/11/2025	2,660	997,958	375.11		18,570		5,291		8,353			(13,279)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/11/2025	22,464	8,426,789	375.13		156,572		44,607		70,342			(111,964)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/14/2025	4,094	1,533,411	374.55		29,682		8,636		14,085			(21,045)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/03/2025	2,618	984,304	376.01		17,068		4,578		6,869			(12,490)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/03/2025	2,517	944,702	375.4		17,037		4,570		7,215			(12,467)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/03/2025	7,538	2,834,481	376.05		49,069		13,161		19,661			(35,908)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/04/2025	4,069	1,528,005	375.48		27,469		7,426		11,612			(20,043)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/04/2025	6,877	2,582,132	375.49		46,418		12,549		19,595			(33,869)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/04/2025	2,578	968,300	375.54		17,353		4,691		7,295			(12,661)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/04/2025	2,564	962,918	375.55		17,230		4,658		7,243			(12,572)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/04/2025	32,725	12,292,966	375.65		218,600		59,098		91,129			(159,502)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/07/2025	2,876	1,079,877	375.45		19,558		5,411		8,409			(14,147)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/07/2025	2,605	977,994	375.49		17,659		4,886		7,572			(12,774)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/08/2025	2,448	920,032	375.87		16,253		4,530		6,788			(11,723)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/08/2025	5,034	1,890,108	375.49		34,179		9,527		14,729			(24,652)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/09/2025	2,490	937,651	376.55		15,887		4,461		6,306			(11,426)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/09/2025	2,370	891,116	376.06		15,568		4,372		6,440			(11,197)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/09/2025	13,105	4,934,969	376.56		83,481		23,442		33,142			(60,040)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/10/2025	3,546	1,329,686	375.02		24,855		7,030		11,203			(17,825)				03
MAR 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	03/20/2026	8,632	1,643,612	190.41		34,010		34,010		32,203							03
MAR 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	03/27/2026	6,576	1,251,320	190.29		26,303		26,303		25,076							03
APR 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/02/2026	15,521	2,945,721	189.79		65,188		65,188		63,038							03
APR 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/10/2026	12,107	2,283,721	188.63		56,176		56,176		56,216							03
APR 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/15/2026	6,494	1,202,854	185.22		39,420		39,420		42,443							03
APR 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/22/2026	16,210	3,019,392	186.27		91,261		91,261		96,371							03
APR 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/03/2025	4,262	803,711	188.56		12,915		3,464		10,000			(9,451)				03
APR 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/21/2025	7,211	1,333,085	184.86		32,595		9,932		36,368			(22,663)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/09/2025	426	2,212,235	5,193.65		77,054		21,637		333,065			(55,417)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/10/2025	502	2,585,145	5,147.23		99,956		28,273		414,807			(71,683)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/10/2025	727	3,751,061	5,160.14		177,894		50,319		591,619			(127,576)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/11/2025	759	3,881,846	5,111.93		112,706		32,110		653,003			(80,596)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/11/2025	1,016	5,207,720	5,123.49		247,188		70,424		863,058			(176,764)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/11/2025	633	3,257,552	5,144.18		150,004		42,736		525,440			(107,268)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/11/2025	499	2,576,302	5,165		103,935		29,611		404,190			(74,324)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/14/2025	734	3,748,644	5,107.98		185,657		54,019		636,149			(131,638)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/14/2025	531	2,738,510	5,158.24		136,351		39,673		435,290			(96,678)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/15/2025	397	1,998,538	5,033.34		84,594		24,782		372,392			(59,811)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/16/2025	536	2,705,263	5,047.98		85,306		25,161		495,734			(60,146)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/17/2025	564	2,801,326	4,968.3		79,766		23,684		564,275			(56,082)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/17/2025	617	3,064,151	4,969.43		161,093		47,832		616,417			(113,261)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/17/2025	1,287	6,396,382	4,968.99		360,819		107,134		1,287,414			(253,685)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/17/2025	618	3,101,269	5,017.26		154,691		45,931		590,040			(108,760)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/17/2025	866	4,356,348	5,028.16		224,447		66,643		818,142			(157,804)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/17/2025	729	3,636,327	4,991.39		169,629		50,366		713,193			(119,263)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/17/2025	606	3,043,639	5,018.78		169,569		50,348		578,032			(119,221)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/22/2025	893	4,430,103	4,960.81		235,972		72,356		904,270			(163,616)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/21/2026	185	961,945	5,205.33		115,725		75,716		201,553			(40,010)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/04/2025	496	2,552,697	5,148.02		74,181		20,055		406,222			(54,126)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/04/2025	522	2,692,032	5,160.51		122,945		33,238		421,249			(89,707)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/04/2025	733	3,799,622	5,186.56		127,830		34,559		573,722			(93,271)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/04/2025	632	3,261,863	5,161.91		153,074		41,383		509,448			(111,691)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/07/2025	625	3,240,202	5,184.24		150,665		41,683		492,926			(108,982)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/08/2025	525	2,727,507	5,191		108,212		30,163		411,614			(78,050)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2024	04/20/2027	6,474	1,862,745	287.72		39,363		30,326		27,451			(9,036)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2024	04/21/2027	7,122	2,046,751	287.39		44,156		34,028		30,992			(10,127)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2024	04/22/2027	6,864	1,932,087	281.48		58,276		44,922		45,608			(13,354)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2024	04/22/2027	14,698	4,181,827	284.52		106,559		82,141		79,100			(24,418)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2024	04/22/2027	5,545	1,607,037	289.82		29,943		23,081		19,977			(6,861)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2024	04/23/2027	15,665	4,414,919	281.84		130,643		100,734		101,642			(29,909)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2024	04/23/2027	20,068	5,733,089	285.68		136,665		105,377		99,354			(31,288)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2024	04/11/2025	799	224,841	281.48		4,313		1,232		2,016			(3,081)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/24/2024	04/17/2025	14,928	4,157,194	278.48		104,646		31,159		64,908			(73,488)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/24/2024	04/17/2025	19,418	5,445,311	280.42		115,734		34,460		61,235			(81,274)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/24/2024	04/17/2025	6,117	1,730,577	282.89		29,242		8,707		11,979			(20,535)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/24/2024	04/22/2025	10,727	3,030,008	282.47		53,634		16,491		23,526			(37,143)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/24/2024	04/23/2025	10,126	2,862,490	282.7		49,615		15,351		21,322			(34,265)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/24/2024	04/23/2025	1,404	402,332	286.59		4,717		1,459		1,226			(3,258)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/24/2024	04/17/2026	7,304	2,079,484	284.72		43,018		28,102		27,888			(14,916)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/24/2024	04/17/2026	8,199	2,284,588	278.63		70,760		46,225		54,388			(24,536)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/24/2024	04/21/2026	7,041	2,009,725	285.45		39,568		25,924		25,129			(13,644)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/24/2024	04/17/2026	8,899	2,499,685	280.89		67,011		43,775		48,668			(23,235)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/24/2024	04/23/2026	5,408	1,530,324	282.96		35,857		23,526		24,642			(12,330)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/24/2024	04/09/2027	968	274,475	283.51		7,367		5,659		5,555			(1,709)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/24/2024	04/16/2027	25,523	7,110,317	278.58		249,874		192,300		204,267			(57,575)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/24/2024	04/16/2027	35,420	9,972,504	281.55		298,945		230,064		233,564			(68,881)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/24/2024	04/19/2027	12,258	3,440,550	280.68		108,237		83,367		85,799			(24,871)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/24/2024	04/19/2027	17,224	4,888,058	283.8		129,521		99,760		97,411			(29,761)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/25/2024	12/09/2025	6,326	2,053,853	324.65		58,076		33,722		41,442			(24,354)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/25/2024	12/15/2025	7,012	2,265,272	323.05		69,981		40,930		52,149			(29,051)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/25/2024	12/18/2025	8,080	2,629,940	325.49		71,588		42,019		50,357			(29,569)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/25/2024	12/19/2025	2,692	887,126	329.56		19,301		11,342		12,115			(7,959)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/25/2024	12/01/2026	5,838	1,891,402	324		68,534		50,640		57,630			(17,894)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/25/2024	12/03/2026	5,348	1,748,009	326.87		56,151		41,521		45,518			(14,630)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/25/2024	12/04/2026	10,058	3,216,425	319.79		138,598		102,525		122,169			(36,074)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/25/2024	12/04/2026	5,931	1,924,447	324.5		68,379		50,581		57,183			(17,797)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/25/2024	12/04/2026	8,085	2,689,575	332.65		66,704		49,342		49,791			(17,361)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/25/2024	12/07/2026	6,979	2,236,745	320.49		93,869		69,515		82,177			(24,355)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/25/2024	12/08/2026	8,610	2,812,147	326.6		91,614		67,870		74,670			(23,745)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/25/2024	12/10/2026	10,181	3,371,307	331.14		89,999		66,722		68,876			(23,277)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	04/25/2024	12/11/2026	5,893	1,883,023	319.51		82,273		61,016		72,807			(21,257)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2024	12/11/2026	9,786	3,184,837	325.45		109,113		80,922		90,326			(28,191)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2024	12/14/2026	10,023	3,285,321	327.77		102,037		75,756		82,070			(26,281)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2024	12/15/2026	6,845	2,231,904	326.06		74,680		55,465		61,411			(19,214)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2024	12/15/2026	8,057	2,698,655	334.96		60,586		44,998		43,781			(15,588)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2024	12/17/2026	9,805	3,258,118	332.3		82,850		61,578		62,502			(21,272)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2024	12/18/2026	6,107	1,956,448	320.34		82,939		61,666		72,865			(21,273)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2024	12/18/2026	10,674	3,497,499	327.68		109,297		81,263		88,097			(28,034)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/26/2024	04/24/2026	5,035	1,880,389	373.5		56,135		37,061		40,724			(19,073)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/26/2024	03/22/2027	872	326,626	374.46		11,714		8,986		8,492			(2,729)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/26/2024	04/16/2027	5,599	2,084,545	372.32		80,903		62,492		60,532			(18,411)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/26/2024	04/16/2027	5,880	2,212,430	376.24		75,504		58,322		53,613			(17,182)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/26/2024	04/19/2027	5,919	2,191,709	370.29		90,855		70,237		69,746			(20,618)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/26/2024	04/17/2025	6,951	2,579,856	371.15		64,227		19,341		36,433			(44,886)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/26/2024	04/20/2027	7,717	2,904,837	376.4		98,783		76,386		70,034			(22,397)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/26/2024	04/17/2025	6,177	2,307,188	373.5		50,097		15,086		24,622			(35,011)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/26/2024	04/22/2027	5,565	2,066,021	371.26		83,084		64,281		63,066			(18,803)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/26/2024	04/22/2025	5,849	2,179,706	372.67		50,008		15,549		26,290			(34,459)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/26/2024	04/22/2027	6,886	2,594,790	376.82		87,039		67,341		61,383			(19,698)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/26/2024	04/23/2025	8,131	3,040,705	373.97		64,722		20,248		31,458			(44,474)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/26/2024	04/23/2027	11,697	4,350,859	371.95		171,250		132,530		128,859			(38,720)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/26/2024	04/25/2025	5,701	2,123,336	372.44		49,543		15,689		26,605			(33,854)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/26/2024	04/23/2027	22,965	8,678,839	377.91		280,866		217,362		195,001			(63,505)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/26/2024	04/17/2026	5,572	2,078,542	373.02		63,077		41,436		46,028			(21,642)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/26/2024	04/21/2026	5,952	2,235,117	375.53		61,126		40,270		42,638			(20,856)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	04/17/2025	5,161	1,987,894	385.2		46,881		14,118		91,245			(32,764)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	04/24/2026	1,149	446,388	388.62		12,146		8,019		20,573			(4,127)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	04/17/2025	4,404	1,707,811	387.76		34,715		10,454		67,817			(24,261)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	03/04/2027	598	232,469	388.88		7,317		5,583		11,712			(1,734)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	04/17/2025	380	148,690	391.68		2,376		715		4,599			(1,660)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	04/16/2027	3,609	1,391,363	385.56		49,880		38,529		78,635			(11,351)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	04/22/2025	2,695	1,041,545	386.43		23,031		7,161		44,781			(15,870)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	04/16/2027	8,054	3,147,923	390.84		94,100		72,686		150,434			(21,414)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	04/23/2025	3,655	1,413,229	386.63		30,929		9,676		60,111			(21,253)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	04/19/2027	3,738	1,437,324	384.49		53,456		41,325		84,006			(12,131)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	04/23/2025	2,989	1,165,093	389.8		21,126		6,609		41,023			(14,517)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	04/19/2027	6,659	2,594,363	389.63		81,006		62,623		129,076			(18,383)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	04/24/2025	1,306	507,666	388.73		9,834		3,095		19,107			(6,738)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	04/19/2027	2,284	910,774	398.85		20,370		15,747		33,159			(4,623)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	04/17/2026	2,645	1,018,074	384.86		32,224		21,168		54,045			(11,056)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	04/20/2027	2,406	951,656	395.49		24,120		18,651		38,975			(5,469)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	04/21/2026	2,535	994,859	392.42		22,941		15,113		39,266			(7,827)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	04/21/2027	2,674	1,059,117	396.09		26,273		20,322		42,505			(5,951)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	04/22/2027	3,092	1,192,159	385.53		42,866		33,165		67,517			(9,701)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	04/22/2027	4,664	1,822,279	390.71		54,858		42,443		87,595			(12,415)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	04/22/2027	3,740	1,493,858	399.39		32,794		25,372		53,406			(7,422)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	04/23/2027	8,106	3,134,563	386.72		108,316		83,826		171,136			(24,491)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	04/23/2027	16,122	6,320,701	392.05		181,571		140,517		290,848			(41,054)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/25/2024	04/23/2027	2,604	1,047,748	402.35		20,558		15,910		33,666			(4,648)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2024	04/22/2026	14,497	1,529,464	105.5		37,360		24,630		16,456			(12,729)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2024	04/24/2026	9,080	965,601	106.34		20,458		13,507		8,286			(6,951)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2024	03/04/2027	2,311	245,727	106.34		5,844		4,459		2,966			(1,385)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2024	04/19/2027	43,080	4,519,918	104.92		132,987		102,807		74,812			(30,180)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2024	04/19/2027	54,378	5,761,399	105.95		146,767		113,460		77,842			(33,307)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2024	04/22/2027	42,931	4,516,343	105.2		127,934		98,981		70,904			(28,953)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2024	04/22/2027	32,494	3,451,558	106.22		84,648		65,491		44,230			(19,157)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2024	04/23/2027	69,353	7,332,051	105.72		193,149		149,478		103,969			(43,672)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2024	04/23/2027	103,849	11,085,869	106.75		251,834		194,893		127,483			(56,940)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2024	04/17/2025	15,032	1,577,136	104.92		34,814		10,484		6,850			(24,330)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2024	04/17/2025	13,786	1,455,115	105.55		27,862		8,390		4,288			(19,471)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2024	04/22/2025	9,695	1,019,980	105.21		21,202		6,592		3,893			(14,610)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2024	04/22/2025	12,548	1,327,315	105.78		24,230		7,534		3,559			(16,696)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2024	04/23/2025	12,700	1,342,939	105.74		24,766		7,748		3,734			(17,018)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2024	04/23/2025	10,791	1,147,141	106.31		18,484		5,783		2,192			(12,701)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2024	04/24/2025	9,394	994,726	105.89		17,736		5,583		2,539			(12,153)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2024	04/24/2025	1,936	205,858	106.32		3,315		1,043		396			(2,271)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2024	04/17/2026	9,925	1,041,351	104.92		27,939		18,354		12,960			(9,586)				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2024	03/07/2025	3,857	1,178,148	305.45		22,371		4,706		13,900			(17,665)				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2024	03/13/2025	4,835	1,475,679	305.19		28,867		6,506		18,706			(22,360)				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2024	03/14/2025	3,507	1,065,426	303.76		23,325		5,314		16,891			(18,010)				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2024	03/17/2025	4,803	1,458,947	303.77		32,035		7,532		23,325			(24,503)				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2024	03/21/2025	5,684	1,740,818	306.29		31,657		7,743		19,153			(23,915)				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2024	03/21/2025	8,925	2,738,688	306.85		47,571		11,635		27,423			(35,936)				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2024	03/24/2025	7,887	2,420,259	306.87		42,195		10,613		24,564			(31,582)				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2024	03/27/2025	7,640	2,353,813	308.1		37,358		9,652		19,658			(27,707)				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2024	03/28/2025	7,632	2,353,759	308.39		36,559		9,528		18,791			(27,032)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/30/2027	6,626	1,860,471	280.8		54,661		42,498		46,229			(12,164)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/30/2027	21,618	6,135,063	283.79		152,409		118,494		123,108			(33,915)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/30/2027	4,113	1,187,345	288.66		22,088		17,173		16,347			(4,915)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/30/2027	3,967	1,155,791	291.38		18,127		14,094		12,692			(4,034)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/25/2025	17,874	5,027,875	281.3		88,832		28,367		49,621			(60,466)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/25/2025	9,839	2,787,934	283.36		40,241		12,850		18,311			(27,391)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/29/2025	6,253	1,761,811	281.75		29,952		9,791		16,259			(20,162)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/29/2025	8,836	2,503,285	283.31		36,492		11,928		17,002			(24,564)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/30/2025	6,406	1,804,841	281.74		30,749		10,108		16,758			(20,641)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/24/2026	5,804	1,635,753	281.85		38,072		25,240		29,317			(12,831)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/24/2026	8,261	2,347,092	284.11		46,676		30,945		33,779			(15,731)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/30/2026	4,795	1,346,340	280.78		33,805		22,506		26,778			(11,299)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/24/2026	5,379	1,543,823	286.99		24,853		16,477		16,455			(8,376)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/30/2026	3,056	865,622	283.27		18,335		12,206		13,628			(6,128)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/28/2026	5,120	1,461,015	285.34		26,625		17,701		18,652			(8,924)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	03/04/2027	529	149,388	282.61		3,880		2,969		3,167			(911)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/23/2027	27,898	7,872,328	282.18		213,701		165,840		176,897			(47,861)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/23/2027	31,992	9,122,887	285.16		208,589		161,873		164,512			(46,716)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/26/2027	6,324	1,776,884	280.96		51,670		40,130		43,594			(11,540)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/26/2027	7,943	2,256,371	284.07		55,045		42,751		44,255			(12,294)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/26/2027	4,255	1,230,634	289.22		22,084		17,151		16,136			(4,932)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/27/2027	5,179	1,493,316	288.36		28,275		21,966		21,018			(6,309)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/29/2027	20,636	5,813,235	281.71		162,402		126,230		135,473			(36,172)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/29/2027	17,411	4,960,722	284.92		115,434		89,724		91,445			(25,711)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/29/2027	4,155	1,204,817	289.94		20,694		16,085		14,921			(4,609)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/02/2024	04/13/2027	411	2,156,082	5,250.54		313,092		242,997		530,981			(70,095)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/02/2024	04/16/2027	452	2,234,226	4,946.37		424,941		330,070		687,222			(94,871)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/02/2024	04/16/2027	677	3,655,372	5,402.48		461,854		358,742		801,436			(103,112)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/02/2024	04/16/2027	724	3,940,356	5,438.8		480,634		373,330		839,335			(107,304)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/02/2024	04/19/2027	781	4,145,475	5,305.19		574,985		446,974		982,163			(128,012)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/02/2024	04/22/2027	456	2,405,414	5,280.01		342,894		266,766		581,663			(76,128)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/02/2024	04/23/2027	450	2,242,965	4,983.26		415,258		323,149		673,992			(92,109)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/02/2024	04/23/2027	1,008	5,529,989	5,485.23		649,013		505,055		1,139,303			(143,959)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/02/2024	04/26/2027	539	2,900,663	5,385.36		375,537		292,469		648,163			(83,068)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/02/2024	04/29/2027	662	3,646,856	5,511.01		419,742		327,152		738,380			(92,590)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/02/2024	04/30/2027	594	2,943,913	4,953.33		561,832		438,012		905,755			(123,820)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/02/2024	04/30/2027	500	2,709,499	5,419.54		341,261		266,052		590,531			(75,209)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/02/2024	04/30/2027	411	2,250,470	5,471.47		269,548		210,143		470,670			(59,405)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	05/02/2024	04/11/2025	493	2,620,801	5,316.35		126,358		37,164		330,736			(89,194)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	05/02/2024	04/16/2025	470	2,438,250	5,188.98		154,979		47,168		372,808			(107,812)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	05/02/2024	04/17/2025	754	3,872,270	5,135.16		273,358		83,745		636,530			(189,612)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	05/02/2024	04/23/2025	593	3,079,212	5,188.75		198,464		63,148		475,195			(135,316)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	05/02/2024	04/25/2025	658	3,411,767	5,188.21		222,019		71,498		528,061			(150,521)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	05/02/2024	04/29/2025	534	2,820,499	5,277.88		155,008		51,092		387,702			(103,916)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	05/02/2024	05/01/2025	435	2,249,401	5,170.8		153,432		51,144		358,914			(102,288)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	05/02/2024	04/15/2026	445	2,400,144	5,397.1		208,698		138,053		416,213			(70,645)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	05/02/2024	04/22/2026	518	2,699,123	5,211.87		298,708		198,582		562,521			(100,126)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	05/02/2024	04/24/2026	500	2,633,063	5,268.55		273,264		181,922		521,111			(91,342)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	05/02/2024	05/01/2026	466	2,423,931	5,198.11		275,981		184,622		514,521			(91,359)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	05/02/2024	04/09/2027	514	2,815,416	5,476.93		328,735		254,862		579,274			(73,873)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2024	04/23/2027	16,678	1,762,815	105.7		43,845		34,120		25,096			(9,725)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2024	04/23/2027	74,531	7,956,181	106.75		169,558		131,948		91,493			(37,610)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2024	04/26/2027	20,141	2,130,311	105.77		52,487		40,877		29,970			(11,610)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2024	04/26/2027	41,119	4,391,872	106.81		92,846		72,308		50,000			(20,537)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2024	04/28/2027	49,420	5,227,128	105.77		128,837		100,391		73,627			(28,446)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2024	04/28/2027	35,251	3,764,785	106.8		79,773		62,159		43,014			(17,613)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2024	04/30/2027	26,093	2,753,370	105.52		70,374		54,864		40,787			(15,509)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2024	04/30/2027	48,528	5,169,177	106.52		114,234		89,059		62,648			(25,176)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2024	04/25/2025	4,728	1,826,645	386.37		38,495		12,397		78,889			(26,099)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2024	04/23/2027	2,750	1,060,280	385.6		37,057		28,837		59,930			(8,220)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2024	04/25/2025	3,270	1,270,347	388.54		23,510		7,571		48,398			(15,939)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2024	04/23/2027	9,677	3,784,556	391.07		109,363		85,105		179,843			(24,258)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2024	04/28/2025	2,801	1,083,206	386.76		22,398		7,340		45,850			(15,057)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2024	04/26/2027	3,011	1,164,068	386.6		39,364		30,656		63,845			(8,707)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2024	04/28/2025	4,041	1,573,426	389.35		27,833		9,122		57,206			(18,712)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2024	04/26/2027	3,969	1,555,570	391.93		43,650		33,995		71,941			(9,655)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2024	04/30/2025	2,791	1,080,215	387.06		22,002		7,293		45,004			(14,709)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2024	04/26/2027	3,521	1,408,130	399.87		29,453		22,938		49,580			(6,515)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2024	04/30/2025	1,251	492,695	393.91		6,535		2,166		13,264			(4,369)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2024	04/27/2027	3,303	1,327,040	401.74		25,844		20,133		43,693			(5,711)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2024	04/24/2026	2,429	949,715	391.04		22,423		14,928		39,730			(7,495)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2024	04/28/2027	6,685	2,584,662	386.65		87,316		68,037		141,597			(19,279)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2024	04/24/2025	37,256	3,939,817	105.75		64,974		20,799		10,996			(44,175)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2024	04/28/2026	2,682	1,056,332	393.82		22,105		14,757		39,453			(7,348)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2024	04/28/2027	7,027	2,753,913	391.9		77,429		60,334		127,558			(17,096)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2024	04/30/2026	1,183	456,598	385.93		13,454		8,994		23,381			(4,460)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2024	04/24/2025	17,252	1,834,448	106.33		26,224		8,395		3,502			(17,829)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2024	04/28/2027	3,293	1,317,307	399.99		27,459		21,397		46,223			(6,063)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2024	04/30/2027	3,000	1,157,797	385.89		40,167		31,315		64,948			(8,852)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2024	04/28/2025	13,815	1,461,360	105.78		24,038		7,878		4,170			(16,160)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2024	04/30/2027	7,544	2,950,012	391.06		85,536		66,685		140,496			(18,851)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2024	04/28/2025	20,540	2,184,394	106.35		31,241		10,239		4,322			(21,002)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2024	04/30/2027	5,951	2,372,581	398.66		52,081		40,603		87,331			(11,478)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2024	04/30/2025	12,182	1,285,574	105.53		22,500		7,458		4,351			(15,042)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/01/2024	04/30/2027	3,674	1,480,191	402.83		27,684		21,582		46,886			(6,101)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2024	04/30/2025	19,281	2,046,328	106.13		30,985		10,271		4,781			(20,714)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2024	04/24/2026	13,589	1,437,220	105.76		31,174		20,754		14,460			(10,420)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2024	04/24/2026	9,542	1,017,030	106.58		19,085		12,705		8,159			(6,379)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2024	04/30/2026	9,727	1,029,285	105.82		22,158		14,813		10,275			(7,345)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2024	04/22/2027	17,331	1,823,193	105.2		48,682		37,874		28,623			(10,808)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2024	04/26/2027	2,898	1,098,234	378.96		32,516		25,323		23,502			(7,192)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2024	04/25/2025	4,027	1,502,181	373.03		30,565		9,843		17,565			(20,722)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2024	04/27/2027	3,296	1,258,904	381.97		33,584		26,162		23,225			(7,422)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2024	04/29/2027	4,699	1,755,891	373.64		62,267		48,532		48,329			(13,735)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2024	04/29/2025	4,520	1,688,987	373.63		33,316		10,981		18,694			(22,335)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2024	04/29/2025	5,164	1,943,543	376.35		32,379		10,673		15,270			(21,707)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2024	04/29/2027	10,658	4,032,451	378.35		122,034		95,115		89,030			(26,919)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2024	04/29/2027	3,240	1,252,518	386.57		28,351		22,097		18,235			(6,254)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2024	04/30/2025	2,765	1,026,744	371.34		23,281		7,717		14,805			(15,564)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2024	04/30/2027	6,048	2,244,996	371.21		86,241		67,235		68,914			(19,006)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2024	05/01/2025	10,640	3,963,299	372.48		84,058		28,019		50,518			(56,039)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2024	04/30/2027	3,110	1,165,258	374.71		39,898		31,105		30,556			(8,793)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2024	04/27/2026	3,694	1,394,011	377.34		32,842		21,910		23,882			(10,932)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2024	04/30/2027	5,254	1,975,714	376.04		64,729		50,464		48,707			(14,265)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2024	04/30/2026	3,132	1,176,006	375.44		30,227		20,207		22,771			(10,020)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2024	04/30/2027	3,338	1,282,095	384.1		31,744		24,748		21,261			(6,996)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2024	05/01/2026	377	140,087	371.9		4,192		2,805		3,354			(1,388)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2024	04/26/2027	5,531	2,063,299	373.05		74,556		58,065		58,258			(16,492)				03
APR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/06/2024	04/04/2025	1,823	1,296,607	711.37		51,236		14,396		64,750			(36,840)				03
APR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/06/2024	04/15/2025	1,110	778,794	701.37		37,986		11,551		48,767			(26,435)				03
APR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/06/2024	04/22/2025	1,577	1,086,426	688.88		65,560		20,851		85,300			(44,708)				03
APR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/06/2024	04/28/2025	1,704	1,186,741	696.35		61,489		20,265		79,167			(41,223)				03
MAY 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/06/2024	05/05/2025	1,656	1,158,472	699.4		55,919		19,155		71,164			(36,765)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	05/02/2025	337	1,703,916	5,056.73		78,067		26,312		313,879			(51,755)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	05/02/2025	351	1,776,393	5,066.29		87,749		29,575		323,497			(58,173)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	05/02/2025	450	2,283,141	5,077.37		124,914		42,102		410,246			(82,812)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	05/02/2025	510	2,612,749	5,127.26		133,153		44,879		441,372			(88,274)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	05/05/2025	548	2,804,775	5,119.79		149,256		51,126		480,037			(98,130)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	05/01/2026	86	442,379	5,157.14		59,919		40,195		97,443			(19,724)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/23/2025	421	2,129,143	5,059.51		57,993		18,558		387,485			(39,435)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/23/2025	427	2,160,846	5,059.7		97,261		31,123		393,164			(66,137)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/24/2025	449	2,274,091	5,065.58		70,289		22,629		411,114			(47,660)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/24/2025	403	2,042,022	5,067.43		81,751		26,319		368,330			(55,432)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/24/2025	531	2,691,205	5,071.43		139,755		44,992		483,062			(94,762)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/24/2025	357	1,812,609	5,070.52		101,528		32,686		325,719			(68,842)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/25/2025	618	3,124,908	5,059.35		92,116		29,833		569,794			(62,283)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/25/2025	553	2,795,310	5,052.07		94,919		30,741		514,192			(64,178)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/25/2025	468	2,384,244	5,099.77		77,061		24,957		413,686			(52,104)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/25/2025	469	2,369,743	5,048.02		120,256		38,947		438,036			(81,310)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/25/2025	505	2,556,994	5,065.46		138,706		44,922		462,799			(93,784)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/25/2025	338	1,725,102	5,099.93		86,913		28,148		299,260			(58,765)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/25/2025	876	4,463,799	5,096.65		242,360		78,491		777,522			(163,868)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/28/2025	287	1,455,455	5,065.27		73,369		24,181		264,376			(49,188)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/28/2025	418	2,132,472	5,098.68		112,795		37,175		371,818			(75,620)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/29/2025	335	1,708,806	5,107.01		61,088		20,248		295,195			(40,840)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/30/2025	529	2,663,147	5,034.59		89,660		29,887		502,805			(59,774)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	05/01/2025	389	1,950,864	5,017.01		66,738		22,370		376,247			(44,368)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	05/01/2025	925	4,648,229	5,024.95		263,106		88,192		888,190			(174,914)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	05/02/2025	419	2,148,093	5,127.57		68,499		23,087		362,736			(45,412)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/24/2025	4,223	1,565,725	370.72		49,415		15,954		23,705			(33,461)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/24/2025	10,097	3,756,791	372.08		110,357		35,630		48,886			(74,728)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/25/2025	4,997	1,862,679	372.74		52,821		17,156		22,537			(35,665)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/25/2025	5,459	2,032,649	372.37		58,845		19,112		25,675			(39,733)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/25/2025	10,273	3,811,329	371.02		118,443		38,469		56,021			(79,974)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/25/2025	18,375	6,854,126	373.01		191,653		62,246		80,334			(129,407)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/28/2025	4,626	1,717,506	371.27		52,829		17,461		24,800			(35,369)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/29/2025	3,096	1,153,317	372.51		33,252		11,053		14,549			(22,199)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/29/2025	5,804	2,168,704	373.64		58,797		19,544		23,975			(39,253)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/30/2025	4,983	1,845,543	370.35		59,649		19,939		29,566			(39,710)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/30/2025	7,418	2,754,923	371.36		84,496		28,245		39,637			(56,252)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/15/2025	7,041	2,625,573	372.92		73,081		22,289		29,856			(50,793)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	03/22/2027	14,093	5,417,099	384.37		159,538		123,425		85,775			(36,113)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/16/2025	4,634	1,718,220	370.76		53,758		16,505		25,277			(37,253)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	03/22/2027	9,084	3,541,897	389.92		85,750		66,339		41,345			(19,410)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	03/26/2025	6,124	2,333,792	381.12		38,517		10,079		6,222			(28,438)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/16/2025	10,224	3,800,876	371.77		112,666		34,590		49,818			(78,075)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	03/23/2027	7,567	2,853,474	377.1		107,299		83,033		65,439			(24,265)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/17/2025	4,399	1,629,405	370.38		52,043		16,083		25,071			(35,960)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	03/31/2025	6,728	2,577,941	383.17		37,475		10,231		4,931			(27,244)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	03/23/2027	11,550	4,441,422	384.55		130,049		100,639		69,716			(29,410)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/17/2025	4,849	1,795,350	370.25		57,703		17,833		28,020			(39,871)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/01/2025	2,436	938,324	385.17		11,913		3,279		1,200			(8,634)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	03/23/2027	7,308	2,861,582	391.57		65,260		50,502		30,428			(14,758)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/17/2025	6,086	2,256,135	370.72		70,778		21,873		33,436			(48,905)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	03/23/2026	5,742	2,191,569	381.7		53,282		34,793		26,593			(18,489)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	03/24/2027	5,505	2,145,882	389.83		52,184		40,394		25,223			(11,790)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/17/2025	3,205	1,187,670	370.62		37,461		11,577		17,798			(25,884)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	03/27/2026	8,991	3,426,011	381.04		86,046		56,362		43,850			(29,684)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	03/25/2027	23,483	8,857,838	377.21		332,043		257,096		202,237			(74,947)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/17/2025	23,206	8,610,351	371.04		265,477		82,042		123,117			(183,434)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	03/25/2027	39,076	15,024,568	384.5		441,164		341,587		236,797			(99,577)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	03/27/2026	9,744	3,748,958	384.75		79,608		52,145		36,601			(27,463)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/22/2025	6,516	2,405,808	369.19		82,042		26,169		42,559			(55,874)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	03/25/2027	14,890	5,783,465	388.42		148,004		114,597		73,653			(33,407)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	03/31/2026	7,705	2,980,844	386.89		57,477		37,763		24,920			(19,713)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	03/25/2027	11,132	4,365,980	392.21		97,403		75,418		44,826			(21,985)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/01/2026	1,396	541,370	387.67		10,069		6,620		4,268			(3,448)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	03/29/2027	6,371	2,408,702	378.08		87,918		68,149		52,859			(19,769)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	03/22/2027	8,788	3,312,674	376.95		125,143		96,815		76,478			(28,327)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	03/29/2027	17,794	6,860,523	385.55		194,668		150,895		102,624			(43,773)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	03/29/2027	5,853	2,291,220	391.44		52,738		40,880		24,715			(11,859)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	03/30/2027	5,397	2,079,815	385.34		59,479		46,117		31,491			(13,362)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	03/30/2027	5,061	1,992,309	393.66		42,310		32,805		18,914			(9,505)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/22/2025	3,846	1,427,856	371.27		43,728		13,948		20,228			(29,780)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/01/2027	6,671	2,589,419	388.15		67,179		52,116		33,712			(15,063)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/23/2025	3,725	1,387,644	372.49		39,824		12,780		17,161			(27,044)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/23/2025	4,937	1,838,737	372.45		52,874		16,968		22,846			(35,906)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/23/2025	6,483	2,415,102	372.51		69,242		22,221		29,798			(47,021)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/07/2024	05/01/2026	6,143	1,498,332	243.91		38,455		25,868		30,737			(12,587)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/07/2024	05/06/2026	10,740	2,615,978	243.57		68,952		46,538		55,655			(22,414)				03
APR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/07/2024	04/02/2026	6,208	1,530,604	246.54		31,973		21,069		23,465			(10,904)				03
APR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/07/2024	04/09/2026	4,824	1,192,295	247.14		23,881		15,818		17,343			(8,063)				03
APR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/07/2024	04/10/2026	13,907	3,411,592	245.31		78,437		51,993		59,823			(26,444)				03
APR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/07/2024	04/15/2026	7,707	1,875,331	243.32		49,866		33,173		40,023			(16,693)				03
APR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/07/2024	04/16/2026	5,493	1,332,936	242.66		37,133		24,720		30,252			(12,413)				03
APR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/07/2024	04/17/2026	12,524	3,030,627	241.99		88,418		58,904		73,137			(29,514)				03
APR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/07/2024	04/24/2026	25,765	6,260,518	242.99		171,076		114,530		138,873			(56,546)				03
APR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/07/2024	04/29/2026	4,793	1,168,654	243.82		30,197		20,285		24,133			(9,912)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/07/2024	05/01/2026	4,840	1,179,371	243.65		30,834		20,741		24,784			(10,093)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/07/2024	04/17/2025	5,031	1,222,408	242.98		26,362		8,171		13,738			(18,191)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/07/2024	04/29/2025	4,244	1,029,307	242.55		23,171		7,724		13,114			(15,447)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/07/2024	05/02/2025	6,574	1,589,785	241.82		38,262		12,968		23,153			(25,294)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/07/2024	05/06/2025	3,966	963,839	243.05		20,819		7,209		11,542			(13,610)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2024	05/03/2027	5,645	2,109,879	373.75		90,435		71,015		57,908			(19,421)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2024	05/03/2027	7,092	2,674,540	377.1		103,194		81,034		62,846			(22,161)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2024	05/02/2025	8,503	3,172,300	373.07		90,559		30,954		37,937			(59,605)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2024	05/03/2027	3,382	1,307,320	386.55		36,864		28,948		19,125			(7,916)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2024	05/06/2025	6,993	2,630,206	376.13		63,705		22,243		22,086			(41,461)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2024	05/04/2027	4,012	1,498,793	373.57		64,594		50,736		41,493			(13,859)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2024	05/07/2025	3,014	1,140,550	378.41		24,263		8,516		7,120			(15,747)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2024	05/04/2027	3,203	1,236,892	386.11		35,430		27,829		18,536			(7,602)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2024	05/08/2025	3,711	1,400,570	377.44		31,578		11,140		10,026			(20,438)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2024	05/04/2027	2,757	1,072,287	388.91		27,875		21,894		13,833			(5,981)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2024	05/01/2026	3,060	1,141,839	373.15		41,279		27,884		25,412			(13,396)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2024	05/05/2027	2,346	901,530	384.31		27,470		21,582		14,852			(5,888)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2024	05/04/2026	2,694	1,013,028	376.08		32,620		22,079		18,937			(10,542)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2024	05/06/2027	5,409	2,030,393	375.38		82,756		65,034		51,783			(17,723)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2024	05/08/2026	3,285	1,240,659	377.72		37,444		25,411		21,011			(12,034)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2024	05/06/2027	7,959	3,014,138	378.7		110,553		86,877		65,717			(23,675)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2024	04/30/2027	4,700	1,748,955	372.13		78,722		61,770		51,545			(16,952)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2024	05/07/2027	9,679	3,645,514	376.64		142,863		112,296		87,719			(30,567)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2024	04/30/2027	11,765	4,416,851	375.43		179,413		140,778		112,030			(38,635)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2024	05/07/2027	5,082	1,931,669	380.08		67,747		53,252		39,410			(14,495)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2024	05/07/2027	5,306	2,069,796	390.05		51,791		40,710		25,158			(11,081)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/01/2025	15,929	4,487,223	281.71		93,182		31,410		42,062			(61,772)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/02/2025	15,455	4,353,881	281.72		90,410		30,643		40,904			(59,767)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/05/2025	5,198	1,475,537	283.88		25,157		8,665		9,218			(16,492)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/06/2025	16,474	4,654,350	282.52		90,280		31,260		38,299			(59,019)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/07/2025	13,006	3,690,848	283.78		63,730		22,182		23,805			(41,547)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/07/2025	2,761	791,330	286.61		10,326		3,594		2,731			(6,732)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/01/2026	13,665	3,843,493	281.27		107,678		72,433		73,170			(35,246)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/07/2026	9,143	2,594,898	283.82		61,622		41,618		39,020			(20,004)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/01/2026	8,419	2,388,276	283.68		57,080		38,397		36,164			(18,684)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	04/30/2027	27,832	7,825,051	281.15		254,387		199,055		189,762			(55,332)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/05/2026	5,268	1,493,203	283.43		36,351		24,518		23,278			(11,833)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	04/30/2027	17,330	4,911,739	283.42		141,242		110,520		101,274			(30,722)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/03/2027	13,707	3,860,733	281.66		122,267		95,746		90,484			(26,521)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/03/2027	14,176	4,023,985	283.85		113,128		88,589		80,546			(24,539)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/03/2027	6,617	1,921,601	290.39		36,991		28,967		23,010			(8,024)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/04/2027	6,513	1,832,286	281.34		59,005		46,218		43,939			(12,787)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/04/2027	5,508	1,595,392	289.64		32,168		25,197		20,348			(6,971)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/05/2027	7,923	2,286,598	288.62		48,961		38,360		31,718			(10,601)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/06/2027	8,553	2,412,569	282.06		74,842		58,653		55,036			(16,190)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/06/2027	13,604	3,866,501	284.21		106,658		83,587		75,479			(23,072)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/06/2027	7,645	2,222,252	290.69		42,046		32,951		26,016			(9,095)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/07/2027	5,525	1,564,135	283.11		45,856		35,946		33,113			(9,910)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/07/2027	12,294	3,532,089	287.3		81,879		64,183		54,500			(17,695)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/08/2024	04/30/2025	3,034	1,174,346	387.02		29,167		9,860		49,036			(19,306)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/08/2024	04/30/2025	2,762	1,070,865	387.75		25,535		8,633		42,889			(16,903)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/08/2024	04/30/2027	10,384	4,142,261	398.91		103,152		80,939		151,130			(22,213)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/02/2025	11,531	4,457,850	386.59		113,616		38,835		190,820			(74,781)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/08/2024	04/30/2027	4,731	1,903,137	402.25		41,879		32,861		61,579			(9,018)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/07/2025	3,937	1,534,280	389.71		33,002		11,583		54,961			(21,419)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/06/2027	4,368	1,685,465	385.9		65,949		51,826		94,629			(14,123)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/08/2024	04/30/2026	3,600	1,388,777	385.78		47,407		32,002		71,514			(15,406)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/06/2027	9,240	3,599,329	389.55		124,800		98,073		180,251			(26,726)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/08/2024	04/30/2026	4,826	1,879,787	389.51		55,228		37,281		83,846			(17,947)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/06/2027	2,898	1,155,722	398.83		28,953		22,752		42,387			(6,200)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/07/2026	881	344,980	391.72		9,286		6,298		14,123			(2,989)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/07/2027	2,749	1,073,217	390.38		36,196		28,452		52,346			(7,744)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/08/2024	04/30/2027	16,817	6,487,047	385.74		254,689		199,844		365,584			(54,845)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/07/2027	3,215	1,263,752	393.14		38,774		30,478		56,321			(8,296)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/08/2024	04/30/2027	14,765	5,751,795	389.56		198,939		156,099		287,530			(42,840)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/08/2024	05/07/2027	3,310	1,333,719	402.89		28,768		22,613		42,295			(6,155)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/08/2024	05/07/2027	3,172	1,289,638	406.55		24,194		19,018		35,676			(5,176)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/08/2024	04/30/2025	31,032	3,282,845	105.79		66,594		22,513		9,494			(44,081)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/08/2024	05/02/2025	90,401	9,534,546	105.47		208,102		71,131		34,015			(136,971)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/08/2024	05/07/2025	24,951	2,654,303	106.38		47,382		16,630		5,707			(30,752)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/08/2024	04/30/2026	48,363	5,095,479	105.36		138,269		93,336		57,465			(44,932)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/08/2024	04/30/2026	10,278	1,089,329	105.99		26,650		17,990		10,387			(8,660)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/08/2024	05/07/2026	5,480	582,861	106.37		13,414		9,097		5,062			(4,317)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/08/2024	04/30/2027	87,942	9,265,599	105.36		276,051		216,606		141,622			(59,445)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/08/2024	04/30/2027	125,827	13,343,992	106.05		361,376		283,557		177,909			(77,819)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/08/2024	05/06/2027	28,143	2,964,273	105.33		88,762		69,753		45,725			(19,009)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/08/2024	05/06/2027	66,408	7,042,524	106.05		190,922		150,035		94,254			(40,887)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/08/2024	05/07/2027	22,000	2,338,590	106.3		61,248		48,143		29,782			(13,104)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/08/2024	05/07/2027	46,517	4,977,286	107		117,966		92,727		54,907			(25,240)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/10/2024	03/21/2025	301	1,609,962	5,355.83		91,431		23,225		184,030			(68,205)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/10/2024	04/02/2025	358	1,933,676	5,394.7		104,374		29,406		211,741			(74,968)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/10/2024	04/08/2025	186	985,820	5,302.96		65,331		19,262		126,410			(46,069)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/10/2024	04/09/2025	49	255,826	5,261.74		18,397		5,463		34,951			(12,934)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/10/2024	03/23/2026	189	1,054,596	5,579.28		86,108		56,643		147,369			(29,465)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/10/2024	03/27/2026	180	1,016,187	5,654.91		75,508		49,822		130,627			(25,686)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/10/2024	04/02/2026	326	1,829,900	5,606.14		156,755		103,896		250,519			(52,859)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/10/2024	04/09/2026	106	596,890	5,609.87		48,044		32,006		81,961			(16,038)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/10/2024	03/19/2027	185	993,750	5,371.33		146,119		113,492		220,001			(32,627)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/10/2024	03/19/2027	197	1,139,920	5,796.99		111,035		86,242		175,337			(24,793)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/10/2024	03/22/2027	184	1,058,022	5,738.89		109,598		85,196		172,033			(24,402)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/10/2024	03/23/2027	174	970,913	5,595.72		116,004		90,200		179,118			(25,803)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/10/2024	03/25/2027	204	1,135,502	5,574.93		138,735		107,934		213,418			(30,800)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/10/2024	03/25/2027	167	975,314	5,843		92,787		72,188		144,409			(20,600)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/10/2024	03/29/2027	169	974,386	5,754.02		100,093		77,957		157,105			(22,137)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/10/2024	04/01/2027	176	1,045,759	5,933.72		89,421		69,701		142,938			(19,720)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/10/2024	04/02/2027	174	956,028	5,499.47		126,455		98,594		192,327			(27,861)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/10/2024	04/07/2027	208	1,186,901	5,710.1		128,624		100,419		200,317			(28,205)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/10/2024	04/09/2027	194	1,083,857	5,587.47		132,618		103,592		203,523			(29,026)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	05/13/2025	338	1,820,558	5,378.47		115,564		42,139		220,614			(73,425)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	05/06/2026	364	1,941,789	5,337.37		229,033		155,870		363,116			(73,163)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	05/08/2026	248	1,332,390	5,379.48		149,985		102,206		239,434			(47,779)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	05/13/2026	48	259,279	5,441.32		27,289		18,656		43,996			(8,633)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	04/30/2027	483	2,522,339	5,217.05		440,547		346,640		641,847			(93,907)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	04/30/2027	498	2,719,145	5,463.86		382,258		300,775		572,161			(81,482)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	05/03/2027	188	963,829	5,118.04		183,171		144,235		264,139			(38,937)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	05/03/2027	267	1,479,199	5,534.68		195,249		153,745		294,548			(41,504)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	05/06/2027	181	924,624	5,107.01		177,652		139,993		255,680			(37,659)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	05/06/2027	239	1,339,198	5,592.81		167,898		132,306		254,635			(35,591)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	05/07/2027	257	1,312,019	5,113.49		250,892		197,756		361,261			(53,135)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	05/07/2027	200	1,074,639	5,379.65		163,733		129,057		242,527			(34,676)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	05/07/2027	249	1,392,682	5,597.82		173,929		137,093		263,871			(36,836)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	05/07/2027	327	1,872,207	5,722.78		207,439		163,506		319,097			(43,933)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	05/10/2027	180	997,572	5,548.85		130,673		103,075		197,181			(27,599)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	05/10/2027	174	981,349	5,645.78		117,342		92,559		179,020			(24,783)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	05/13/2027	191	1,001,123	5,246.7		171,813		135,625		250,678			(36,188)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	05/13/2027	476	2,710,495	5,688.82		311,848		246,166		477,600			(65,682)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	05/02/2025	193	989,191	5,124.81		95,456		32,907		167,621			(62,550)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	05/06/2025	278	1,466,683	5,274.89		110,959		39,070		204,559			(71,889)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	05/06/2025	244	1,303,071	5,341.55		87,319		30,746		164,993			(56,573)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	05/08/2025	348	1,832,546	5,259.89		143,077		50,899		261,689			(92,179)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	05/09/2025	202	1,072,649	5,300.96		78,006		27,890		144,741			(50,116)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/09/2025	33,741	9,617,523	285.04		162,294		58,027		48,152			(104,267)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/13/2025	15,382	4,384,913	285.06		74,143		27,036		22,445			(47,108)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/08/2026	3,403	966,333	283.95		24,367		16,605		14,363			(7,762)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/08/2026	3,273	937,127	286.36		20,061		13,670		10,906			(6,391)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/13/2026	4,237	1,210,176	285.65		27,326		18,681		15,265			(8,645)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/13/2026	1,825	524,252	287.2		10,624		7,263		5,624			(3,361)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/10/2027	17,208	4,898,644	284.67		139,730		110,219		92,655			(29,511)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/07/2027	29,622	8,399,304	283.55		254,156		200,329		172,217			(53,827)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/10/2027	18,641	5,347,529	286.87		134,960		106,456		85,538			(28,504)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/07/2027	12,837	3,671,476	286.01		97,047		76,494		62,619			(20,553)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/10/2027	3,082	905,428	293.81		15,131		11,935		8,137			(3,196)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/11/2027	3,375	982,755	291.21		19,270		15,204		11,067			(4,066)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/11/2027	3,183	938,450	294.83		14,706		11,603		7,710			(3,103)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/12/2027	3,752	1,091,685	290.97		21,723		17,144		12,556			(4,580)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/13/2027	12,502	3,552,315	284.14		104,392		82,404		69,990			(21,987)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/13/2027	10,955	3,136,505	286.3		81,836		64,600		52,530			(17,237)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/13/2027	3,670	1,071,671	292.03		20,000		15,788		11,276			(4,212)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/13/2027	3,855	1,135,176	294.48		18,195		14,363		9,643			(3,832)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/08/2025	8,122	2,300,685	283.27		45,726		16,267		16,523			(29,459)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2024	05/14/2027	8,224	3,148,067	382.8		115,215		91,054		56,384			(24,161)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2024	05/14/2027	4,945	1,945,323	393.43		49,940		39,467		19,727			(10,473)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2024	05/10/2027	2,508	949,182	378.43		39,805		31,427		21,021			(8,378)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2024	05/02/2025	269	100,610	373.57		3,399		1,175		1,135			(2,224)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2024	05/10/2027	4,251	1,622,562	381.73		61,335		48,426		30,580			(12,910)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2024	05/10/2027	2,597	1,016,416	391.42		27,915		22,039		11,491			(5,875)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2024	05/09/2025	6,368	2,409,202	378.33		63,807		22,878		15,397			(40,930)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2024	05/09/2025	2,592	988,554	381.45		21,977		7,880		4,037			(14,097)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2024	05/11/2027	2,543	982,494	386.36		31,990		25,263		14,619			(6,727)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2024	05/13/2025	6,909	2,621,527	379.42		65,707		24,026		14,807			(41,681)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2024	05/11/2027	3,877	1,527,496	393.98		38,422		30,342		14,964			(8,080)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2024	05/14/2025	5,672	2,157,280	380.36		51,385		18,879		10,752			(32,506)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2024	05/12/2027	2,740	1,046,793	382.09		39,150		30,925		19,405			(8,225)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2024	05/12/2026	2,827	1,075,967	380.62		33,838		23,150		15,170			(10,688)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2024	05/13/2027	5,038	1,906,107	378.37		80,099		63,286		42,403			(16,813)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2024	05/14/2026	3,870	1,469,057	379.56		48,225		33,035		22,263			(15,191)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2024	05/13/2027	5,522	2,107,963	381.73		79,740		63,002		39,804			(16,737)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2024	05/07/2027	3,332	1,257,408	377.38		54,377		42,900		29,218			(11,477)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2024	05/13/2027	2,543	993,036	390.57		28,120		22,218		11,801			(5,902)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2024	05/07/2027	3,633	1,384,114	381.03		53,435		42,157		26,948			(11,278)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2024	05/13/2027	3,680	1,446,578	393.08		37,574		29,687		14,946			(7,887)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2024	05/14/2027	7,785	2,954,020	379.44		120,126		94,935		62,457			(25,191)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	05/14/2024	05/08/2025	3,319	1,293,621	389.78		30,333		10,821		46,170			(19,512)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	05/14/2024	05/09/2025	3,555	1,386,063	389.89		32,338		11,595		49,179			(20,744)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	05/14/2024	05/10/2027	3,137	1,223,013	389.81		44,603		35,215		60,813			(9,388)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	05/14/2024	05/09/2025	5,799	2,271,552	391.73		47,716		17,108		71,767			(30,608)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	05/14/2024	05/10/2027	7,668	3,017,767	393.56		97,003		76,586		132,777			(20,417)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	05/14/2024	05/13/2025	5,763	2,251,277	390.65		50,561		18,488		76,508			(32,073)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	05/14/2024	05/10/2027	2,453	989,441	403.33		22,450		17,725		30,926			(4,725)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	05/14/2024	05/13/2025	2,710	1,064,350	392.71		21,229		7,762		31,681			(13,467)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	05/14/2024	05/10/2027	3,108	1,264,539	406.9		25,086		19,806		34,585			(5,280)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	05/14/2024	05/08/2026	2,494	976,098	391.38		28,554		19,485		40,534			(9,069)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	05/14/2024	05/12/2027	5,306	2,135,965	402.59		49,863		39,387		68,660			(10,476)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	05/14/2024	05/13/2026	2,155	844,658	391.9		24,260		16,608		34,431			(7,652)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	05/14/2024	05/13/2027	3,050	1,188,812	389.75		43,486		34,359		59,257			(9,128)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	05/14/2024	05/07/2027	7,744	3,012,427	389.01		112,691		88,906		153,513			(23,784)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	05/14/2024	05/13/2027	8,138	3,201,484	393.38		103,667		81,907		141,803			(21,760)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/14/2024	05/13/2027	6,389	2,586,668	404.85		55,552		43,891		76,527			(11,660)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	05/14/2024	05/07/2027	8,228	3,233,400	392.97		105,925		83,569		144,917			(22,357)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	05/16/2024	05/15/2025	161,949	53,238,989	328.74		1,248,624		464,766		366,909			(783,858)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	05/16/2024	05/15/2026	13,959	4,588,842	328.74		149,360		102,801		85,799			(46,559)				03
MAY 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/16/2024	05/15/2025	110,600,610	110,600,610	5,308.15		4,092,223		1,523,216		7,365,225			(2,569,006)				03
MAY 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/16/2024	05/15/2025	86,358,886	86,358,886	5,308.15		3,678,889		1,369,364		6,841,855			(2,309,524)				03
MAY 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/16/2024	05/15/2025	4,549,268	4,549,268	5,308.15		196,528		73,152		365,763			(123,376)				03
MAY 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/16/2024	05/15/2025	21,486,796	21,486,796	5,308.15		979,798		364,703		1,809,603			(615,095)				03
MAY 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/16/2024	05/15/2025	20,535,582	20,535,582	5,308.15		1,010,351		376,075		1,814,916			(634,276)				03
MAY 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/16/2024	05/15/2025	12,945,497	12,945,497	5,308.15		696,468		259,241		1,167,755			(437,227)				03
MAY 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/16/2024	05/15/2025	8,784,528	8,784,528	5,308.15		351,381		130,792		646,642			(220,589)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2024	05/15/2025	144,124	55,016,271	381.73		1,203,431		447,944		226,396			(755,487)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2024	05/15/2026	28,318	10,809,990	381.73		323,396		222,586		142,062			(100,810)				03
MAY 25	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2024	05/15/2025	80,806	23,283,303	288.14		597,153		222,274		98,417			(374,879)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/15/2024	05/14/2026	6,879	736,986	107.13		16,861		11,598		5,233			(5,263)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/15/2024	05/07/2027	101,459	10,778,957	106.24		314,420		248,746		138,945			(65,674)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/15/2024	05/07/2027	96,670	10,339,858	106.96		273,094		216,052		115,018			(57,042)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/15/2024	05/10/2027	18,482	1,966,676	106.41		56,093		44,409		24,549			(11,684)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/15/2024	05/10/2027	81,245	8,703,820	107.13		224,644		177,851		93,684			(46,792)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/15/2024	05/13/2027	41,572	4,424,139	106.42		126,089		99,898		55,211			(26,191)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/15/2024	05/13/2027	57,274	6,135,716	107.13		158,476		125,557		66,179			(32,919)				03
MAY 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/16/2024	05/15/2025	214,268	53,078,536	247.72		962,065		359,099		266,351			(602,965)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/15/2024	05/14/2027	48,624	5,171,125	106.35		148,788		117,910		65,496			(30,878)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/15/2024	05/14/2027	42,767	4,578,622	107.06		119,448		94,659		50,147			(24,789)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/15/2024	04/09/2025	899	96,336	107.15		1,632		494		78			(1,138)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/15/2024	05/08/2025	24,692	2,629,253	106.48		53,706		19,322		5,362			(34,384)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/15/2024	05/09/2025	39,602	4,214,855	106.43		87,164		31,517		8,970			(55,647)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/15/2024	05/09/2025	13,924	1,487,458	106.83		28,098		10,160		2,446			(17,938)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/15/2024	05/13/2025	58,544	6,242,572	106.63		123,880		45,676		12,231			(78,203)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/15/2024	05/14/2025	38,336	4,085,415	106.57		82,268		30,478		8,402			(51,790)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/15/2024	05/08/2026	10,042	1,070,529	106.61		26,640		18,255		8,713			(8,385)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/15/2024	05/13/2026	13,556	1,442,653	106.42		37,103		25,505		12,474			(11,598)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/15/2024	05/14/2026	12,723	1,353,013	106.34		35,269		24,260		11,973			(11,010)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025	69	368,840	5,334.69		16,762		6,256		47,844			(10,505)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025	5,284	28,046,248	5,308.15		1,444,278		539,090		3,779,639			(905,188)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025	2,987	15,853,002	5,308.15		831,154		310,236		2,136,422			(520,918)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025	189	1,008,150	5,334.69		56,773		21,191		130,771			(35,582)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025	1,086	5,763,802	5,308.15		353,539		131,962		776,756			(221,577)				03
MAY 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025	716	4,132,669	5,772.61		127,704		47,667		238,625			(80,037)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025	848	4,499,984	5,308.15		132,130		49,319		606,438			(82,811)				03
MAY 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2026	199	1,150,291	5,785.88		84,641		58,337		133,672			(26,304)				03
MAY 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025	858	5,007,959	5,838.96		130,805		48,824		244,869			(81,981)				03
MAY 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025	2,031	11,964,927	5,892.05		271,727		101,424		506,700			(170,302)				03
MAY 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025	149	892,235	5,984.94		15,686		5,855		29,000			(9,831)				03
MAY 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025	161	970,794	6,011.48		15,823		5,906		29,065			(9,917)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025	6,819	36,195,213	5,308.15		1,231,271		459,583		4,877,830			(771,688)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025	416	2,232,041	5,361.23		78,807		29,415		278,421			(49,392)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025	13,324	70,726,003	5,308.15		3,013,365		1,124,766		9,531,356			(1,888,599)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025	475	2,519,407	5,308.15		117,196		43,744		339,527			(73,451)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025	1,225	6,503,917	5,308.15		309,295		115,447		876,497			(193,848)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/16/2024	05/15/2025	8,480	3,317,355	391.21		69,449		25,922		109,037			(43,527)				03
MAY 25 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/17/2024	05/15/2025	31,027	3,315,287	106.85		69,067		25,852		5,773			(43,215)				03
MAY 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/17/2024	05/15/2026	3,532	377,390	106.85		9,720		6,709		2,905			(3,011)				03
MAY 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2024	05/19/2025	5,363	1,872,352	349.15		40,649		15,496		43,153			(25,153)				03
MAY 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2024	05/02/2025	3,103	1,064,240	343.02		32,287		11,324		39,680			(20,963)				03
MAY 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2024	05/16/2025	4,549	1,584,627	348.34		36,194		13,611		39,096			(22,583)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/20/2024	05/04/2026	3,118	1,082,039	347.04		35,603		24,402		36,655			(11,201)				03
MAY 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/20/2024	05/06/2026	4,918	1,711,602	348.04		54,035		37,083		54,955			(16,952)				03
MAY 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/20/2024	05/08/2026	6,086	2,121,981	348.69		65,228		44,821		65,772			(20,406)				03
MAY 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/20/2024	05/13/2026	7,178	2,500,980	348.44		77,922		53,714		78,791			(24,209)				03
MAY 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/20/2024	05/15/2026	8,059	2,832,707	351.51		77,390		53,413		75,042			(23,977)				03
MAY 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/20/2024	05/19/2026	5,199	1,834,691	352.87		47,340		32,754		44,973			(14,586)				03
APR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/20/2024	04/24/2026	7,018	2,427,571	345.93		83,278		56,705		86,931			(26,573)				03
APR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/20/2024	04/28/2026	2,649	927,452	350.11		26,650		18,194		26,403			(8,456)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/21/2024	05/06/2025	587	166,327	283.22		3,394		1,219		1,194			(2,175)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/21/2024	05/14/2025	8,639	2,458,811	284.61		44,578		16,654		13,921			(27,924)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/21/2024	05/15/2025	14,640	4,168,652	284.75		74,662		28,025		23,058			(46,638)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/21/2024	05/16/2025	20,325	5,799,315	285.33		98,576		37,173		28,566			(61,403)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/21/2024	05/19/2025	3,482	1,003,895	288.3		12,745		4,872		2,567			(7,873)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/21/2024	05/20/2025	11,537	3,288,407	285.02		57,803		22,195		17,729			(35,608)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/21/2024	05/20/2025	509	147,304	289.36		1,680		645		292			(1,035)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/21/2024	05/15/2026	3,566	1,023,632	287.03		21,469		14,838		11,213			(6,631)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/21/2024	05/14/2026	6,618	1,886,082	285.01		45,397		31,356		25,412			(14,041)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/21/2024	05/18/2026	5,574	1,598,591	286.77		34,227		23,699		18,079			(10,528)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/21/2024	05/15/2026	10,013	2,852,109	284.85		69,388		47,956		39,097			(21,431)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/21/2024	05/20/2026	6,024	1,713,662	284.49		42,828		29,691		24,495			(13,137)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/21/2024	05/20/2026	1,848	529,280	286.48		11,584		8,031		6,187			(3,553)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/21/2024	05/14/2027	41,679	11,855,586	284.45		348,853		277,219		228,433			(71,634)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/21/2024	05/14/2027	50,701	14,537,011	286.72		377,723		300,161		235,866			(77,562)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/21/2024	05/14/2027	4,387	1,282,247	292.28		24,041		19,104		13,219			(4,937)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/21/2024	05/14/2027	3,391	998,284	294.38		16,447		13,070		8,566			(3,377)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/21/2024	05/17/2027	14,532	4,142,589	285.06		118,003		93,839		76,431			(24,164)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/21/2024	05/17/2027	21,226	6,097,567	287.27		153,676		122,207		95,016			(31,469)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/21/2024	05/17/2027	6,909	2,027,656	293.46		35,446		28,187		18,936			(7,258)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	05/21/2024	05/18/2027	3,228	947,817	293.6		16,432		13,070		8,753			(3,362)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2024	05/19/2027	3,260	958,563	294.08		16,135		12,837		8,496			(3,298)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2024	05/20/2027	35,507	10,099,145	284.43		298,256		237,348		195,567			(60,907)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2024	05/20/2027	13,277	3,805,628	286.64		99,442		79,135		62,388			(20,307)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2024	05/20/2027	5,297	1,558,701	294.26		25,955		20,655		13,609			(5,300)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/22/2024	05/19/2025	2,925	1,126,609	385.23		19,682		7,545		2,798			(12,137)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/22/2024	05/20/2027	4,936	1,891,624	383.22		67,329		53,629		33,319			(13,700)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/22/2024	05/20/2025	5,388	2,069,820	384.18		38,629		14,874		6,133			(23,755)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/22/2024	05/20/2027	5,161	1,995,449	386.67		63,475		50,559		29,433			(12,916)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/22/2024	05/21/2025	7,395	2,841,943	384.32		52,650		20,362		8,317			(32,288)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/22/2024	05/21/2027	5,849	2,242,223	383.32		79,611		63,427		39,325			(16,185)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/22/2024	05/15/2026	2,874	1,097,060	381.78		32,299		22,354		14,369			(9,945)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/22/2024	05/21/2027	8,190	3,167,093	386.71		100,653		80,191		46,657			(20,462)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/22/2024	05/18/2026	3,212	1,235,904	384.74		32,219		22,340		13,261			(9,879)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/22/2024	05/21/2027	4,148	1,651,777	398.2		35,300		28,124		12,813			(7,176)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/22/2024	05/21/2026	3,199	1,232,300	385.22		31,510		21,888		12,842			(9,622)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/22/2024	05/14/2027	13,484	5,134,559	380.78		197,141		156,804		101,690			(40,337)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/22/2024	05/14/2027	12,392	4,768,611	384.8		160,854		127,942		77,134			(32,912)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/22/2024	05/17/2027	5,473	2,091,511	382.15		77,005		61,293		38,794			(15,712)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/22/2024	05/17/2027	5,916	2,281,077	385.59		75,131		59,801		35,514			(15,330)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/22/2024	05/15/2025	6,374	2,440,617	382.89		48,826		18,378		8,431			(30,448)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/22/2024	05/17/2027	3,211	1,268,458	395.04		30,279		24,101		11,777			(6,178)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/22/2024	05/16/2025	6,828	2,610,906	382.38		53,942		20,398		9,832			(33,543)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/22/2024	05/19/2027	4,083	1,616,075	395.77		37,649		29,981		14,420			(7,668)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/21/2024	05/14/2027	190,575	20,511,581	107.63		482,726		383,957		199,301			(98,770)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/21/2024	05/17/2027	33,144	3,551,371	107.15		89,555		71,282		38,270			(18,273)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/21/2024	05/17/2027	52,793	5,694,303	107.86		129,714		103,246		52,826			(26,467)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/21/2024	05/20/2027	62,390	6,703,191	107.44		162,339		129,306		68,130			(33,033)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/21/2024	05/20/2027	59,679	6,454,283	108.15		141,081		112,374		56,394			(28,708)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/21/2024	05/09/2025	3,163	337,575	106.71		6,324		2,313		600			(4,011)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/21/2024	05/15/2025	43,422	4,645,737	106.99		82,068		30,891		7,391			(51,177)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/21/2024	05/16/2025	39,218	4,202,952	107.17		71,258		26,946		6,016			(44,312)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/21/2024	05/20/2025	66,729	7,174,650	107.52		112,438		43,293		8,566			(69,144)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/21/2024	05/20/2025	897	96,982	108.08		1,325		510		79			(815)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/21/2024	05/15/2026	41,037	4,389,270	106.96		100,745		69,725		32,761			(31,020)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/21/2024	05/15/2026	9,014	970,768	107.7		19,632		13,587		5,857			(6,045)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/21/2024	05/20/2026	12,423	1,338,850	107.77		26,809		18,611		7,992			(8,198)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/21/2024	05/14/2027	152,470	16,291,438	106.85		428,289		340,657		186,350			(87,631)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/01/2025	2,473	917,039	370.75		31,487		11,179		14,123			(20,308)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/01/2025	2,468	915,165	370.76		31,397		11,147		14,080			(20,250)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/01/2025	9,443	3,502,685	370.91		119,271		42,345		53,038			(76,926)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/02/2025	2,476	925,167	373.69		27,258		9,729		10,291			(17,529)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/02/2025	2,337	870,074	372.28		27,625		9,860		11,382			(17,765)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/02/2025	2,719	1,014,025	372.88		31,192		11,133		12,394			(20,059)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/02/2025	22,809	8,510,349	373.12		258,650		92,320		101,187			(166,329)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/05/2025	2,879	1,076,239	373.82		31,583		11,451		11,936			(20,132)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/05/2025	2,379	886,987	372.9		27,330		9,909		10,939			(17,421)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/06/2025	2,276	852,151	374.45		24,214		8,824		8,807			(15,390)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/06/2025	8,610	3,230,985	375.25		87,824		32,006		30,297			(55,818)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/07/2025	2,520	949,998	376.94		23,540		8,622		7,224			(14,917)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/07/2025	2,718	1,024,393	376.96		25,354		9,287		7,769			(16,068)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/07/2025	7,219	2,722,124	377.06		66,995		24,539		20,376			(42,456)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/08/2025	2,053	770,338	375.18		21,066		7,755		7,352			(13,311)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/08/2025	13,136	4,945,839	376.51		125,580		46,228		39,968			(79,352)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/09/2025	540	2,815,631	5,216.74		260,870		96,507		427,056			(164,363)				03
MAY 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/22/2025	7,694	1,445,644	187.9		38,545		15,139		24,183			(23,406)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/09/2025	610	3,182,446	5,217.98		294,251		108,856		481,890			(185,395)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/09/2025	713	3,720,017	5,220.49		342,650		126,761		561,395			(215,889)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/09/2025	476	2,485,520	5,218.72		229,531		84,913		375,987			(144,618)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/09/2025	638	3,331,967	5,221.7		306,181		113,269		502,016			(192,912)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/12/2025	505	2,636,696	5,216.12		245,476		92,142		401,927			(153,335)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/13/2025	619	3,214,441	5,195.56		310,027		116,925		504,113			(193,103)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/15/2025	589	3,093,470	5,251.18		273,464		104,103		451,403			(169,361)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/15/2025	556	2,946,280	5,301.83		238,983		90,976		400,630			(148,006)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/16/2025	1,112	5,890,329	5,297.44		481,821		184,266		807,112			(297,555)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/16/2025	1,094	5,791,107	5,293.71		476,980		182,414		797,685			(294,565)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/16/2025	681	3,610,873	5,299.43		294,337		112,565		493,389			(181,772)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/19/2025	718	3,795,152	5,286.39		317,913		123,236		530,607			(194,677)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/20/2025	429	2,258,174	5,266.51		196,036		76,328		324,975			(119,708)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/21/2025	477	2,530,083	5,305.38		206,003		80,560		345,450			(125,443)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/22/2025	498	2,640,036	5,302.98		216,434		85,006		362,019			(131,428)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/22/2025	553	2,934,532	5,306.28		239,199		93,947		400,546			(145,252)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/22/2025	474	2,516,651	5,308.27		204,497		80,318		342,550			(124,179)				03
APR 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	04/24/2026	8,135	1,524,532	187.41		46,612		46,612		43,316							03
APR 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	04/29/2026	5,653	1,060,203	187.55		32,109		32,109		29,800							03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/04/2026	4,965	930,068	187.34		28,745		28,745		26,821							03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/06/2026	8,139	1,524,743	187.34		47,206		47,206		44,034							03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/07/2026	5,559	1,044,784	187.93		30,855		30,855		28,382							03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/11/2026	4,979	938,724	188.52		26,491		26,491		24,028							03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/13/2026	9,810	1,843,208	187.89		54,740		54,740		50,526							03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/21/2026	203	1,068,422	5,263.94		148,440		103,682		216,367			(44,758)				03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/19/2026	9,519	1,810,896	190.24		44,263		44,263		38,635							03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/22/2026	9,074	1,720,226	189.57		44,827		44,827		39,650							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/06/2025	478	2,458,212	5,142.38		255,094		92,964		409,401			(162,130)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/06/2025	666	3,446,126	5,177.94		338,019		123,185		548,281			(214,834)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/07/2025	437	2,260,229	5,167.3		226,016		82,785		365,045			(143,231)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/08/2025	477	2,475,018	5,186.76		240,607		88,571		390,103			(152,036)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/08/2025	440	2,281,139	5,182.17		228,856		84,245		361,708			(144,610)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/08/2025	476	2,467,099	5,187.34		239,529		88,174		388,560			(151,355)				03
MAY 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/02/2025	6,737	1,250,141	185.55		40,021		14,285		30,818			(25,736)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/22/2024	05/18/2027	2,928	1,182,839	403.96		24,225		19,358		36,266			(4,867)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/22/2024	05/21/2026	2,648	1,040,061	392.71		26,591		18,574		41,163			(8,018)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/22/2024	05/19/2027	3,805	1,534,854	403.41		32,117		25,670		48,041			(6,447)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/22/2024	05/14/2027	21,345	8,339,907	390.72		274,930		219,486		403,073			(55,444)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/22/2024	05/20/2027	4,659	1,821,173	390.86		59,885		47,875		87,758			(12,010)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/22/2024	05/14/2027	18,831	7,429,790	394.56		214,347		171,120		316,483			(43,226)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/22/2024	05/20/2027	6,086	2,401,524	394.6		69,368		55,456		102,355			(13,912)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/22/2024	05/20/2027	3,392	1,374,018	405.07		27,006		21,590		40,465			(5,416)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/22/2024	05/21/2027	4,408	1,722,641	390.82		56,744		45,374		83,139			(11,370)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/22/2024	05/21/2027	8,785	3,466,318	394.58		100,238		80,154		147,883			(20,085)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/22/2024	05/21/2027	3,350	1,353,824	404.1		27,631		22,094		41,347			(5,536)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/22/2024	05/21/2027	3,255	1,326,018	407.39		23,843		19,065		35,811			(4,777)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/22/2024	05/16/2025	3,749	1,467,097	391.37		28,115		10,752		47,785			(17,363)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/22/2024	05/19/2025	3,633	1,432,964	394.48		22,797		8,837		38,129			(13,960)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/22/2024	05/14/2027	3,069	1,239,162	403.77		25,501		20,359		38,176			(5,143)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/22/2024	05/20/2025	3,383	1,326,118	392.04		24,553		9,560		41,575			(14,993)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/22/2024	05/17/2027	3,584	1,401,107	390.9		45,957		36,715		67,392			(9,242)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/22/2024	05/21/2025	3,883	1,523,079	392.25		27,886		10,905		47,162			(16,981)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/22/2024	05/17/2027	10,087	3,980,592	394.64		114,666		91,606		169,304			(23,060)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/22/2024	05/21/2025	1,084	428,065	395		6,613		2,586		11,018			(4,027)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4ROTD8PU41	05/22/2024	05/17/2027	3,837	1,550,744	404.15		31,513		25,175		47,191			(6,337)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	05/22/2024	05/17/2027	3,839	1,563,481	407.27		28,168		22,503		42,330			(5,665)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	05/22/2024	05/15/2026	4,636	1,814,997	391.51		48,630		33,845		75,218			(14,786)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/29/2024	05/20/2026	295	1,645,341	5,572.14		157,163		110,167		245,203			(46,996)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/29/2024	05/22/2026	482	2,683,619	5,568.02		258,712		181,565		402,282			(77,147)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/29/2024	05/28/2026	202	1,103,266	5,468.48		120,592		84,929		184,359			(35,663)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/29/2024	05/14/2027	596	3,104,269	5,211.39		579,200		463,682		798,245			(115,518)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/29/2024	05/14/2027	490	2,767,427	5,649.31		349,831		280,059		504,533			(69,771)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/29/2024	05/14/2027	430	2,460,031	5,725.13		289,199		231,520		420,479			(57,679)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/29/2024	05/17/2027	377	2,134,948	5,662.09		266,883		213,803		385,911			(53,080)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/29/2024	05/20/2027	414	2,298,160	5,551.11		319,024		255,749		456,015			(63,275)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/29/2024	05/21/2027	389	2,114,159	5,438.35		325,360		260,888		459,165			(64,472)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/29/2024	05/21/2027	420	2,409,002	5,740.23		280,478		224,899		408,421			(55,579)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/29/2024	05/24/2027	357	1,998,148	5,589.85		268,553		215,484		385,191			(53,069)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/29/2024	05/28/2027	489	2,794,975	5,712.19		336,433		270,194		487,650			(66,239)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/29/2024	05/07/2025	19	96,384	5,145.98		9,726		3,594		15,998			(6,132)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/29/2024	05/15/2025	576	3,130,019	5,432.74		192,298		73,834		349,651			(118,465)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/29/2024	05/16/2025	522	2,815,760	5,393.04		188,074		72,543		335,299			(115,531)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/29/2024	05/20/2025	288	1,553,646	5,393.48		104,341		40,970		186,218			(63,371)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/29/2024	05/21/2025	442	2,406,625	5,441.16		147,560		58,193		268,325			(89,367)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/29/2024	05/23/2025	486	2,599,745	5,346.74		192,489		76,564		335,459			(115,925)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/29/2024	05/28/2025	186	1,012,511	5,436.59		63,750		25,887		115,162			(37,863)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/29/2024	05/15/2026	369	2,011,683	5,457.04		220,344		153,994		336,434			(66,350)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/28/2027	20,726	5,817,881	280.7		157,727		126,673		147,343			(31,054)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/28/2027	12,194	3,449,149	282.85		82,677		66,399		75,211			(16,278)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/28/2027	5,165	1,494,854	289.43		24,016		19,288		19,784			(4,729)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/21/2025	14,734	4,194,489	284.68		44,497		17,548		24,381			(26,949)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/22/2025	10,226	2,909,814	284.54		31,395		12,435		17,487			(18,960)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/23/2025	25,686	7,266,352	282.89		93,754		37,292		60,111			(56,463)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/27/2025	4,409	1,264,395	286.8		10,713		4,333		4,887			(6,380)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/28/2025	11,045	3,105,385	281.17		48,154		19,554		35,180			(28,600)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/28/2025	513	146,803	286.06		1,355		550		670			(805)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/21/2026	4,608	1,314,060	285.16		21,566		15,126		17,590			(6,440)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/28/2026	10,912	3,062,690	280.68		69,726		49,105		62,891			(20,620)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/22/2026	4,299	1,214,965	282.59		24,077		16,897		20,873			(7,180)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/28/2026	2,660	759,441	285.53		12,182		8,579		9,882			(3,603)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/22/2026	5,655	1,610,743	284.82		27,145		19,051		22,331			(8,095)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/21/2027	7,519	2,124,543	282.56		51,655		41,419		47,129			(10,236)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/21/2027	47,599	13,546,242	284.59		292,259		234,346		259,390			(57,913)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/21/2027	30,235	8,669,213	286.73		164,175		131,642		141,236			(32,532)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/24/2027	8,280	2,340,880	282.73		56,467		45,308		51,394			(11,158)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/24/2027	9,768	2,782,941	284.91		58,997		47,339		52,145			(11,659)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/24/2027	7,624	2,230,085	292.52		29,199		23,429		22,753			(5,770)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/25/2027	4,966	1,440,639	290.09		22,149		17,776		18,031			(4,373)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/26/2027	3,771	1,095,122	290.41		16,517		13,259		13,363			(3,258)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/26/2027	4,979	1,458,393	292.9		18,672		14,989		14,432			(3,683)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/27/2027	5,503	1,585,634	288.12		27,682		22,227		23,278			(5,455)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2024	05/21/2027	10,263	3,933,347	383.27		124,485		100,095		69,158			(24,391)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2024	05/24/2027	5,213	1,979,539	379.74		70,478		56,707		41,522			(13,771)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2024	05/22/2025	3,604	1,374,824	381.44		24,473		9,775		6,228			(14,698)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2024	05/24/2027	6,037	2,314,090	383.29		73,295		58,973		40,746			(14,321)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2024	05/24/2027	3,300	1,295,575	392.57		29,768		23,952		13,944			(5,816)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2024	05/23/2025	6,913	2,626,478	379.92		51,365		20,604		14,789			(30,761)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2024	05/28/2025	8,502	3,245,235	381.72		57,301		23,463		14,767			(33,838)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2024	05/25/2027	2,350	897,018	381.77		29,911		24,072		17,051			(5,839)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2024	05/29/2025	4,880	1,851,508	379.44		37,573		15,447		11,524			(22,126)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2024	05/25/2027	2,561	1,012,157	395.17		21,182		17,047		9,416			(4,135)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2024	05/22/2026	2,841	1,082,361	380.94		28,612		20,164		15,140			(8,448)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2024	05/27/2027	2,482	958,003	385.96		27,775		22,363		14,748			(5,412)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2024	05/27/2027	2,904	1,141,523	393.02		25,850		20,813		12,016			(5,037)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2024	05/27/2026	2,557	979,718	383.09		23,707		16,756		11,954			(6,951)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2024	05/28/2027	2,709	1,027,004	379.15		37,326		30,060		22,209			(7,266)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2024	05/29/2026	1,920	731,068	380.86		19,483		13,786		10,379			(5,697)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2024	05/28/2027	12,040	4,593,153	381.48		154,719		124,599		88,718			(30,120)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2024	05/14/2027	1,600	605,106	378.21		22,559		18,110		13,572			(4,449)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2024	05/28/2027	6,575	2,543,148	386.78		71,669		57,717		37,549			(13,952)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2024	05/21/2027	6,726	2,556,866	380.15		89,724		72,144		52,465			(17,580)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/29/2024	05/21/2025	30,248	3,249,881	107.44		44,677		17,769		4,144			(26,908)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/29/2024	05/22/2025	55,359	5,927,287	107.07		89,460		35,733		9,709			(53,727)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/29/2024	05/23/2025	85,383	9,118,057	106.79		147,457		59,149		17,970			(88,307)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/29/2024	05/28/2025	33,551	3,600,732	107.32		51,501		21,088		5,390			(30,413)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/29/2024	05/21/2026	10,708	1,155,002	107.86		20,442		14,398		6,726			(6,044)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/29/2024	05/22/2026	9,286	991,488	106.77		21,293		15,006		7,893			(6,287)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/29/2024	05/22/2026	15,170	1,631,043	107.52		30,703		21,638		10,506			(9,066)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/29/2024	05/28/2026	10,273	1,099,660	107.04		22,601		15,983		8,201			(6,618)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/29/2024	05/28/2026	10,321	1,110,706	107.62		20,610		14,575		7,029			(6,035)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/29/2024	05/20/2027	8,756	931,950	106.43		23,923		19,231		11,661			(4,692)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/29/2024	05/21/2027	109,336	11,677,035	106.8		284,382		228,662		135,624			(55,720)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/29/2024	05/21/2027	139,638	14,995,738	107.39		335,271		269,580		154,142			(65,691)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/29/2024	05/21/2027	74,103	8,004,553	108.02		162,951		131,024		71,988			(31,928)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/29/2024	05/24/2027	29,945	3,195,401	106.71		78,874		63,463		37,889			(15,411)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/29/2024	05/24/2027	53,568	5,754,236	107.42		128,187		103,141		58,929			(25,047)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/29/2024	05/28/2027	39,175	4,193,668	107.05		98,681		79,471		46,501			(19,211)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/29/2024	05/28/2027	62,458	6,730,475	107.76		142,779		114,984		64,353			(27,795)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/30/2024	05/22/2025	7,668	3,002,533	391.56		53,562		21,455		97,215			(32,107)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/30/2024	05/14/2027	1,478	575,786	389.6		18,540		14,898		28,845			(3,642)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/30/2024	05/23/2025	10,460	4,074,003	389.5		82,599		33,227		149,632			(49,372)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/30/2024	05/21/2027	6,388	2,489,879	389.8		79,813		64,234		124,152			(15,579)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/30/2024	05/21/2027	7,850	3,087,095	393.27		87,565		70,473		137,562			(17,092)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/30/2024	05/28/2025	4,971	1,939,112	390.07		38,199		15,685		69,166			(22,514)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/30/2024	05/24/2027	3,364	1,309,628	389.33		42,703		34,391		66,344			(8,312)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/30/2024	05/28/2025	3,620	1,419,003	392.02		24,766		10,169		44,932			(14,597)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/30/2024	05/24/2027	8,734	3,432,690	393.04		98,298		79,164		154,294			(19,134)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/30/2024	05/29/2025	3,364	1,301,372	386.91		30,776		12,688		55,498			(18,088)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/30/2024	05/24/2027	2,270	915,095	403.06		18,052		14,538		29,080			(3,514)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/30/2024	05/29/2025	888	344,970	388.55		7,422		3,060		13,442			(4,362)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/30/2024	05/24/2027	2,323	944,162	406.39		16,365		13,180		26,529			(3,185)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/30/2024	05/22/2026	2,694	1,049,463	389.57		28,827		20,344		47,112			(8,483)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/30/2024	05/25/2027	2,853	1,148,276	402.5		23,205		18,692		37,256			(4,513)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/30/2024	05/22/2026	4,044	1,590,247	393.24		37,281		26,310		61,613			(10,971)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/30/2024	05/26/2027	2,130	856,209	401.91		17,669		14,236		28,389			(3,433)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/30/2024	05/29/2026	2,672	1,044,374	390.86		27,302		19,345		44,699			(7,957)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/30/2024	05/27/2027	3,438	1,384,737	402.74		27,682		22,308		44,566			(5,373)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/30/2024	05/28/2027	5,316	2,054,818	386.56		73,802		59,490		113,527			(14,313)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/30/2024	05/28/2027	12,378	4,824,764	389.77		155,288		125,173		241,187			(30,116)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/30/2024	05/28/2027	5,432	2,132,708	392.62		62,137		50,086		97,270			(12,050)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/30/2024	05/28/2027	3,913	1,578,333	403.38		30,837		24,856		49,653			(5,980)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/15/2025	2,420	923,751	381.72		16,819		6,552		3,807			(10,267)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/15/2025	2,612	996,808	381.67		18,204		7,091		4,139			(11,113)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/15/2025	5,586	2,132,298	381.73		38,822		15,122		8,775			(23,699)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/16/2025	2,261	861,647	381.14		16,277		6,369		3,896			(9,908)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/16/2025	2,679	1,023,872	382.15		18,165		7,108		3,991			(11,057)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/16/2025	25,014	9,547,953	381.71		174,095		68,124		39,726			(105,971)				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	03/31/2025	5,483	1,691,516	308.52		30,210		8,992		13,465			(21,217)				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	04/04/2025	5,783	1,782,580	308.23		32,849		10,082		15,302			(22,767)				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	04/07/2025	3,061	943,430	308.23		17,477		5,483		8,246			(11,994)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	04/24/2025	3,066	935,411	305.05		22,600		7,906		14,096			(14,693)				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	04/11/2025	6,334	1,949,403	307.77		37,687		12,157		18,780			(25,530)				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	04/25/2025	5,851	1,780,479	304.28		45,466		15,997		29,713			(29,469)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/09/2025	2,363	892,115	377.46		20,822		7,885		6,407			(12,937)				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	04/11/2025	5,698	1,753,952	307.8		33,791		10,900		16,816			(22,891)				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	04/28/2025	8,388	2,560,529	305.25		61,235		21,910		38,046			(39,325)				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	04/17/2025	4,671	1,420,545	304.15		36,290		12,173		23,599			(24,117)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/09/2025	3,275	1,237,965	378.03		27,934		10,579		8,240			(17,355)				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	04/17/2025	7,437	2,265,392	304.62		55,925		18,760		35,392			(37,165)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/09/2025	10,488	3,961,279	377.71		91,137		34,514		27,520			(56,624)				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	04/21/2025	5,095	1,549,640	304.13		39,845		13,697		26,090			(26,149)				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	04/21/2025	3,390	1,031,267	304.17		26,445		9,091		17,274			(17,355)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/09/2025	21,499	8,135,648	378.42		179,517		67,983		51,360			(111,534)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/12/2025	2,102	792,557	377.11		18,957		7,283		6,059			(11,674)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/13/2025	2,688	1,014,403	377.33		23,980		9,256		7,580			(14,725)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/13/2025	8,951	3,386,739	378.38		75,275		29,053		22,043			(46,221)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/14/2025	2,462	933,711	379.3		19,669		7,627		5,398			(12,042)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/14/2025	2,316	877,810	379.1		18,732		7,264		5,216			(11,469)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/14/2025	2,459	932,647	379.35		19,595		7,598		5,355			(11,997)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/14/2025	2,941	1,116,040	379.43		23,354		9,056		6,337			(14,299)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	05/28/2027	6,360	1,810,679	284.71		44,645		36,087		34,505			(8,559)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	06/01/2027	3,650	1,050,112	287.69		21,791		17,629		16,009			(4,162)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	06/01/2027	3,069	894,103	291.29		14,856		12,019		10,198			(2,838)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	06/02/2027	3,129	888,798	284.04		22,811		18,458		17,845			(4,353)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	06/03/2027	17,630	4,965,890	281.67		145,625		117,862		117,989			(27,764)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	06/03/2027	15,498	4,398,846	283.83		114,376		92,571		89,705			(21,806)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	06/03/2027	5,330	1,548,873	290.58		26,971		21,829		18,764			(5,142)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	06/04/2027	12,876	3,629,374	281.88		105,194		85,157		85,026			(20,037)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	06/04/2027	8,298	2,357,261	284.06		60,496		48,973		47,303			(11,523)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	06/04/2027	8,557	2,486,458	290.56		43,301		35,053		30,198			(8,248)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	05/29/2025	9,253	2,591,101	280.04		54,683		22,733		35,151			(31,950)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	05/30/2025	4,451	1,252,821	281.45		23,280		9,716		13,640			(13,564)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	05/30/2025	10,768	3,048,279	283.08		48,457		20,224		25,090			(28,233)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	06/03/2025	11,207	3,161,452	282.1		55,474		23,511		31,316			(31,963)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	06/04/2025	7,016	1,991,853	283.91		29,326		12,476		14,411			(16,850)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	05/29/2026	4,359	1,222,057	280.33		33,087		23,542		25,894			(9,545)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	05/29/2026	3,635	1,028,748	283.05		23,188		16,499		17,048			(6,690)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	06/03/2026	9,470	2,667,015	281.62		66,481		47,434		50,640			(19,047)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	06/01/2026	3,962	1,128,018	284.72		22,701		16,179		15,985			(6,522)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	06/03/2026	4,536	1,287,651	283.87		27,534		19,645		19,852			(7,888)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	06/02/2026	6,802	1,938,596	284.99		38,297		27,310		26,784			(10,987)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	06/04/2026	2,646	748,207	282.75		17,280		12,336		12,826			(4,944)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	05/28/2027	18,831	5,273,976	280.07		168,348		136,075		139,384			(32,273)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	05/28/2027	39,167	11,051,428	282.16		314,513		254,219		253,020			(60,294)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/23/2025	343	1,804,564	5,261.12		88,353		36,156		262,542			(52,197)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/23/2025	571	3,013,619	5,282.14		158,813		64,990		426,002			(93,823)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/23/2025	441	2,337,684	5,304.72		116,939		47,854		320,241			(69,085)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/23/2025	516	2,724,691	5,275.91		132,426		54,191		388,481			(78,234)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/23/2025	614	3,253,138	5,298.27		177,673		72,708		449,677			(104,965)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/27/2025	201	1,051,883	5,235.33		54,580		22,703		159,316			(31,877)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/28/2025	349	1,844,405	5,282.71		89,746		37,479		262,450			(52,267)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/29/2025	385	2,027,163	5,266.18		65,721		27,554		295,313			(38,166)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/29/2025	513	2,705,997	5,271.56		149,612		62,727		391,347			(86,885)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/30/2025	401	2,103,289	5,239.36		66,852		28,138		317,970			(38,714)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/30/2025	456	2,408,132	5,276.94		78,812		33,172		346,200			(45,640)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/30/2025	401	2,101,601	5,247.18		104,636		44,042		314,447			(60,594)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/30/2025	307	1,609,105	5,237.12		88,906		37,421		243,979			(51,485)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/30/2025	832	4,375,734	5,257.4		243,914		102,664		645,859			(141,250)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/30/2025	428	2,258,291	5,277.49		126,910		53,417		324,416			(73,493)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	06/02/2025	357	1,881,173	5,272.79		100,309		42,709		273,122			(57,601)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	06/03/2025	380	2,004,961	5,271.08		79,357		33,915		292,142			(45,442)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	06/04/2025	559	2,942,581	5,265.61		165,671		71,068		432,468			(94,603)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	06/05/2025	411	2,197,336	5,349.05		63,644		27,402		288,232			(36,242)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	06/05/2025	553	2,943,193	5,326.66		141,412		60,886		398,416			(80,526)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	06/05/2025	298	1,596,280	5,353.59		79,871		34,389		208,042			(45,482)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	06/05/2026	99	536,464	5,440.26		64,127		45,995		92,809			(18,132)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/23/2025	369	1,946,181	5,275.92		52,927		21,659		277,479			(31,268)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/23/2025	342	1,815,700	5,304.72		59,971		24,541		248,734			(35,429)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/04/2024	05/22/2026	10,012	2,475,618	247.27		56,467		40,017		37,628			(16,450)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/04/2024	05/29/2026	15,326	3,753,746	244.93		102,683		73,060		72,023			(29,623)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/04/2024	05/29/2026	5,864	1,441,750	245.85		37,004		26,329		25,371			(10,675)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/04/2024	05/15/2025	4,110	1,011,861	246.22		18,863		7,391		6,953			(11,472)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/04/2024	06/03/2025	6,965	1,713,292	245.97		33,295		14,111		13,651			(19,184)				03
JUN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/04/2024	06/03/2026	21,208	5,217,279	246		131,068		93,517		91,028			(37,551)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/04/2024	05/07/2026	5,352	1,313,277	245.36		34,149		23,987		23,636			(10,162)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/04/2024	05/08/2026	5,292	1,303,109	246.26		31,803		22,353		21,513			(9,450)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/04/2024	05/13/2026	11,763	2,897,479	246.32		70,578		49,755		47,850			(20,823)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/04/2024	05/15/2026	18,125	4,489,513	247.7		98,961		69,847		64,772			(29,115)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/04/2024	05/20/2026	10,612	2,631,327	247.96		57,092		40,413		37,233			(16,679)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/04/2024	05/21/2026	5,008	1,239,502	247.49		27,846		19,723		18,407			(8,123)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2024	06/03/2027	6,791	2,596,911	382.42		90,724		73,630		48,091			(17,094)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2024	06/03/2027	6,550	2,552,909	389.76		69,757		56,613		32,365			(13,144)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2024	05/30/2025	6,353	2,402,882	378.25		57,745		24,305		17,490			(33,440)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2024	06/04/2027	8,944	3,383,169	378.26		135,055		109,631		76,646			(25,424)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2024	06/04/2027	10,808	4,146,809	383.67		139,102		112,917		72,206			(26,185)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2024	06/03/2025	8,160	3,099,168	379.8		68,462		29,259		18,958			(39,203)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2024	06/05/2025	5,326	2,022,750	379.79		44,845		19,308		12,528			(25,537)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2024	06/02/2026	5,455	2,074,254	380.23		61,481		44,024		30,845			(17,456)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2024	06/05/2026	5,037	1,918,927	380.97		55,255		39,631		27,298			(15,624)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2024	05/28/2027	10,336	3,906,424	377.96		156,997		127,252		89,388			(29,745)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2024	05/28/2027	7,802	2,974,033	381.21		107,740		87,327		58,210			(20,413)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2024	06/01/2027	4,580	1,789,441	390.74		47,216		38,303		21,478			(8,913)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2024	06/03/2027	5,622	2,135,966	379.93		80,844		65,612		44,666			(15,233)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/05/2024	05/28/2027	126,981	13,504,474	106.35		374,722		303,726		172,596			(70,996)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/05/2024	05/28/2027	163,276	17,486,815	107.1		436,762		354,011		191,915			(82,751)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/05/2024	06/03/2027	34,735	3,692,027	106.29		103,442		83,952		47,943			(19,490)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/05/2024	06/03/2027	93,992	10,057,108	107		255,093		207,029		113,171			(48,064)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/05/2024	06/04/2027	24,282	2,573,149	105.97		75,322		61,143		35,615			(14,179)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/05/2024	06/04/2027	37,276	3,976,186	106.67		105,676		85,783		47,880			(19,893)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/05/2024	05/29/2025	25,831	2,758,449	106.79		49,311		20,674		5,771			(28,636)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/05/2024	05/30/2025	66,711	7,102,764	106.47		136,825		57,590		18,079			(79,235)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/05/2024	06/03/2025	33,467	3,564,952	106.52		68,140		29,121		9,129			(39,019)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/05/2024	06/04/2025	36,124	3,833,837	106.13		80,051		34,339		12,284			(45,711)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/05/2024	05/29/2026	10,998	1,169,949	106.38		28,946		20,682		10,470			(8,265)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/05/2024	05/29/2026	25,563	2,734,681	106.98		61,171		43,706		20,773			(17,465)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/05/2024	06/03/2026	11,214	1,197,500	106.79		27,720		19,860		9,663			(7,860)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/05/2024	06/04/2026	12,281	1,310,750	106.73		30,666		21,983		10,766			(8,683)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/05/2024	04/16/2027	903	95,371	105.57		2,920		2,344		1,387			(576)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/06/2024	05/30/2025	2,755	1,069,221	388.13		24,463		10,326		42,683			(14,137)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/06/2024	05/28/2027	4,406	1,703,266	386.62		63,959		51,889		93,931			(12,070)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/06/2024	05/28/2027	7,869	3,065,614	389.6		104,181		84,520		154,075			(19,660)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/06/2024	05/30/2025	5,559	2,166,651	389.78		45,053		19,017		78,723			(26,036)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/06/2024	06/01/2027	4,358	1,732,407	397.56		44,600		36,214		67,078			(8,386)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/06/2024	06/03/2025	3,773	1,472,506	390.29		29,843		12,790		52,105			(17,053)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/06/2024	06/02/2027	2,288	920,179	402.22		19,956		16,207		30,267			(3,749)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/06/2024	06/03/2025	3,563	1,394,479	391.37		26,502		11,358		46,251			(15,144)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/06/2024	06/03/2027	4,388	1,709,462	389.62		58,178		47,260		85,993			(10,918)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/06/2024	06/05/2025	4,663	1,818,574	390		37,575		16,223		65,548			(21,352)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/06/2024	06/03/2027	9,501	3,737,334	393.37		111,806		90,823		166,624			(20,983)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/06/2024	05/29/2026	2,555	993,680	388.96		29,315		20,975		45,803			(8,341)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/06/2024	06/03/2027	2,614	1,053,084	402.88		22,291		18,108		33,833			(4,183)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/06/2024	06/02/2026	3,892	1,529,319	392.93		38,290		27,456		60,360			(10,834)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/06/2024	06/03/2027	3,854	1,564,801	405.98		29,401		23,883		44,875			(5,518)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/06/2024	06/03/2026	2,751	1,079,001	392.29		27,789		19,937		43,725			(7,852)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/06/2024	06/04/2027	6,290	2,448,985	389.36		84,157		68,378		124,237			(15,779)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/06/2024	06/05/2026	2,168	848,796	391.43		22,682		16,291		35,625			(6,391)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/06/2024	06/04/2027	6,725	2,642,485	392.92		80,333		65,271		119,595			(15,062)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/06/2024	06/04/2027	4,122	1,658,337	402.3		35,883		29,155		54,427			(6,728)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/06/2024	06/04/2027	2,288	928,681	405.91		17,521		14,236		26,716			(3,285)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/22/2025	7,702	2,933,853	380.91		50,064		20,580		14,322			(29,484)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/23/2025	2,311	875,589	378.91		16,984		7,011		5,637			(9,973)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/23/2025	2,953	1,121,357	379.69		20,703		8,546		6,512			(12,157)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/23/2025	2,466	936,308	379.65		17,338		7,157		5,467			(10,181)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/23/2025	36,175	13,735,119	379.69		253,584		104,677		79,765			(148,907)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/27/2025	3,372	1,280,632	379.81		23,636		9,916		7,505			(13,720)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/28/2025	2,973	1,131,532	380.64		19,858		8,364		5,973			(11,494)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/28/2025	2,363	898,411	380.14		16,260		6,849		5,071			(9,411)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/28/2025	8,782	3,343,708	380.73		58,315		24,562		17,436			(33,752)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/29/2025	2,177	822,489	377.89		17,108		7,234		6,228			(9,873)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/29/2025	4,945	1,871,622	378.51		37,530		15,870		13,118			(21,660)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/29/2025	14,287	5,408,194	378.53		108,298		45,795		37,811			(62,504)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/30/2025	2,506	946,577	377.75		19,896		8,446		7,328			(11,450)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/30/2025	6,631	2,505,203	377.8		52,451		22,266		19,277			(30,186)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/19/2025	2,196	836,672	381		14,142		5,740		3,948			(8,402)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/20/2025	2,533	970,627	383.25		14,183		5,781		3,318			(8,401)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/20/2025	2,569	984,320	383.22		14,410		5,874		3,380			(8,536)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/20/2025	5,503	2,109,163	383.28		30,761		12,539		7,177			(18,222)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/21/2025	4,676	1,791,897	383.2		26,327		10,777		6,226			(15,550)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/21/2025	3,268	1,252,540	383.32		18,266		7,477		4,274			(10,789)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/21/2025	4,662	1,787,390	383.37		25,969		10,631		6,053			(15,338)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/22/2025	2,437	927,846	380.8		15,960		6,561		4,600			(9,399)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/22/2025	2,780	1,058,776	380.86		18,125		7,451		5,205			(10,674)				03
MAY 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/11/2024	05/08/2025	1,369	972,108	709.92		47,036		18,157		46,972			(28,879)				03
MAY 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/11/2024	05/13/2025	1,402	1,000,738	713.62		46,880		18,528		46,012			(28,353)				03
MAY 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/11/2024	05/20/2025	1,266	914,975	722.9		39,730		16,195		33,944			(23,535)				03
MAY 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/11/2024	05/30/2025	1,721	1,233,230	716.59		58,427		24,802		53,764			(33,625)				03
JUN 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/11/2024	06/10/2025	2,077	1,503,365	723.76		65,617		29,002		54,012			(36,615)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/11/2026	1,600	449,116	280.78		10,909		7,893		9,243			(3,016)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/05/2026	6,402	1,813,746	283.3		36,813		26,550		29,568			(10,263)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	05/28/2027	705	199,666	283.03		5,037		4,098		4,298			(939)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/10/2026	14,166	4,004,496	282.69		85,277		61,668		69,434			(23,610)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/04/2027	12,309	3,465,002	281.51		95,638		77,921		83,281			(17,717)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/04/2027	33,662	9,548,252	283.65		233,278		190,063		197,368			(43,216)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/07/2027	8,223	2,311,734	281.12		65,293		53,231		57,159			(12,062)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/07/2027	15,470	4,382,530	283.29		109,374		89,168		93,125			(20,206)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/07/2027	6,791	1,971,557	290.32		32,121		26,187		24,487			(5,934)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/08/2027	4,136	1,162,126	281		33,044		26,945		28,983			(6,099)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/08/2027	5,810	1,686,059	290.22		27,712		22,597		21,130			(5,115)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/09/2027	3,905	1,109,727	284.2		26,318		21,465		22,110			(4,853)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/10/2027	20,178	5,672,224	281.11		160,415		130,861		140,498			(29,554)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/10/2027	15,986	4,528,571	283.28		113,342		92,461		96,427			(20,882)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/10/2027	4,398	1,272,131	289.27		22,209		18,117		17,235			(4,092)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/10/2027	4,707	1,370,775	291.22		21,134		17,241		15,851			(3,894)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/11/2027	11,280	3,163,755	280.48		92,720		75,653		81,815			(17,067)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/11/2027	14,149	4,020,116	284.13		95,788		78,157		80,576			(17,631)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/05/2025	6,536	1,848,716	282.85		26,406		11,497		16,226			(14,909)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/06/2025	21,087	5,938,034	281.6		96,367		42,110		64,480			(54,257)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/10/2025	14,095	3,973,166	281.89		63,003		27,924		41,690			(35,080)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/11/2025	12,467	3,501,715	280.89		61,211		27,223		43,146			(33,987)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/11/2025	1,549	442,535	285.77		4,692		2,087		2,328			(2,605)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	05/29/2026	4,165	1,176,461	282.48		25,197		18,104		20,559			(7,093)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/05/2026	6,851	1,926,676	281.23		45,216		32,611		37,933			(12,605)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/13/2024	06/12/2026	1,766	672,126	380.56		18,368		13,352		9,907			(5,016)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/13/2024	06/04/2027	6,887	2,616,793	379.98		93,590		76,463		54,623			(17,126)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/13/2024	06/06/2025	2,873	1,087,063	378.38		23,558		10,382		8,068			(13,177)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/13/2024	06/04/2027	5,517	2,113,281	383.04		68,357		55,848		37,975			(12,509)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/13/2024	06/07/2027	6,460	2,439,767	377.67		94,188		76,999		56,934			(17,188)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/13/2024	06/06/2025	5,604	2,134,191	380.82		39,958		17,609		11,639			(22,349)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/13/2024	06/07/2027	8,992	3,426,133	381.04		118,598		96,955		68,091			(21,643)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/13/2024	06/10/2025	3,970	1,502,447	378.45		32,594		14,567		11,278			(18,027)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/13/2024	06/07/2027	2,498	978,064	391.52		23,682		19,360		11,318			(4,322)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/13/2024	06/11/2025	5,712	2,158,699	377.95		48,263		21,644		17,278			(26,619)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/13/2024	06/08/2027	2,520	966,736	383.61		30,745		25,140		16,937			(5,605)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/13/2024	06/12/2025	2,160	821,059	380.09		16,201		7,291		5,091			(8,911)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/13/2024	06/10/2027	4,422	1,670,343	377.75		64,337		52,629		38,890			(11,708)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/13/2024	06/05/2026	2,876	1,094,230	380.5		29,850		21,619		16,048			(8,232)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/13/2024	06/10/2027	7,303	2,783,756	381.16		96,039		78,562		55,099			(17,478)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/13/2024	06/05/2026	3,232	1,237,776	382.98		30,316		21,956		15,416			(8,360)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/13/2024	06/10/2027	4,217	1,642,626	389.57		42,629		34,871		21,177			(7,758)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/13/2024	06/10/2026	3,059	1,160,600	379.43		33,219		24,121		18,343			(9,097)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/13/2024	06/11/2027	5,831	2,199,677	377.21		86,247		70,566		52,546			(15,681)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/13/2024	06/11/2027	11,678	4,439,295	380.13		158,475		129,662		92,406			(28,814)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/13/2024	06/11/2026	4,068	1,545,931	380.04		43,159		31,356		23,529			(11,803)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/13/2024	06/11/2027	7,212	2,774,934	384.77		84,957		69,510		45,954			(15,447)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	06/13/2024	06/03/2025	270	1,464,857	5,426.4		117,450		51,196		171,008			(66,254)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	06/13/2024	06/04/2025	287	1,560,752	5,433.05		124,060		54,276		180,663			(69,784)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	06/13/2024	06/06/2025	260	1,415,526	5,449.78		110,005		48,477		160,175			(61,528)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	06/13/2024	06/10/2025	370	2,021,023	5,466.36		153,430		68,572		224,495			(84,858)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	06/13/2024	06/12/2025	245	1,355,039	5,527.16		92,786		41,754		136,982			(51,032)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	06/13/2024	05/29/2026	292	1,586,486	5,425.74		206,016		148,645		276,897			(57,372)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	06/13/2024	06/05/2026	300	1,647,191	5,496.5		199,188		144,259		269,332			(54,929)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	06/13/2024	06/12/2026	278	1,518,143	5,459.18		192,455		139,895		259,200			(52,560)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	06/13/2024	05/03/2027	52	274,485	5,256.31		52,701		42,763		67,940			(9,938)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	06/13/2024	05/28/2027	440	2,279,647	5,184.55		469,551		383,066		601,432			(86,485)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	06/13/2024	05/28/2027	498	2,808,010	5,641.52		394,404		321,760		519,863			(72,644)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	06/13/2024	05/28/2027	396	2,250,752	5,688.89		302,965		247,163		400,515			(55,802)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	06/13/2024	06/03/2027	502	2,855,823	5,693.2		384,020		313,682		508,423			(70,339)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	06/13/2024	06/04/2027	219	1,153,605	5,267.36		223,101		182,275		287,347			(40,826)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	06/13/2024	06/04/2027	371	2,092,574	5,647.21		293,590		239,865		387,353			(53,725)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	06/13/2024	06/07/2027	810	4,600,475	5,680.02		627,339		512,857		830,488			(114,482)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	06/13/2024	06/10/2027	377	2,115,499	5,614.68		306,590		250,795		403,707			(55,795)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	06/13/2024	06/11/2027	360	1,955,458	5,430.62		332,019		271,652		432,027			(60,367)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	06/13/2024	06/11/2027	319	1,924,570	6,036.92		187,301		153,247		253,987			(34,055)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	06/13/2024	05/30/2025	423	2,245,466	5,303.79		219,081		94,072		311,151			(125,009)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	06/13/2024	05/30/2025	266	1,445,514	5,437.74		113,084		48,558		164,650			(64,526)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/12/2024	06/11/2027	43,749	4,655,753	106.42		123,372		100,941		59,214			(22,431)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/12/2024	06/11/2027	53,552	5,735,950	107.11		137,789		112,737		63,474			(25,053)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/12/2024	06/05/2025	19,389	2,067,795	106.65		35,694		15,673		5,003			(20,021)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/12/2024	06/06/2025	33,582	3,582,489	106.68		61,454		27,082		8,594			(34,373)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/12/2024	06/10/2025	25,811	2,751,672	106.61		48,214		21,548		7,102			(26,666)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/12/2024	06/11/2025	53,801	5,732,494	106.55		101,953		45,723		15,417			(56,230)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/12/2024	06/05/2026	12,873	1,371,455	106.54		31,512		22,822		11,876			(8,690)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/12/2024	06/05/2026	13,312	1,426,417	107.15		29,513		21,375		10,454			(8,139)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/12/2024	06/10/2026	9,301	990,312	106.47		23,077		16,757		8,803			(6,320)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/12/2024	06/10/2026	11,128	1,194,945	107.38		23,814		17,293		8,284			(6,522)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/12/2024	06/11/2026	6,018	640,431	106.42		15,057		10,939		5,776			(4,118)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/12/2024	06/04/2027	77,142	8,225,678	106.63		211,215		172,564		99,852			(38,651)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/12/2024	06/04/2027	95,509	10,250,059	107.32		238,391		194,767		108,069			(43,624)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/12/2024	06/07/2027	37,997	4,045,585	106.47		106,355		86,946		50,823			(19,409)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/12/2024	06/07/2027	110,217	11,813,061	107.18		280,613		229,404		128,514			(51,209)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/12/2024	06/10/2027	23,044	2,453,494	106.47		64,546		52,800		30,875			(11,746)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/12/2024	06/10/2027	50,920	5,457,597	107.18		129,744		106,132		59,491			(23,611)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2024	06/04/2027	7,544	2,967,754	393.39		89,042		72,815		132,265			(16,227)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2024	06/07/2027	3,234	1,258,633	389.13		43,814		35,852		64,372			(7,963)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2024	06/07/2027	11,626	4,567,331	392.86		139,836		114,423		207,337			(25,413)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2024	06/07/2027	2,382	959,128	402.67		20,558		16,822		31,112			(3,736)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2024	06/08/2027	3,049	1,226,273	402.19		26,788		21,925		40,487			(4,864)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2024	06/08/2027	2,761	1,119,678	405.56		21,512		17,606		32,705			(3,906)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2024	06/10/2027	3,643	1,417,160	389.04		49,526		40,551		72,718			(8,976)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2024	06/10/2027	6,765	2,657,182	392.8		81,637		66,841		120,936			(14,795)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2024	06/06/2025	4,487	1,748,761	389.75		36,770		16,250		64,003			(20,520)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2024	06/10/2027	4,607	1,854,261	402.52		40,059		32,799		60,542			(7,260)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2024	06/11/2027	6,919	2,696,112	389.66		92,315		75,600		135,711			(16,715)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2024	06/10/2025	4,078	1,587,903	389.4		34,172		15,315		59,486			(18,857)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2024	06/11/2027	14,130	5,558,628	393.4		167,338		137,039		248,157			(30,299)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2024	06/11/2025	6,653	2,594,439	389.97		54,088		24,325		94,150			(29,764)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2024	06/11/2027	3,104	1,255,286	404.43		25,225		20,658		38,268			(4,567)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2024	06/12/2025	3,682	1,440,073	391.12		28,097		12,679		48,889			(15,418)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2024	06/05/2026	2,447	957,593	391.38		25,720		18,653		40,271			(7,067)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2024	06/10/2026	2,500	977,742	391.15		26,601		19,343		41,594			(7,258)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2024	06/11/2026	2,490	975,064	391.57		26,089		18,981		40,806			(7,109)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2024	06/12/2026	1,388	543,006	391.22		14,743		10,732		23,051			(4,012)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2024	06/04/2027	2,512	979,251	389.84		33,238		27,181		48,931			(6,057)				03
JUN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	06/03/2026	10,855	3,798,427	349.94		144,365		104,882		111,192			(39,483)				03
JUN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	06/05/2026	3,132	1,098,693	350.76		40,438		29,410		30,739			(11,029)				03
JUN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	06/11/2026	4,570	1,610,960	352.52		55,386		40,407		40,881			(14,980)				03
JUN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	06/16/2026	7,304	2,605,335	356.71		75,375		55,130		51,550			(20,245)				03
MAY 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	05/20/2026	4,355	1,531,862	351.76		53,739		38,747		40,118			(14,992)				03
MAY 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	05/22/2026	5,241	1,837,589	350.63		67,554		48,762		51,409			(18,792)				03
MAY 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	05/28/2026	2,606	913,073	350.43		33,925		24,568		25,920			(9,357)				03
MAY 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	05/29/2026	7,200	2,507,458	348.26		101,663		73,663		80,306			(28,001)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2024	04/30/2027	291	1,566,933	5,393.36		281,399		228,839		348,601			(52,560)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2024	05/07/2027	448	2,501,836	5,584.58		383,193		312,096		479,246			(71,097)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2024	05/14/2027	371	2,016,910	5,429.39		354,217		288,932		439,479			(65,286)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2024	04/16/2025	284	1,483,811	5,216.97		165,811		58,034		218,296			(107,777)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2024	04/24/2025	289	1,478,879	5,119.53		192,434		70,601		250,024			(121,833)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2024	05/02/2025	337	1,755,506	5,204.12		205,326		78,622		268,358			(126,704)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2024	05/09/2025	348	1,857,112	5,330.25		181,351		71,867		240,189			(109,484)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2024	05/14/2025	54	287,220	5,336.68		28,007		11,356		37,103			(16,650)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2024	04/15/2026	265	1,463,532	5,529.23		171,577		121,189		221,083			(50,388)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2024	04/22/2026	428	2,266,969	5,296.41		345,464		245,068		436,435			(100,396)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2024	04/29/2026	278	1,508,333	5,418.64		203,381		144,886		258,882			(58,495)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2024	05/01/2026	502	2,716,711	5,411.56		369,868		263,803		470,258			(106,065)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2024	05/08/2026	267	1,502,943	5,636.6		159,637		114,325		206,254			(45,312)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2024	05/14/2026	239	1,355,830	5,683.63		137,145		98,554		177,515			(38,591)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2024	04/13/2027	303	1,647,460	5,434.47		282,615		228,954		351,642			(53,661)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2024	04/16/2027	263	1,397,628	5,311.55		265,988		215,631		328,952			(50,357)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2024	04/22/2027	294	1,622,313	5,509.45		262,435		213,038		327,545			(49,396)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2024	04/26/2027	322	1,752,405	5,440.73		301,612		245,059		374,856			(56,552)				03
MAY 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	05/29/2025	2,726	949,553	348.36		31,510		13,596		23,724			(17,914)				03
JUN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	06/03/2025	3,874	1,349,655	348.38		44,939		19,758		33,851			(25,182)				03
JUN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	06/11/2025	2,792	980,199	351.03		28,426		12,856		19,675			(15,570)				03
JUN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	06/16/2025	6,026	2,139,985	355.14		49,291		22,666		28,980			(26,625)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2024	06/13/2025	156,602	50,796,962	324.37		1,301,362		594,179		710,004			(707,183)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2024	06/15/2026	15,379	4,988,571	324.37		173,632		127,106		129,259			(46,526)				03
JUN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/18/2024	06/13/2025	113,958,388	113,958,388	5,431.6		4,486,542		2,048,477		6,938,613			(2,438,065)				03
JUN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/18/2024	06/13/2025	101,792,465	101,792,465	5,431.6		4,660,059		2,127,702		7,202,802			(2,532,357)				03
JUN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/18/2024	06/13/2025	6,271,071	6,271,071	5,431.6		291,605		133,142		449,538			(158,463)				03
JUN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/18/2024	06/13/2025	24,176,570	24,176,570	5,431.6		1,182,234		539,788		1,807,598			(642,447)				03
JUN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/18/2024	06/13/2025	25,212,144	25,212,144	5,431.6		1,326,411		605,616		1,978,693			(720,795)				03
JUN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/18/2024	06/13/2025	15,052,904	15,052,904	5,431.6		875,025		399,521		1,217,698			(475,504)				03
JUN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/18/2024	06/13/2025	11,339,995	11,339,995	5,431.6		486,032		221,914		752,807			(264,118)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/18/2024	06/13/2025	153,846	58,156,831	378.02		1,349,229		616,034		465,776			(733,194)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/18/2024	06/15/2026	20,732	7,837,273	378.02		245,679		179,848		136,015			(65,831)				03
JUN 25	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/18/2024	06/13/2025	80,576	23,216,320	288.13		578,535		264,149		120,208			(314,386)				03
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025	10,115	54,938,842	5,431.6		1,996,130		919,122		6,467,060			(1,077,008)				03
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025	773	4,239,409	5,485.92		162,137		74,656		458,936			(87,481)				03
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025	13,765	74,765,214	5,431.6		3,434,195		1,581,282		8,800,898			(1,852,913)				03
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025	545	2,960,222	5,431.6		148,840		68,533		348,459			(80,306)				03
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025	1,496	8,123,773	5,431.6		417,900		192,423		956,280			(225,477)				03
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025	67	363,990	5,458.76		17,966		8,272		41,111			(9,693)				03
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025	4,809	26,119,098	5,431.6		1,459,401		671,984		3,074,578			(787,417)				03
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025	2,885	15,671,687	5,431.6		892,215		410,822		1,844,774			(481,393)				03
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025	251	1,367,965	5,458.76		84,557		38,935		154,504			(45,623)				03
JUN 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025	661	3,905,084	5,906.86		144,208		66,401		181,849			(77,807)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025	1,367	7,427,441	5,431.6		499,242		229,877		874,312			(269,365)				03
JUN 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/15/2026	273	1,619,063	5,920.44		129,898		95,487		165,481			(34,411)				03
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025	909	4,934,880	5,431.6		155,326		71,520		580,904			(83,806)				03
JUN 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025	953	5,695,500	5,974.76		179,508		82,655		223,073			(96,853)				03
JUN 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025	2,107	12,701,342	6,029.08		350,762		161,509		428,303			(189,253)				03
JUN 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025	153	937,114	6,124.13		20,316		9,355		23,647			(10,962)				03
JUN 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025	143	876,989	6,151.29		17,700		8,150		20,220			(9,550)				03
JUN 25 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/18/2024	06/13/2025	28,570	3,032,441	106.14		62,769		28,902		10,311			(33,867)				03
JUN 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/18/2024	06/15/2026	5,823	618,061	106.14		15,914		11,699		6,034			(4,216)				03
JUN 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/18/2024	06/13/2025	173,499	42,852,461	246.99		886,579		408,227		296,638			(478,352)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/18/2025	12,548	3,526,786	281.06		64,623		30,241		43,117			(34,382)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/18/2025	478	136,524	285.37		1,627		761		804			(865)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/12/2026	5,553	1,554,672	279.99		41,478		30,444		34,272			(11,034)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/18/2026	4,654	1,308,744	281.22		32,297		23,777		26,061			(8,520)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/12/2026	7,217	2,035,682	282.07		47,199		34,643		37,404			(12,556)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	05/21/2027	5,605	1,596,564	284.85		37,441		30,701		29,988			(6,740)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/17/2026	7,398	2,073,063	280.23		54,595		40,172		44,932			(14,423)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/11/2027	40,157	11,254,106	280.25		345,755		284,721		295,562			(61,034)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/11/2027	32,139	9,075,047	282.37		247,791		204,049		206,151			(43,741)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/14/2027	10,114	2,826,481	279.47		90,619		74,667		78,284			(15,952)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/14/2027	5,163	1,454,202	281.66		41,355		34,075		34,757			(7,280)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/14/2027	5,240	1,508,359	287.83		29,975		24,699		22,961			(5,277)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/15/2027	4,941	1,380,020	279.28		44,719		36,854		38,716			(7,865)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/15/2027	3,788	1,088,433	287.36		22,272		18,355		17,192			(3,917)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/15/2027	4,408	1,276,286	289.57		22,787		18,779		16,953			(4,008)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/16/2027	3,296	940,352	285.3		21,754		17,931		17,351			(3,822)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/16/2027	4,491	1,299,678	289.42		23,441		19,322		17,480			(4,119)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/17/2027	27,028	7,573,594	280.21		233,524		192,529		199,894			(40,996)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/17/2027	25,417	7,178,433	282.43		195,963		161,561		162,838			(34,402)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/17/2027	3,737	1,078,458	288.6		20,478		16,883		15,489			(3,595)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/17/2027	5,782	1,678,509	290.29		28,680		23,645		21,069			(5,035)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/12/2025	4,940	1,387,440	280.88		25,686		11,788		17,163			(13,898)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/13/2025	14,743	4,128,786	280.05		82,561		38,015		57,949			(44,546)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/13/2025	5,295	1,488,886	281.21		26,738		12,311		17,553			(14,426)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/17/2025	10,395	2,924,018	281.28		52,393		24,440		34,482			(27,953)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2024	06/11/2027	7,295	2,782,496	381.4		97,249		80,156		54,471			(17,093)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2024	06/14/2027	4,340	1,639,929	377.85		64,365		53,083		38,098			(11,282)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2024	06/13/2025	9,507	3,600,449	378.7		79,672		36,789		26,604			(42,883)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2024	06/14/2027	2,486	957,381	385.05		29,687		24,484		15,671			(5,204)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2024	06/17/2025	7,700	2,914,193	378.47		65,757		30,760		22,550			(34,997)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2024	06/15/2027	2,756	1,057,204	383.58		34,452		28,419		18,645			(6,033)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2024	06/18/2025	2,695	1,025,670	380.56		20,483		9,612		6,196			(10,871)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2024	06/16/2027	2,504	953,565	380.87		33,975		28,031		19,214			(5,944)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2024	06/16/2027	2,366	930,832	393.44		21,600		17,821		9,780			(3,779)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2024	06/20/2025	8,444	3,209,132	380.06		66,199		31,261		20,836			(34,938)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2024	06/17/2027	19,949	7,543,323	378.13		293,650		242,322		173,206			(51,328)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2024	06/12/2026	2,608	989,541	379.45		29,051		21,353		15,654			(7,698)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2024	06/17/2027	21,397	8,172,691	381.95		281,160		232,015		156,367			(49,145)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2024	06/17/2026	2,518	953,748	378.76		28,908		21,300		15,843			(7,607)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2024	06/17/2027	3,412	1,333,441	390.76		34,056		28,103		16,234			(5,953)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2024	06/18/2026	2,125	808,831	380.68		22,628		16,682		11,919			(5,947)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2024	06/17/2027	2,778	1,090,734	392.63		26,086		21,526		11,996			(4,560)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2024	05/07/2027	1,124	427,744	380.44		15,212		12,449		8,574			(2,763)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2024	06/11/2027	3,247	1,227,473	378.04		47,827		39,421		28,210			(8,406)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2024	06/04/2027	6,554	700,848	106.93		17,310		14,248		8,006			(3,062)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2024	06/11/2027	89,053	9,469,008	106.33		255,315		210,440		122,602			(44,875)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2024	06/11/2027	134,462	14,380,668	106.95		355,113		292,697		164,412			(62,416)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2024	06/11/2027	53,464	5,749,553	107.54		130,346		107,436		58,226			(22,910)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2024	06/17/2027	96,758	10,295,092	106.4		275,181		227,081		131,943			(48,100)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2024	06/17/2027	133,251	14,277,868	107.15		343,122		283,147		157,374			(59,975)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2024	06/12/2025	15,286	1,633,499	106.86		27,103		12,473		3,726			(14,629)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2024	06/13/2025	60,857	6,470,363	106.32		122,019		56,343		20,006			(65,676)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2024	06/13/2025	9,959	1,064,057	106.84		17,767		8,204		2,476			(9,563)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2024	06/17/2025	46,615	4,964,007	106.49		90,386		42,281		14,439			(48,105)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2024	06/18/2025	26,582	2,835,717	106.68		49,442		23,202		7,502			(26,240)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2024	06/12/2026	9,213	980,238	106.4		23,244		17,084		8,900			(6,159)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2024	06/12/2026	43,813	4,687,525	106.99		100,506		73,873		36,311			(26,634)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2024	06/17/2026	12,549	1,341,287	106.88		29,378		21,647		10,787			(7,731)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2024	06/18/2026	13,906	1,486,398	106.89		32,512		23,968		11,940			(8,544)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/02/2027	20,027	7,517,842	375.39		316,222		257,048		188,168			(59,174)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/02/2027	41,502	15,885,275	382.76		524,169		426,082		276,124			(98,087)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/05/2027	10,077	3,781,771	375.29		159,820		130,002		95,281			(29,818)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/04/2025	4,466	1,689,688	378.36		35,682		11,767		8,219			(23,914)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/05/2027	8,944	3,422,959	382.69		113,416		92,255		59,868			(21,161)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/09/2025	4,432	1,690,910	381.53		29,251		9,988		5,031			(19,263)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/05/2027	15,410	5,983,254	388.26		163,351		132,874		77,750			(30,477)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/02/2026	6,401	2,402,540	375.34		82,060		58,015		45,421			(24,046)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/05/2027	3,651	1,427,371	390.93		35,417		28,809		15,976			(6,608)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/02/2026	6,804	2,593,789	381.24		68,716		48,581		33,045			(20,135)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/06/2027	4,773	1,790,816	375.19		75,940		61,785		45,356			(14,154)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/02/2026	3,658	1,405,211	384.16		32,628		23,067		14,500			(9,561)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/06/2027	11,141	4,263,204	382.66		141,379		115,027		74,738			(26,352)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/06/2026	5,873	2,236,443	380.83		60,546		42,914		29,510			(17,632)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/06/2027	3,238	1,255,258	387.71		34,966		28,449		16,828			(6,517)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/07/2027	5,219	2,032,181	389.4		53,336		43,404		24,841			(9,931)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/08/2026	4,800	1,823,700	379.92		51,458		36,519		25,699			(14,940)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/09/2027	10,745	4,035,072	375.54		169,337		137,867		100,672			(31,470)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/09/2026	3,660	1,406,118	384.2		32,792		23,287		14,653			(9,506)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/09/2027	20,103	7,691,643	382.61		255,912		208,353		135,475			(47,559)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/10/2026	3,959	1,498,691	378.53		44,977		31,959		23,253			(13,018)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/09/2027	11,680	4,489,285	384.35		140,746		114,590		72,237			(26,156)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/09/2027	3,153	1,228,093	389.49		32,161		26,185		14,965			(5,977)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/24/2024	04/09/2027	3,349	1,311,383	391.55		31,884		25,959		14,229			(5,925)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2024	06/13/2025	4,189	1,632,170	389.65		36,547		16,924		60,404			(19,623)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2024	06/17/2025	4,390	1,709,089	389.3		39,147		18,364		64,710			(20,783)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2024	05/07/2027	1,002	394,166	393.21		12,166		9,966		17,526			(2,200)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2024	06/17/2025	2,908	1,137,718	391.24		23,305		10,932		38,532			(12,372)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2024	06/11/2027	4,159	1,619,611	389.38		57,783		47,671		82,245			(10,112)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2024	06/20/2025	5,525	2,159,649	390.91		45,280		21,442		74,765			(23,838)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2024	06/11/2027	7,109	2,794,745	393.11		87,850		72,476		125,955			(15,374)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2024	06/14/2027	3,071	1,195,435	389.3		42,812		35,341		60,912			(7,471)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2024	06/20/2025	4,355	1,704,460	391.39		34,756		16,458		57,370			(18,298)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2024	06/14/2027	2,345	930,408	396.81		25,705		21,219		37,127			(4,486)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2024	06/15/2026	2,571	1,007,708	391.88		27,720		20,434		41,740			(7,287)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2024	06/14/2027	2,378	957,621	402.69		21,334		17,611		31,139			(3,723)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2024	06/17/2026	3,271	1,279,074	391.05		36,454		26,898		54,772			(9,556)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2024	06/15/2027	2,720	1,074,902	395.17		31,499		26,007		45,332			(5,492)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2024	06/18/2026	2,823	1,100,650	389.87		32,949		24,324		49,360			(8,625)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2024	06/15/2027	2,354	951,742	404.36		19,926		16,452		29,151			(3,474)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2024	06/16/2027	2,280	905,652	397.27		24,646		20,353		35,593			(4,293)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2024	06/18/2026	2,266	890,271	392.96		23,439		17,304		35,356			(6,136)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2024	06/17/2027	12,625	4,913,931	389.23		176,646		145,903		251,023			(30,742)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2024	06/17/2027	23,032	9,056,881	393.23		284,146		234,695		407,238			(49,451)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2024	06/17/2027	2,348	946,039	402.88		20,969		17,320		30,585			(3,649)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2024	06/17/2027	6,158	2,496,122	405.36		50,383		41,615		73,760			(8,768)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/24/2026	301	1,634,680	5,434.26		223,773		165,906		288,787			(57,867)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/06/2025	770	4,116,742	5,344.96		139,146		63,101		543,931			(76,045)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/06/2025	970	5,186,278	5,344.75		277,840		125,997		685,449			(151,843)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/06/2025	790	4,225,189	5,349.56		249,157		112,990		554,639			(136,167)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/09/2025	481	2,566,106	5,330.95		150,959		69,172		347,355			(81,788)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/10/2025	424	2,260,653	5,328.21		116,541		53,582		307,600			(62,959)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/11/2025	465	2,490,117	5,354.17		115,070		53,084		327,217			(61,986)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/12/2025	528	2,860,910	5,418.8		93,581		43,315		342,729			(50,266)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/12/2025	802	4,330,428	5,402.77		230,052		106,481		531,220			(123,571)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/13/2025	465	2,522,916	5,431.35		72,292		33,571		297,094			(38,720)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/13/2025	520	2,825,113	5,428.42		110,045		51,103		334,147			(58,941)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/13/2025	823	4,463,058	5,425.88		237,898		110,477		529,891			(127,421)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/13/2025	946	5,138,176	5,432.28		282,330		131,110		604,216			(151,219)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/17/2025	575	3,118,049	5,422.6		147,329		69,307		374,458			(78,022)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/18/2025	422	2,312,230	5,477.66		63,310		29,876		255,766			(33,433)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/18/2025	457	2,506,201	5,485.71		79,005		37,283		273,763			(41,722)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/18/2025	641	3,503,741	5,469.81		181,080		85,453		392,304			(95,626)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/20/2025	437	2,387,230	5,462.27		65,005		30,868		271,362			(34,137)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/20/2025	553	3,024,031	5,465.84		96,477		45,813		341,877			(50,664)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/20/2025	412	2,251,582	5,462.75		90,249		42,856		255,755			(47,393)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/20/2025	976	5,335,925	5,466.8		260,003		123,465		602,358			(136,538)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/20/2025	714	3,907,230	5,469.63		204,168		96,951		439,165			(107,217)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/20/2025	626	3,427,402	5,473.16		186,513		88,568		383,146			(97,946)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/23/2025	513	2,789,285	5,439.43		140,961		67,552		329,883			(73,409)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/24/2025	492	2,668,540	5,423.09		132,987		63,922		323,808			(69,065)				03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	05/26/2026	6,480	1,221,331	188.47		38,687		38,687		31,817							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	05/29/2026	9,240	1,724,405	186.63		63,292		63,292		54,351							03
JUN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/02/2026	5,998	1,130,921	188.54		35,750		35,750		29,409							03
JUN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/03/2026	5,177	973,404	188.04		32,095		32,095		26,690							03
JUN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/10/2026	6,284	1,186,006	188.73		37,202		37,202		30,424							03
JUN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/12/2026	14,015	2,644,395	188.68		83,391		83,391		68,292							03
JUN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/17/2026	5,270	996,427	189.09		30,458		30,458		24,743							03
JUN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/24/2026	14,213	2,691,935	189.4		80,587		80,587		65,080							03
JUN 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/02/2025	4,853	907,132	186.92		24,993		11,173		18,573			(13,820)				03
JUN 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/10/2025	4,725	886,020	187.5		23,155		10,646		16,633			(12,509)				03
JUN 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/24/2025	6,265	1,179,933	188.33		28,569		13,732		19,659			(14,837)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	05/30/2025	2,085	786,132	377.02		18,412		8,140		6,648			(10,271)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	05/30/2025	2,673	1,010,395	378.04		22,290		9,855		7,548			(12,435)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	05/30/2025	8,483	3,207,454	378.11		70,493		31,167		23,756			(39,325)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/02/2025	2,119	798,709	376.94		18,880		8,440		6,913			(10,439)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/03/2025	2,678	1,013,028	378.33		22,090		9,912		7,454			(12,179)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/03/2025	5,504	2,086,012	378.98		43,759		19,634		14,160			(24,125)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/04/2025	2,071	780,012	376.71		18,718		8,429		6,997			(10,290)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/04/2025	2,934	1,108,529	377.81		24,969		11,243		8,731			(13,726)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/04/2025	9,266	3,501,239	377.84		78,672		35,426		27,478			(43,247)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/05/2025	2,313	875,847	378.63		18,806		8,498		6,273			(10,308)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/05/2025	2,737	1,037,262	378.95		21,843		9,871		7,141			(11,972)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/05/2025	8,345	3,162,922	379.01		66,428		30,018		21,613			(36,409)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/06/2025	2,045	769,913	376.41		18,838		8,543		7,207			(10,295)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/06/2025	2,623	992,705	378.44		21,589		9,790		7,314			(11,798)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/06/2025	2,701	1,020,299	377.69		23,178		10,511		8,228			(12,667)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/06/2025	18,129	6,847,123	377.69		155,546		70,538		55,215			(85,008)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/06/2025	9,252	3,513,351	379.74		70,685		32,055		22,023			(38,630)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/09/2025	4,479	1,691,814	377.68		38,613		17,693		13,851			(20,920)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/10/2025	3,704	1,398,853	377.7		31,962		14,695		11,478			(17,267)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/10/2025	2,150	810,500	377.01		19,262		8,856		7,205			(10,406)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/10/2025	4,937	1,865,209	377.77		42,412		19,500		15,179			(22,912)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/22/2027	4,778	1,383,392	289.55		23,029		19,074		18,509			(3,954)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/23/2027	3,303	931,823	282.12		24,277		20,112		21,666			(4,165)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/23/2027	8,703	2,517,984	289.31		42,560		35,258		34,363			(7,302)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/24/2027	16,953	4,787,895	282.43		122,567		101,558		108,986			(21,008)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/24/2027	14,778	4,205,793	284.59		94,878		78,615		82,130			(16,262)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/24/2027	4,921	1,430,561	290.7		22,145		18,349		17,475			(3,796)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/25/2027	9,539	2,679,118	280.87		74,878		62,056		67,881			(12,823)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/25/2027	13,134	3,717,442	283.04		91,938		76,194		81,128			(15,744)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/25/2027	7,669	2,223,087	289.88		36,274		30,063		29,034			(6,212)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/20/2025	25,131	7,082,955	281.84		107,813		51,339		77,210			(56,473)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/23/2025	1,897	535,890	282.48		7,683		3,692		5,327			(3,991)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/24/2025	10,714	3,035,186	283.29		40,071		19,314		26,513			(20,757)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/25/2025	8,282	2,333,170	281.73		36,108		17,455		26,251			(18,652)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/18/2026	8,677	2,439,846	281.2		55,703		41,236		48,669			(14,467)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/22/2026	4,212	1,191,685	282.9		24,221		17,965		20,498			(6,256)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/24/2026	3,791	1,075,803	283.8		20,508		15,225		17,063			(5,282)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/17/2027	22,457	6,359,348	283.18		155,402		128,594		136,852			(26,808)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/25/2026	1,437	404,902	281.72		8,954		6,651		7,761			(2,303)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/21/2027	18,149	5,104,392	281.25		139,565		115,578		125,862			(23,988)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/17/2027	10,197	2,865,242	281		79,329		65,644		71,712			(13,685)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/21/2027	15,130	4,287,483	283.38		103,790		85,951		91,184			(17,839)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/21/2027	3,197	925,124	289.36		15,570		12,894		12,556			(2,676)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/21/2027	3,029	882,413	291.31		13,116		10,862		10,231			(2,254)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/22/2027	3,097	877,388	283.33		21,305		17,647		18,736			(3,658)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/20/2025	5,734	2,242,304	391.05		42,862		20,583		76,995			(22,279)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/22/2027	2,462	976,771	396.8		25,901		21,513		39,096			(4,388)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/24/2025	3,643	1,424,136	390.94		27,522		13,376		49,400			(14,145)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/22/2027	2,800	1,129,501	403.33		23,504		19,522		36,026			(3,982)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/25/2025	2,666	1,041,755	390.7		20,448		9,968		36,671			(10,481)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/22/2027	2,416	982,433	406.67		17,998		14,948		27,742			(3,049)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/25/2025	2,108	826,740	392.24		14,796		7,213		26,590			(7,584)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/23/2027	2,474	973,443	393.52		29,004		24,094		43,448			(4,910)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/24/2026	5,522	2,163,909	391.84		56,616		42,207		90,132			(14,408)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/23/2027	5,259	2,119,454	403.04		44,662		37,102		68,337			(7,560)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/25/2026	1,900	746,644	392.96		18,658		13,917		29,754			(4,742)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/24/2027	5,509	2,150,210	390.3		71,641		59,525		106,401			(12,116)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/21/2027	9,837	3,835,203	389.88		129,434		107,484		192,209			(21,950)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/24/2027	6,445	2,539,503	394.05		74,313		61,745		111,409			(12,568)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/21/2027	9,076	3,571,552	393.51		106,327		88,295		159,369			(18,031)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/24/2027	3,527	1,422,724	403.35		29,661		24,645		45,377			(5,016)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/25/2027	3,473	1,354,438	390.02		45,555		37,858		67,632			(7,697)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/21/2027	6,004	2,419,892	403.04		50,933		42,295		77,954			(8,637)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/25/2027	6,167	2,428,548	393.78		71,732		59,612		107,517			(12,120)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/25/2027	3,427	1,383,367	403.66		28,510		23,693		43,653			(4,817)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/25/2027	2,473	1,006,393	406.99		18,249		15,166		28,122			(3,083)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/20/2025	52,501	5,602,860	106.72		99,121		47,601		14,734			(51,521)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/20/2025	44,722	4,791,048	107.13		76,877		36,918		10,056			(39,959)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/24/2025	39,417	4,206,614	106.72		74,735		36,324		11,404			(38,411)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/25/2025	15,984	1,708,030	106.86		29,394		14,329		4,330			(15,066)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/18/2026	13,495	1,439,145	106.64		33,415		24,840		12,363			(8,575)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/24/2026	10,432	1,110,353	106.44		26,726		19,924		10,144			(6,802)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/25/2026	14,095	1,507,773	106.97		33,194		24,758		11,980			(8,436)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/17/2027	24,350	2,597,606	106.68		67,692		56,170		31,485			(11,522)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/17/2027	100,782	10,822,946	107.39		254,877		211,494		113,566			(43,383)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/21/2027	58,605	6,239,685	106.47		167,611		139,186		79,092			(28,424)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/21/2027	41,531	4,450,865	107.17		108,271		89,910		49,015			(18,361)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/24/2027	44,162	4,700,564	106.44		126,876		105,419		60,037			(21,457)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/24/2027	71,657	7,678,022	107.15		187,454		155,752		85,063			(31,702)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/25/2027	43,192	4,604,277	106.6		121,543		101,006		57,009			(20,536)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2024	06/25/2027	64,872	6,960,760	107.3		166,397		138,282		74,849			(28,115)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2024	06/21/2027	5,062	1,934,544	382.2		65,042		54,111		36,675			(10,930)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2024	06/21/2027	7,135	2,788,281	390.81		69,848		58,110		33,997			(11,738)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2024	06/22/2027	7,384	2,879,709	390.01		74,280		61,808		36,680			(12,471)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2024	06/23/2025	5,119	1,941,733	379.35		40,642		19,806		13,934			(20,836)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2024	06/24/2027	8,590	3,253,058	378.71		122,577		102,035		72,996			(20,542)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2024	06/24/2025	6,435	2,446,039	380.09		49,102		23,999		16,151			(25,103)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2024	06/24/2027	11,781	4,502,593	382.18		151,626		126,215		85,599			(25,411)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2024	06/25/2025	5,438	2,063,574	379.48		43,014		21,085		14,722			(21,929)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2024	06/25/2027	13,232	5,009,178	378.57		189,745		157,975		113,205			(31,770)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2024	06/27/2025	13,352	5,064,169	379.27		107,086		52,797		37,362			(54,289)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2024	06/25/2027	14,512	5,542,851	381.95		188,075		156,585		106,632			(31,490)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2024	06/25/2027	8,374	3,286,238	392.44		77,877		64,838		36,824			(13,039)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2024	06/30/2025	172	66,253	384.79		1,002		498		250			(504)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2024	06/28/2027	7,738	2,928,212	378.43		111,502		92,884		66,737			(18,618)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2024	06/25/2026	6,642	2,524,161	380.04		71,400		53,401		39,074			(17,998)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2024	06/28/2027	5,727	2,187,103	381.9		74,450		62,019		42,271			(12,431)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2024	06/26/2026	5,114	1,946,310	380.61		53,796		40,254		29,100			(13,542)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2024	06/28/2027	4,732	1,857,302	392.49		44,009		36,660		20,823			(7,348)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2024	06/30/2026	3,355	1,281,815	382.06		33,416		25,050		17,561			(8,365)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2024	06/30/2027	4,764	1,824,170	382.88		60,174		50,145		33,658			(10,029)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2024	06/21/2027	13,977	5,292,350	378.64		199,735		166,169		118,966			(33,566)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2024	06/30/2027	4,919	1,927,507	391.87		46,777		38,981		22,393			(7,796)				03
MAY 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/01/2024	05/22/2025	11,422	1,957,095	171.35		64,304		28,071		67,359			(36,233)				03
JUN 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/01/2024	06/20/2025	7,011	1,204,599	171.82		38,770		18,724		39,647			(20,046)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/01/2024	06/30/2025	2,921	509,988	174.59		11,947		5,941		10,952			(6,007)				03
APR 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/01/2024	04/02/2026	10,891	1,887,567	173.32		67,304		48,105		61,834			(19,200)				03
APR 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/01/2024	04/17/2026	12,712	2,169,763	170.69		97,499		70,325		94,273			(27,174)				03
MAY 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/01/2024	05/13/2026	15,293	2,621,127	171.39		112,406		82,277		107,141			(30,129)				03
JUN 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/01/2024	06/03/2026	11,667	2,018,913	173.04		76,304		56,465		70,251			(19,839)				03
JUN 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/01/2024	06/26/2026	11,517	2,022,198	175.59		62,305		46,621		53,883			(15,684)				03
APR 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/01/2024	04/23/2025	8,126	1,368,948	168.47		58,018		22,102		68,147			(35,916)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	06/26/2025	9,038	2,537,004	280.71		40,218		19,883		33,332			(20,335)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	06/27/2025	29,787	8,367,767	280.92		130,169		64,538		106,869			(65,632)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	07/01/2025	7,155	1,998,189	279.29		36,560		18,330		32,349			(18,229)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	07/01/2025	960	271,558	282.95		3,445		1,728		2,568			(1,718)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	06/26/2026	3,872	1,084,349	280.02		25,635		19,235		24,080			(6,400)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	06/26/2026	5,028	1,417,443	281.92		29,312		21,994		26,716			(7,318)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	07/01/2026	4,486	1,257,300	280.26		29,295		22,032		27,456			(7,263)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	07/01/2026	3,586	1,009,375	281.5		21,586		16,234		19,819			(5,352)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	06/25/2027	28,064	7,917,127	282.11		197,851		165,028		184,341			(32,823)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	06/28/2027	9,352	2,619,263	280.08		73,599		61,423		70,057			(12,176)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	06/25/2027	21,385	5,988,124	280.02		168,511		140,555		160,578			(27,956)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	06/28/2027	11,096	3,131,758	282.24		77,784		64,915		72,384			(12,869)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	06/28/2027	3,394	978,570	288.31		16,835		14,050		14,498			(2,785)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	06/29/2027	3,275	936,461	285.93		18,668		15,583		16,629			(3,086)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	06/29/2027	3,664	1,063,502	290.28		16,120		13,456		13,498			(2,665)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	06/30/2027	2,905	812,419	279.64		23,416		19,549		22,385			(3,867)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	06/30/2027	4,534	1,307,524	288.37		22,444		18,738		19,309			(3,706)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	07/01/2027	15,650	4,364,967	278.92		130,830		109,245		126,037			(21,585)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	07/01/2027	10,114	2,843,208	281.11		75,452		63,004		71,055			(12,449)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	07/01/2027	4,388	1,263,164	287.86		22,379		18,687		19,410			(3,692)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	06/28/2027	36,179	3,854,479	106.54		118,123		98,854		48,399			(19,270)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	06/28/2027	81,869	8,781,234	107.26		244,132		204,306		95,426			(39,826)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	07/01/2027	38,161	4,078,651	106.88		119,482		100,044		47,941			(19,438)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	06/28/2027	6,839	2,681,102	392.06		81,761		68,423		125,614			(13,338)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	06/26/2025	4,335	1,690,631	390		32,647		16,277		61,959			(16,370)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	07/01/2027	79,606	8,563,977	107.58		227,911		190,834		87,330			(37,077)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	06/28/2027	3,097	1,244,052	401.71		26,674		22,322		42,142			(4,351)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	06/27/2025	7,321	2,850,535	389.37		57,249		28,625		108,274			(28,625)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	06/28/2027	2,682	1,087,469	405.4		20,215		16,917		32,274			(3,298)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	06/27/2025	4,776	1,866,209	390.74		34,498		17,249		65,638			(17,249)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	06/29/2027	2,602	1,040,366	399.87		23,941		20,039		37,595			(3,902)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	07/01/2025	2,392	926,916	387.51		20,827		10,530		39,000			(10,297)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	06/30/2027	2,584	1,032,134	399.49		24,085		20,163		37,805			(3,922)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	06/26/2026	2,546	994,832	390.74		26,283		19,803		43,283			(6,479)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	06/30/2027	2,325	935,166	402.17		19,728		16,516		31,196			(3,212)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	07/01/2026	1,864	723,795	388.4		21,170		15,987		34,482			(5,183)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	06/30/2027	2,967	1,201,535	404.92		22,807		19,093		36,323			(3,714)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	06/25/2027	9,831	3,822,928	388.85		130,197		108,898		197,989			(21,298)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	07/01/2027	4,655	1,797,613	386.14		67,270		56,326		101,242			(10,944)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	06/25/2027	11,343	4,450,708	392.37		134,144		112,200		206,249			(21,944)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	07/01/2027	6,418	2,502,627	389.92		82,373		68,972		125,519			(13,401)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	06/28/2027	3,934	1,527,697	388.31		53,081		44,421		80,520			(8,659)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	07/01/2027	4,051	1,619,937	399.86		37,320		31,249		58,586			(6,071)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	06/26/2025	33,542	3,577,619	106.66		80,770		40,270		10,155			(40,499)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	06/27/2025	119,322	12,751,949	106.87		275,276		137,638		32,636			(137,638)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	07/01/2025	26,651	2,852,962	107.05		59,431		30,048		6,839			(29,384)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	06/26/2026	17,958	1,913,389	106.55		53,406		40,241		17,026			(13,166)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	06/29/2026	15,098	1,621,325	107.39		39,556		29,845		11,567			(9,711)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	07/01/2026	6,301	675,198	107.15		17,146		12,949		5,157			(4,198)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	06/17/2027	8,753	934,655	106.78		27,669		23,109		11,104			(4,560)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	06/25/2027	97,882	10,431,259	106.57		318,311		266,240		129,928			(52,071)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2024	06/25/2027	95,057	10,196,719	107.27		282,888		236,612		110,319			(46,277)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	12/23/2026	4,264	1,413,715	331.56		37,820		30,433		28,534			(7,387)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	12/24/2026	4,515	1,463,533	324.18		54,355		43,751		44,872			(10,604)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	12/24/2026	9,224	3,022,619	327.68		96,394		77,588		76,512			(18,806)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	12/28/2026	6,406	2,077,224	324.28		76,996		62,041		63,547			(14,955)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	12/28/2026	6,689	2,240,691	334.96		51,241		41,289		36,919			(9,952)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	12/29/2026	6,977	2,270,246	325.37		80,380		64,785		65,559			(15,595)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	12/30/2026	6,293	2,105,096	334.54		49,207		39,671		35,681			(9,536)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	12/31/2026	6,486	2,110,058	325.34		74,845		60,356		61,102			(14,489)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	12/31/2026	8,199	2,728,627	332.8		69,282		55,870		51,532			(13,412)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	01/04/2027	5,905	1,916,915	324.64		70,207		56,676		57,814			(13,531)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	01/04/2027	4,238	1,420,144	335.1		32,420		26,172		23,386			(6,248)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	01/05/2027	6,043	1,979,661	327.58		63,878		51,580		50,912			(12,298)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	01/06/2027	9,274	3,101,707	334.44		73,174		59,102		53,343			(14,072)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	01/02/2025	7,108	2,296,740	323.12		45,065		256		8,806			(44,809)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	01/06/2025	3,504	1,128,088	321.93		24,809		689		8,646			(24,120)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	12/26/2025	6,220	2,037,174	327.53		49,634		33,368		33,525			(16,266)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	01/02/2026	4,789	1,563,737	326.55		40,560		27,440		28,206			(13,120)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	01/05/2026	739	242,793	328.56		5,631		3,819		3,738			(1,811)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	12/21/2026	5,884	1,911,967	324.96		68,604		55,175		56,119			(13,429)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	12/22/2026	6,531	2,121,547	324.85		76,476		61,523		62,687			(14,953)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	12/22/2026	5,853	1,954,929	334.02		46,529		37,431		33,925			(9,098)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	07/02/2025	13,623	3,810,375	279.7		63,620		32,434		58,456			(31,186)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	07/03/2025	22,961	6,413,363	279.31		111,363		56,926		103,890			(54,437)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	07/07/2025	1,802	509,236	282.62		6,379		3,295		5,169			(3,084)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	07/02/2026	7,123	1,987,765	279.07		48,578		36,803		47,939			(11,774)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	07/02/2026	9,602	2,695,197	280.69		58,861		44,594		56,790			(14,267)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	07/06/2026	4,391	1,233,434	280.93		26,563		20,160		25,547			(6,403)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	07/07/2026	1,281	360,091	281.13		7,660		5,816		7,337			(1,844)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	07/02/2027	6,622	1,903,776	287.5		33,506		28,112		30,091			(5,394)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	07/02/2027	18,448	5,148,613	279.09		149,243		125,216		147,093			(24,027)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	07/06/2027	3,303	937,719	283.87		20,646		17,334		19,412			(3,312)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	07/02/2027	38,024	10,692,825	281.21		274,916		230,656		265,542			(44,260)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	07/06/2027	3,437	988,805	287.67		17,255		14,487		15,475			(2,768)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	07/06/2027	4,685	1,354,819	289.16		21,506		18,056		18,897			(3,450)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	07/07/2027	3,389	951,255	280.67		25,284		21,232		24,553			(4,052)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	07/07/2027	4,748	1,365,099	287.54		24,022		20,173		21,592			(3,850)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	06/25/2027	676	3,890,554	5,753.64		577,919		484,724		668,081			(93,196)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	06/25/2027	403	2,365,140	5,864.76		318,938		267,506		369,114			(51,432)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	06/28/2027	418	2,342,404	5,606.52		394,616		331,157		455,013			(63,460)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	07/01/2027	546	3,220,486	5,897.57		423,963		355,973		490,517			(67,990)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	07/02/2027	568	3,224,064	5,674.37		514,674		432,213		593,997			(82,462)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	07/08/2027	640	3,755,449	5,865.14		511,504		430,000		591,653			(81,503)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	06/13/2025	460	2,528,838	5,498.43		229,192		110,855		268,364			(118,336)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	06/18/2025	647	3,643,027	5,629.6		267,817		131,559		312,416			(136,258)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	06/20/2025	569	3,197,316	5,615.04		242,197		119,690		282,750			(122,507)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	06/24/2025	383	2,150,296	5,608.2		166,224		83,112		194,203			(83,112)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	06/26/2025	1,026	5,761,065	5,616.88		440,895		221,707		514,493			(219,188)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	06/27/2025	545	3,027,918	5,552.96		258,212		130,209		301,950			(128,002)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	07/01/2025	372	2,105,557	5,666.65		149,390		76,168		174,046			(73,222)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	07/03/2025	417	2,342,094	5,609.94		183,988		94,313		214,822			(89,675)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	07/08/2025	500	2,848,597	5,698.22		194,190		100,850		225,924			(93,340)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	06/12/2026	127	704,701	5,570.32		92,314		69,400		107,421			(22,914)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	06/18/2026	475	2,711,154	5,704.93		308,448		232,536		359,225			(75,912)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	06/26/2026	451	2,570,144	5,702.56		295,745		223,773		344,246			(71,971)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	07/02/2026	510	2,884,515	5,655.69		351,516		266,684		408,963			(84,832)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	07/08/2026	336	1,990,714	5,918.05		181,120		137,771		210,058			(43,349)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	06/11/2027	345	1,978,535	5,741.54		293,999		245,965		339,973			(48,034)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	06/16/2027	327	1,856,434	5,675.78		292,701		245,103		338,157			(47,598)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	06/17/2027	365	1,974,249	5,405.79		387,930		324,905		445,892			(63,025)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	06/17/2027	936	5,521,999	5,898.5		717,790		601,174		831,237			(116,616)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/09/2024	06/21/2027	374	2,198,419	5,880.8		291,240		244,100		337,329			(47,140)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/09/2024	07/03/2025	4,695	1,790,502	381.37		37,559		19,253		10,605			(18,306)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/09/2024	07/02/2027	7,741	2,978,652	384.79		98,775		82,949		50,061			(15,826)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/09/2024	07/03/2025	3,011	1,154,504	383.42		21,409		10,974		5,301			(10,435)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/09/2024	07/02/2027	3,753	1,469,158	391.48		38,842		32,619		17,458			(6,223)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/09/2024	07/08/2025	4,260	1,625,416	381.51		34,041		17,679		9,716			(16,362)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/09/2024	07/06/2027	2,459	957,191	389.23		27,420		23,043		12,866			(4,377)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/09/2024	07/08/2025	307	118,168	384.46		2,072		1,076		490			(996)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/09/2024	07/06/2027	3,030	1,200,270	396.16		26,995		22,686		11,081			(4,309)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/09/2024	07/02/2026	3,780	1,439,644	380.82		42,907		32,552		21,395			(10,355)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/09/2024	07/08/2027	9,815	3,739,519	381		140,551		118,155		75,941			(22,395)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/09/2024	07/02/2026	3,371	1,295,626	384.34		33,306		25,268		15,323			(8,038)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/09/2024	07/08/2027	5,181	1,993,013	384.69		66,470		55,879		33,817			(10,591)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/09/2024	07/08/2026	4,326	1,657,393	383.16		44,986		34,219		21,371			(10,767)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/09/2024	07/08/2027	5,675	2,235,022	393.86		54,590		45,892		23,487			(8,698)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/09/2024	07/08/2026	396	152,194	383.94		3,996		3,039		1,865			(956)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/09/2024	07/01/2027	6,541	2,476,024	378.55		100,271		84,190		56,194			(16,080)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/09/2024	07/01/2027	6,122	2,336,817	381.7		85,649		71,913		45,678			(13,735)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/09/2024	07/01/2025	5,414	2,052,463	379.1		48,943		24,954		15,724			(23,989)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/09/2024	07/02/2027	5,622	2,131,807	379.17		84,728		71,153		47,028			(13,575)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/09/2024	07/02/2025	4,459	1,692,452	379.54		39,420		20,153		12,379			(19,267)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/09/2024	07/02/2027	6,575	2,510,829	381.86		91,593		76,918		48,734			(14,675)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/09/2024	07/02/2025	37,448	4,015,536	107.23		90,512		46,403		8,805			(44,108)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/09/2024	07/03/2025	62,071	6,691,219	107.8		133,328		68,536		10,797			(64,791)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/09/2024	07/03/2025	22,924	2,483,128	108.32		43,991		22,613		2,966			(21,378)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/09/2024	07/08/2025	51,978	5,604,223	107.82		111,700		58,171		9,351			(53,529)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/09/2024	07/02/2026	8,902	956,829	107.49		25,200		19,145		6,672			(6,055)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/09/2024	07/02/2026	13,025	1,408,783	108.16		33,253		25,263		8,146			(7,990)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/09/2024	07/07/2026	10,206	1,105,483	108.32		25,473		19,395		6,166			(6,078)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/09/2024	07/08/2026	7,696	832,008	108.11		19,856		15,124		4,934			(4,731)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/09/2024	07/02/2027	66,876	7,179,126	107.35		213,468		179,431		76,795			(34,037)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/09/2024	07/02/2027	91,808	9,909,745	107.94		272,027		228,653		93,868			(43,374)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/09/2024	07/02/2027	142,424	15,454,382	108.51		391,950		329,454		129,827			(62,495)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/09/2024	07/08/2027	56,151	6,052,502	107.79		169,800		142,875		59,429			(26,925)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/09/2024	07/08/2027	43,414	4,711,305	108.52		119,476		100,530		39,705			(18,945)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/23/2025	5,823	2,203,281	378.36		59,863		30,193		17,739			(29,670)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/24/2025	4,851	1,834,911	378.29		50,106		25,344		14,956			(24,762)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/24/2025	10,656	4,036,500	378.79		107,202		54,224		31,066			(52,978)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/25/2025	5,319	2,011,877	378.23		55,160		27,980		16,581			(27,180)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/25/2025	7,838	2,968,730	378.75		79,088		40,117		23,056			(38,971)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/26/2025	4,727	1,786,220	377.86		50,014		25,441		15,408			(24,573)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/26/2025	5,692	2,154,688	378.57		58,055		29,531		17,154			(28,524)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/27/2025	5,903	2,234,594	378.56		60,268		30,742		17,887			(29,526)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/27/2025	5,741	2,173,487	378.56		58,620		29,901		17,398			(28,719)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/27/2025	35,425	13,413,292	378.64		360,271		183,770		106,396			(176,502)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/30/2025	3,519	1,330,893	378.2		36,739		18,894		11,237			(17,844)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	07/01/2025	4,327	1,634,336	377.71		46,342		23,897		14,625			(22,445)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	07/02/2025	15,436	5,843,584	378.57		158,373		81,886		47,717			(76,487)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/11/2025	8,920	3,361,631	376.87		97,851		47,595		30,491			(50,256)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/12/2025	8,797	3,338,388	379.48		84,190		41,081		22,327			(43,109)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/13/2025	5,781	2,184,426	377.88		60,293		29,513		17,784			(30,780)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/13/2025	5,155	1,948,378	377.95		53,562		26,218		15,733			(27,344)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/13/2025	28,876	10,916,102	378.04		298,573		146,148		87,222			(152,425)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/16/2025	4,245	1,602,842	377.54		45,214		22,338		13,754			(22,876)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/17/2025	4,539	1,711,725	377.09		49,524		24,541		15,520			(24,982)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/17/2025	7,281	2,751,873	377.95		75,941		37,633		22,622			(38,309)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/18/2025	4,906	1,856,004	378.29		50,339		25,020		14,730			(25,318)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/18/2025	18,029	6,825,938	378.6		182,097		90,510		52,248			(91,587)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/20/2025	4,703	1,776,982	377.84		49,476		24,738		14,984			(24,738)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/20/2025	23,514	8,906,644	378.78		235,611		117,805		67,376			(117,805)				03
JUN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/11/2024	06/04/2026	6,224	1,530,510	245.89		51,787		39,066		27,007			(12,721)				03
JUN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/11/2024	06/10/2026	10,388	2,569,185	247.33		79,362		60,036		39,759			(19,326)				03
JUN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/11/2024	06/12/2026	35,383	8,784,087	248.26		254,755		192,896		124,317			(61,859)				03
JUN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/11/2024	06/16/2026	4,160	1,027,409	246.99		32,487		24,644		16,549			(7,843)				03
JUN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/11/2024	06/18/2026	18,646	4,633,703	248.51		132,386		100,515		64,464			(31,871)				03
JUN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/11/2024	06/24/2026	5,336	1,332,759	249.78		35,002		26,647		16,455			(8,355)				03
JUN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/11/2024	06/25/2026	5,060	1,255,948	248.19		36,739		27,982		18,199			(8,757)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/11/2024	06/10/2025	4,052	998,606	246.45		26,905		13,085		7,531			(13,821)				03
JUN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/11/2024	06/26/2026	14,353	3,569,824	248.71		100,904		76,886		49,205			(24,018)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/11/2024	06/17/2025	4,522	1,117,190	247.06		28,760		14,294		7,789			(14,465)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/11/2024	06/27/2025	6,222	1,542,136	247.87		37,143		19,001		9,730			(18,142)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/10/2024	07/02/2027	8,603	3,354,321	389.89		127,578		107,533		168,433			(20,045)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/10/2024	07/02/2025	3,546	1,375,831	387.97		37,938		19,615		56,526			(18,322)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/10/2024	07/02/2027	15,026	5,900,828	392.7		204,283		172,186		271,045			(32,096)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/10/2024	07/03/2025	3,736	1,453,021	388.89		38,193		19,800		56,882			(18,393)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/10/2024	07/02/2027	3,279	1,310,760	399.7		35,578		29,988		47,685			(5,590)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/10/2024	07/03/2025	4,991	1,951,519	390.97		45,677		23,680		68,083			(21,997)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/10/2024	07/02/2027	3,639	1,466,654	403.01		35,217		29,684		47,515			(5,533)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/10/2024	07/08/2025	3,503	1,364,329	389.46		34,870		18,312		51,987			(16,558)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/10/2024	07/06/2027	5,392	2,166,820	401.83		54,490		45,960		73,339			(8,530)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/10/2024	07/09/2025	4,046	1,578,711	390.18		38,754		20,402		57,874			(18,351)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/10/2024	07/02/2026	5,482	2,144,096	391.11		66,695		50,882		92,175			(15,813)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/10/2024	07/07/2027	4,934	1,968,079	398.86		55,155		46,529		73,853			(8,626)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/10/2024	07/08/2026	3,337	1,305,013	391.11		40,728		31,151		56,260			(9,576)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/10/2024	07/07/2027	4,358	1,769,419	406.06		38,094		32,136		51,493			(5,958)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/10/2024	07/08/2027	3,094	1,204,416	389.3		46,800		39,487		61,689			(7,312)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/10/2024	07/09/2026	1,063	414,641	389.96		13,550		10,368		18,683			(3,182)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/10/2024	07/02/2027	3,549	1,373,922	387.09		57,258		48,262		75,204			(8,996)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/10/2024	07/08/2027	3,839	1,509,040	393.06		51,772		43,682		68,637			(8,089)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/10/2024	07/09/2027	4,766	1,853,465	388.89		73,044		61,642		96,165			(11,403)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/10/2024	07/09/2027	4,927	1,934,690	392.64		67,377		56,859		89,216			(10,518)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/10/2024	07/09/2027	4,228	1,705,743	403.41		40,579		34,244		54,656			(6,335)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/08/2026	3,595	1,002,430	278.83		30,199		23,162		24,749			(7,037)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/10/2026	4,628	1,295,046	279.8		36,704		28,175		29,572			(8,529)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/14/2026	4,511	1,280,282	283.79		27,835		21,403		20,730			(6,432)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/10/2026	8,492	2,387,209	281.11		62,077		47,653		48,825			(14,425)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/08/2027	8,541	2,380,824	278.74		82,681		69,890		69,721			(12,790)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/10/2026	5,548	1,572,541	283.45		34,896		26,787		26,159			(8,109)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/08/2027	10,604	2,977,226	280.77		92,783		78,430		76,350			(14,353)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/09/2027	20,879	5,822,872	278.89		200,645		169,634		168,945			(31,010)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/09/2027	23,243	6,533,470	281.09		200,125		169,195		164,068			(30,930)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/09/2027	10,613	3,005,726	283.22		81,824		69,178		65,226			(12,646)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/09/2027	8,012	2,295,264	286.47		51,839		43,827		39,391			(8,012)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/12/2027	17,858	5,029,717	281.65		149,650		126,585		121,807			(23,065)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/12/2027	14,696	4,171,957	283.89		109,483		92,608		86,515			(16,874)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/12/2027	9,265	2,683,390	289.64		50,121		42,396		36,210			(7,725)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/12/2027	5,417	1,580,732	291.83		25,783		21,809		17,893			(3,974)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/13/2027	3,389	964,998	284.76		24,128		20,413		18,817			(3,715)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/13/2027	7,171	2,081,522	290.25		37,507		31,731		26,786			(5,776)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/14/2027	3,259	932,123	285.98		21,708		18,368		16,642			(3,340)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/14/2027	3,566	1,038,769	291.29		17,545		14,846		12,308			(2,699)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/14/2027	4,558	1,329,653	291.73		21,832		18,473		15,201			(3,359)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/08/2025	9,568	2,668,310	278.88		62,861		33,196		46,138			(29,665)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/09/2025	10,607	2,958,390	278.92		69,473		36,780		50,974			(32,693)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/10/2025	8,954	2,510,167	280.34		52,023		27,610		35,848			(24,413)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/11/2025	13,112	3,693,201	281.67		67,788		36,065		43,742			(31,723)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/11/2025	1,334	381,554	286.1		4,494		2,391		2,194			(2,103)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2024	07/15/2025	173,587	57,061,456	328.72		1,508,469		812,573		537,552			(695,896)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2024	07/15/2026	23,314	7,663,867	328.72		273,476		210,656		155,060			(62,821)				03
JUL 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/16/2024	07/15/2025	6,450,404	6,450,404	5,631.22		268,337		144,546		273,871			(123,791)				03
JUL 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/16/2024	07/15/2025	101,128,016	101,128,016	5,631.22		3,873,203		2,086,394		4,055,338			(1,786,809)				03
JUL 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/16/2024	07/15/2025	78,807,232	78,807,232	5,631.22		3,499,041		1,884,843		3,483,215			(1,614,199)				03
JUL 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/16/2024	07/15/2025	4,637,104	4,637,104	5,631.22		217,016		116,901		210,753			(100,115)				03
JUL 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/16/2024	07/15/2025	22,412,602	22,412,602	5,631.22		1,069,081		575,886		1,024,225			(493,195)				03
JUL 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/16/2024	07/15/2025	24,557,605	24,557,605	5,631.22		1,294,186		697,144		1,161,511			(597,042)				03
JUL 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/16/2024	07/15/2025	14,845,139	14,845,139	5,631.22		868,441		467,806		711,592			(400,634)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2024	07/15/2025	219,249	83,689,459	381.71		1,863,615		1,003,881		505,869			(859,734)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2024	07/15/2026	23,261	8,879,048	381.71		270,528		208,385		126,792			(62,143)				03
JUL 25	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2024	07/15/2025	88,277	25,552,634	289.46		714,160		384,700		129,222			(329,461)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/15/2024	07/09/2025	18,528	1,998,295	107.85		40,855		21,690		3,308			(19,165)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/15/2024	07/10/2025	21,506	2,330,362	108.36		42,538		22,639		2,916			(19,899)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/15/2024	07/11/2025	25,324	2,741,324	108.25		51,382		27,414		3,688			(23,969)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/15/2024	07/11/2025	914	99,372	108.72		1,672		892		102			(780)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/15/2024	07/09/2026	9,214	993,458	107.82		25,569		19,647		6,399			(5,922)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/15/2024	07/10/2026	11,815	1,281,255	108.44		29,810		22,915		6,944			(6,895)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/15/2024	07/14/2026	6,502	705,885	108.57		16,098		12,395		3,715			(3,703)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/15/2024	07/09/2027	173,367	18,716,732	107.96		527,037		445,991		177,560			(81,045)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/15/2024	07/09/2027	130,920	14,238,868	108.76		358,983		303,780		114,120			(55,203)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/15/2024	07/12/2027	9,250	1,001,756	108.3		26,945		22,813		8,876			(4,132)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/15/2024	07/12/2027	49,944	5,445,910	109.04		132,102		111,844		41,222			(20,258)				03
JUL 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025	296	1,852,794	6,264.73		40,116		21,669		36,046			(18,446)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2026	18	113,976	6,475.9		5,841		4,505		5,331			(1,335)				03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025	7,560	42,574,557	5,631.22		1,411,385		762,382		3,863,832			(649,002)				03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025	679	3,861,492	5,687.53		135,353		73,113		317,534			(62,240)				03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025	11,293	63,590,946	5,631.22		2,652,286		1,432,675		5,771,163			(1,219,611)				03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025	1,305	7,345,926	5,631.22		343,240		185,407		666,676			(157,833)				03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025	1,167	6,605,798	5,659.38		295,449		159,592		571,057			(135,858)				03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025	500	2,817,806	5,631.22		138,433		74,777		255,729			(63,656)				03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025	3,617	20,369,643	5,631.22		1,044,559		564,236		1,848,636			(480,324)				03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025	3,339	18,802,813	5,631.22		980,406		529,582		1,706,439			(450,824)				03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025	169	954,454	5,659.38		54,314		29,338		82,511			(24,975)				03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025	1,195	6,729,871	5,631.22		416,445		224,949		610,766			(191,495)				03
JUL 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2026	202	1,200,711	5,955.02		106,418		82,086		122,098			(24,333)				03
JUL 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025	954	5,719,158	5,997.25		227,412		122,840		243,923			(104,572)				03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025	535	3,011,914	5,631.22		88,642		47,882		273,345			(40,761)				03
JUL 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025	830	5,142,231	6,194.34		130,425		70,451		126,523			(59,974)				03
JUL 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025	244	1,523,222	6,236.58		35,552		19,204		32,645			(16,348)				03
JUL 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025	2,228	13,923,823	6,250.65		306,604		165,617		284,460			(140,987)				03
JUL 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/16/2024	07/15/2025	168,218	42,323,583	251.6		741,840		400,717		144,152			(341,123)				03
JUL 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/16/2024	07/15/2026	6,665	721,883	108.31		16,396		12,647		4,098			(3,749)				03
JUL 25 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/16/2024	07/15/2025	31,668	3,429,966	108.31		59,536		32,159		4,630			(27,377)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/18/2024	07/15/2027	8,752	3,338,112	381.42		122,088		103,797		66,738			(18,291)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/18/2024	07/16/2025	4,438	1,698,698	382.8		31,773		17,347		9,067			(14,426)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/18/2024	07/15/2027	6,322	2,435,058	385.18		78,771		66,969		40,531			(11,801)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/18/2024	07/17/2025	3,338	1,272,531	381.22		26,204		14,339		8,218			(11,864)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/18/2024	07/15/2027	6,967	2,759,676	396.1		61,171		52,007		25,817			(9,164)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/18/2024	07/10/2026	3,405	1,302,857	382.59		35,314		27,297		17,474			(8,017)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/18/2024	07/16/2027	5,689	2,168,453	381.17		79,987		68,014		43,900			(11,972)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/18/2024	07/14/2026	3,984	1,530,066	384.07		39,041		30,227		18,746			(8,814)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/18/2024	07/16/2027	16,450	6,331,517	384.89		206,944		175,969		106,994			(30,975)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/18/2024	07/17/2026	4,529	1,738,055	383.78		44,971		34,860		21,787			(10,111)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/18/2024	07/09/2027	8,761	3,337,857	381		123,527		104,918		67,827			(18,609)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/18/2024	07/09/2027	15,386	5,919,137	384.7		194,022		164,793		100,457			(29,229)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/18/2024	07/09/2027	2,906	1,145,835	394.35		26,964		22,902		11,734			(4,062)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/18/2024	07/09/2025	3,680	1,404,747	381.76		27,671		14,857		8,191			(12,814)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/18/2024	07/12/2027	10,324	3,977,581	385.28		128,119		108,872		65,744			(19,247)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/18/2024	07/10/2025	3,568	1,362,558	381.84		26,763		14,405		7,908			(12,358)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/18/2024	07/12/2027	2,959	1,170,802	395.64		26,367		22,406		11,202			(3,961)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/18/2024	07/13/2027	4,859	1,914,189	393.93		45,822		38,945		20,147			(6,878)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/18/2024	07/11/2025	5,682	2,171,931	382.28		41,589		22,439		12,020			(19,150)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/18/2024	07/14/2027	2,931	1,141,563	389.43		31,981		27,186		15,293			(4,796)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/18/2024	07/15/2025	4,322	1,657,932	383.61		29,475		16,055		7,976			(13,420)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/18/2024	06/11/2025	240	1,302,148	5,435.58		125,762		62,493		151,913			(63,269)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/18/2024	06/13/2025	117	663,565	5,656.51		44,726		22,363		53,520			(22,363)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/18/2024	05/15/2026	146	825,247	5,651.6		93,235		70,279		112,155			(22,957)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/18/2024	05/21/2026	268	1,543,323	5,766.63		153,673		116,175		184,792			(37,498)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/18/2024	05/26/2026	146	813,097	5,561.54		102,491		77,667		123,227			(24,823)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/18/2024	06/02/2026	224	1,248,946	5,571.67		156,710		119,146		188,456			(37,564)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/18/2024	06/05/2026	155	892,394	5,745.89		92,569		70,477		111,341			(22,092)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/18/2024	06/12/2026	280	1,616,172	5,777.82		162,800		124,341		195,773			(38,459)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/18/2024	06/17/2026	29	166,833	5,796.85		16,523		12,648		19,869			(3,875)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/18/2024	05/18/2027	328	1,883,902	5,739.58		265,660		223,618		318,980			(42,041)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/18/2024	05/21/2027	179	995,976	5,553.87		164,858		138,845		197,303			(26,013)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/18/2024	05/21/2027	521	3,054,064	5,857.43		388,631		327,308		467,029			(61,323)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/18/2024	05/24/2027	191	1,104,476	5,771.72		152,047		128,125		182,647			(23,922)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/18/2024	05/28/2027	181	991,792	5,489.52		173,906		146,649		207,670			(27,256)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/18/2024	06/01/2027	290	1,671,697	5,756.73		234,621		197,989		281,650			(36,631)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/18/2024	06/04/2027	185	1,033,045	5,572.58		169,814		143,377		203,253			(26,437)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/18/2024	06/07/2027	175	1,048,600	5,996.11		119,230		100,721		143,300			(18,509)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/18/2024	06/11/2027	172	1,005,841	5,848.25		131,117		110,840		157,594			(20,277)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/18/2024	06/17/2027	322	1,938,268	6,025.08		216,227		182,977		260,004			(33,250)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/18/2024	05/21/2025	249	1,349,157	5,415.69		129,836		59,990		156,557			(69,846)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/18/2024	05/23/2025	195	1,068,633	5,486.92		92,121		42,889		110,994			(49,232)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/18/2024	06/04/2025	194	1,055,896	5,452.32		98,292		47,751		118,638			(50,541)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2024	07/11/2025	4,884	1,917,005	392.52		46,865		25,286		61,609			(21,579)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2024	07/12/2027	3,903	1,544,875	395.8		52,923		44,972		64,352			(7,951)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2024	07/15/2025	4,021	1,585,517	394.32		35,199		19,173		45,967			(16,026)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2024	07/12/2027	4,275	1,696,639	396.92		55,966		47,558		68,093			(8,408)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2024	07/15/2025	2,801	1,106,697	395.17		23,407		12,750		30,448			(10,657)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2024	07/12/2027	4,759	1,932,893	406.14		46,174		39,237		56,226			(6,937)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2024	07/16/2025	2,974	1,184,385	398.26		20,942		11,434		26,715			(9,509)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2024	07/13/2027	2,332	936,514	401.67		26,263		22,321		31,969			(3,942)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2024	07/10/2026	2,533	995,211	392.85		31,930		24,681		40,112			(7,249)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2024	07/13/2027	3,002	1,226,670	408.6		26,806		22,783		32,608			(4,023)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2024	07/15/2026	2,904	1,150,245	396.12		32,490		25,165		40,743			(7,325)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2024	07/14/2027	2,516	1,018,990	404.98		25,408		21,598		30,944			(3,810)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2024	07/09/2027	3,047	1,191,226	390.93		47,795		40,595		57,999			(7,200)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2024	07/15/2027	4,730	1,857,759	392.77		70,404		59,857		85,450			(10,548)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2024	07/09/2027	6,412	2,525,413	393.85		92,136		78,256		112,002			(13,880)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2024	07/15/2027	13,250	5,258,472	396.87		174,010		147,941		211,562			(26,070)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2024	07/09/2027	3,800	1,506,352	396.4		50,488		42,882		61,439			(7,606)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2024	07/15/2027	4,842	1,972,242	407.35		45,148		38,384		54,956			(6,764)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2024	07/16/2027	2,532	1,003,228	396.29		33,862		28,794		41,161			(5,068)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2024	07/16/2027	4,523	1,808,020	399.77		54,213		46,098		65,975			(8,115)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2024	07/16/2027	5,135	2,107,106	410.31		43,286		36,807		52,609			(6,479)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2024	07/11/2025	543	3,042,717	5,599.2		72,807		39,619		288,942			(33,189)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/11/2025	1,259	7,051,871	5,601.48		289,252		157,399		667,121			(131,853)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/11/2025	708	3,965,605	5,600.9		188,605		102,631		375,517			(85,974)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/14/2025	791	4,422,609	5,587.7		230,047		126,071		430,728			(103,976)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/16/2025	561	3,149,757	5,612.24		131,872		72,604		295,751			(59,268)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/17/2025	570	3,177,488	5,577.77		118,258		65,257		316,190			(53,001)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/17/2025	776	4,355,084	5,614.32		216,027		119,208		408,186			(96,819)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/18/2025	519	2,856,356	5,501.88		72,179		39,920		320,374			(32,259)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/18/2025	1,053	5,800,344	5,507.51		267,979		148,212		645,091			(119,767)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/18/2025	753	4,149,891	5,511.29		209,743		116,003		458,907			(93,740)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/22/2025	683	3,766,511	5,513.85		189,157		105,552		417,851			(83,605)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/22/2026	214	1,212,671	5,669.07		144,849		112,970		172,757			(31,879)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	06/25/2025	572	3,119,194	5,451.04		140,778		73,541		363,727			(67,237)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	06/26/2025	836	4,559,249	5,451.3		248,533		130,184		532,118			(118,349)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	06/26/2025	538	2,948,750	5,477.69		166,868		87,407		330,688			(79,461)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	06/27/2025	773	4,220,615	5,461.67		141,085		74,101		485,776			(66,984)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	06/27/2025	1,366	7,463,974	5,462.91		390,530		205,115		857,470			(185,415)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	06/30/2025	687	3,732,471	5,434.82		230,528		122,044		449,353			(108,484)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/01/2025	470	2,558,444	5,443.15		135,857		72,112		304,755			(63,745)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/03/2025	667	3,701,308	5,547.69		107,102		57,142		376,460			(49,960)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/03/2025	537	2,957,302	5,504.21		134,632		71,830		322,156			(62,802)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/03/2025	733	4,074,366	5,559.39		178,200		95,075		406,624			(83,125)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/03/2025	1,013	5,624,292	5,549.54		288,413		153,876		570,343			(134,537)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/08/2025	564	3,133,643	5,555.12		147,394		79,626		318,083			(67,767)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/09/2025	580	3,227,658	5,566.56		104,978		56,851		322,244			(48,128)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/10/2025	675	3,779,383	5,596.93		179,471		97,427		359,536			(82,044)				03
JUN 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/23/2024	06/18/2025	1,879	1,362,913	725.27		50,009		25,615		43,157			(24,395)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 25 Morgan Stanley 3D Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/23/2024	06/25/2025	1,322	959,924	726.17		50,230		26,240		33,336			(23,991)				03
JUL 25 Morgan Stanley 3D Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/23/2024	07/01/2025	1,264	915,882	724.86		43,051		22,851		32,471			(20,200)				03
JUL 25 Morgan Stanley 3D Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/23/2024	07/10/2025	1,154	850,015	736.76		62,830		34,108		19,820			(28,722)				03
JUL 25 Morgan Stanley 3D Index Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/23/2024	07/22/2025	1,872	1,380,090	737.2		70,936		39,583		37,951			(31,353)				03
JUL 26 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2024	07/21/2026	7,892	849,663	107.66		17,994		14,028		5,833			(3,966)				03
JUL 27 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2024	07/15/2027	69,385	7,513,695	108.29		166,524		141,967		66,863			(24,557)				03
JUL 27 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2024	07/15/2027	120,595	13,149,697	109.04		260,486		222,073		99,790			(38,413)				03
JUL 27 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2024	07/16/2027	40,695	4,350,340	106.9		117,610		100,282		51,444			(17,327)				03
JUL 27 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2024	07/16/2027	89,311	9,624,108	107.76		230,421		196,473		95,667			(33,948)				03
JUL 27 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2024	07/16/2027	153,033	16,608,675	108.53		355,037		302,729		140,641			(52,307)				03
JUL 27 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2024	07/16/2027	78,480	8,555,111	109.01		170,302		145,211		65,403			(25,090)				03
JUL 25 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2024	07/15/2025	27,853	3,025,085	108.61		37,323		20,501		3,441			(16,821)				03
JUL 25 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2024	07/16/2025	22,412	2,433,666	108.59		30,256		16,658		2,827			(13,598)				03
JUL 25 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2024	07/17/2025	21,183	2,293,078	108.25		31,139		17,183		3,259			(13,956)				03
JUL 25 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2024	07/18/2025	25,778	2,759,524	107.05		50,009		27,659		7,467			(22,350)				03
JUL 25 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2024	07/18/2025	24,327	2,622,226	107.79		39,897		22,066		4,833			(17,831)				03
JUL 26 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2024	07/17/2026	10,489	1,123,548	107.12		26,012		20,248		8,860			(5,764)				03
JUL 26 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2024	07/17/2026	9,515	1,027,657	108		20,458		15,924		6,383			(4,534)				03
JUL 26 FIA New Horizon Options Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2024	07/17/2026	8,010	870,273	108.65		15,459		12,033		4,501			(3,426)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/25/2024	07/16/2027	5,030	1,908,374	379.43		61,814		52,901		41,934			(8,912)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/25/2024	07/19/2027	7,607	2,869,953	377.26		100,113		85,719		69,812			(14,394)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/25/2024	07/18/2025	2,651	1,003,131	378.42		17,230		9,637		8,867			(7,593)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/25/2024	07/19/2027	5,894	2,248,160	381.41		68,198		58,392		45,092			(9,805)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/25/2024	07/18/2025	3,864	1,473,261	381.26		21,060		11,779		9,515			(9,281)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/25/2024	07/22/2025	2,704	1,023,768	378.66		17,439		9,840		8,955			(7,599)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/25/2024	07/19/2027	3,396	1,325,710	390.39		29,272		25,064		16,965			(4,209)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/25/2024	07/23/2025	4,162	1,577,621	379.05		26,262		14,850		13,290			(11,412)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/25/2024	07/24/2025	2,657	1,000,033	376.35		19,716		11,173		11,148			(8,544)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/25/2024	07/20/2027	2,538	968,051	381.37		29,419		25,193		19,465			(4,226)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/25/2024	07/24/2025	734	277,337	377.73		5,022		2,846		2,691			(2,176)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/25/2024	07/20/2027	2,359	923,694	391.57		19,532		16,726		11,117			(2,806)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/25/2024	07/21/2026	3,509	1,334,610	380.35		31,299		24,537		20,893			(6,763)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/25/2024	07/21/2027	2,664	1,028,519	386.03		26,590		22,774		16,486			(3,816)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/25/2024	07/23/2026	3,881	1,474,378	379.91		35,316		27,706		23,760			(7,609)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/25/2024	07/21/2027	3,820	1,497,732	392.06		31,134		26,666		17,578			(4,468)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/25/2024	07/24/2026	1,484	561,771	378.57		14,275		11,204		9,826			(3,072)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/25/2024	07/22/2027	5,177	1,957,459	378.09		66,476		56,944		45,911			(9,531)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/25/2024	07/22/2027	5,946	2,268,833	381.6		68,434		58,621		45,172			(9,812)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/25/2024	07/23/2027	3,297	1,238,422	375.67		45,559		39,032		32,412			(6,526)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/25/2024	07/23/2027	12,405	4,692,373	378.25		158,542		135,831		109,313			(22,711)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/25/2024	07/23/2027	4,033	1,538,405	381.46		46,661		39,977		30,853			(6,684)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/25/2024	07/23/2027	3,697	1,450,969	392.49		29,723		25,465		16,671			(4,258)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	07/25/2024	07/12/2027	294	1,761,455	5,994.81		184,652		157,930		248,307			(26,721)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	07/25/2024	07/15/2027	262	1,545,053	5,901.88		177,454		151,846		237,016			(25,609)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	07/25/2024	07/16/2027	390	2,213,617	5,680.31		312,196		267,185		409,513			(45,012)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	07/25/2024	07/16/2027	336	2,045,637	6,085.67		197,217		168,783		266,198			(28,434)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	07/25/2024	07/16/2027	230	1,441,324	6,273.99		114,603		98,080		156,376			(16,523)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	07/25/2024	07/19/2027	328	1,893,089	5,778.66		244,668		209,490		323,664			(35,178)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	07/25/2024	07/22/2027	299	1,785,831	5,981.48		191,434		163,985		256,827			(27,448)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	07/25/2024	07/23/2027	359	2,020,999	5,622.79		301,429		258,249		393,238			(43,180)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	07/25/2024	07/23/2027	310	1,856,737	5,981.95		199,410		170,844		267,131			(28,566)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	07/25/2024	07/10/2025	372	2,113,396	5,679.34		118,509		65,077		174,268			(53,432)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	07/25/2024	07/15/2025	631	3,642,534	5,770.26		172,328		95,738		256,277			(76,590)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	07/25/2024	07/16/2025	343	1,978,359	5,776.23		92,770		51,656		137,936			(41,114)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	07/25/2024	07/18/2025	330	1,862,594	5,649.53		113,064		63,239		164,808			(49,825)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	07/25/2024	07/22/2025	266	1,502,319	5,650.79		91,533		51,647		133,832			(39,886)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	07/25/2024	07/24/2025	414	2,308,115	5,578.66		161,003		91,235		232,388			(69,768)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	07/25/2024	07/10/2026	402	2,276,701	5,668.37		235,937		184,170		320,871			(51,767)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	07/25/2024	07/16/2026	377	2,200,916	5,831.94		188,653		147,608		259,836			(41,046)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	07/25/2024	07/17/2026	266	1,537,875	5,771.07		142,250		111,343		194,911			(30,907)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	07/25/2024	07/24/2026	242	1,355,200	5,609.27		152,725		119,863		205,856			(32,862)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	07/25/2024	07/09/2027	564	3,154,216	5,592.78		478,125		408,742		623,376			(69,384)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	07/25/2024	07/09/2027	374	2,264,819	6,057.61		222,990		190,630		300,601			(32,359)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/15/2025	18,365	5,152,587	280.57		138,103		76,943		72,049			(61,160)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/16/2025	9,662	2,739,035	283.48		57,200		31,941		24,982			(25,259)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/18/2025	16,943	4,820,920	284.53		91,834		51,510		37,371			(40,323)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/22/2025	17,911	5,087,378	284.04		101,733		57,563		43,296			(44,170)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/24/2025	14,398	4,083,899	283.65		84,802		48,188		37,186			(36,614)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/25/2025	4,192	1,191,633	284.29		23,389		13,319		9,841			(10,070)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/17/2026	13,273	3,758,860	283.2		105,652		82,812		64,374			(22,840)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/24/2026	6,509	1,859,086	285.62		44,782		35,194		25,639			(9,587)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/22/2026	10,852	3,093,716	285.07		77,161		60,596		44,852			(16,565)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/15/2027	13,280	3,739,351	281.58		132,932		113,854		91,086			(19,078)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/24/2026	9,328	2,644,836	283.53		73,040		57,403		44,253			(15,637)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/15/2027	22,331	6,338,734	283.85		199,865		171,181		131,996			(28,684)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/15/2027	9,074	2,639,960	290.93		55,806		47,797		32,221			(8,009)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/16/2027	21,511	6,103,404	283.73		193,817		166,026		128,241			(27,791)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/16/2027	36,687	10,493,087	286.02		294,226		252,038		186,981			(42,188)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/19/2027	15,983	4,522,818	282.98		149,599		128,208		100,312			(21,391)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/19/2027	22,647	6,547,004	289.09		154,679		132,561		92,717			(22,117)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/20/2027	12,879	3,747,550	290.99		79,204		67,889		45,719			(11,315)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/22/2027	14,288	4,048,673	283.36		131,450		112,706		87,565			(18,744)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/22/2027	12,709	3,629,632	285.59		104,470		89,573		66,981			(14,897)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/22/2027	14,109	4,114,655	291.64		83,806		71,855		47,706			(11,950)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/23/2027	19,352	5,482,982	283.33		178,231		152,840		118,893			(25,391)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/23/2027	44,501	12,749,545	286.5		349,333		299,566		220,234			(49,767)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/09/2027	9,574	3,634,600	379.63		116,325		98,082		74,414			(18,242)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/12/2027	17,511	6,643,746	379.41		214,682		181,117		137,817			(33,564)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/13/2027	13,658	5,178,066	379.11		169,229		142,797		109,083			(26,431)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/17/2025	7,310	2,749,288	376.08		50,588		20,624		20,864			(29,964)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/13/2027	8,298	3,227,341	388.93		73,852		62,317		40,740			(11,535)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/25/2025	4,040	1,511,535	374.11		32,202		13,698		15,506			(18,504)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/15/2027	6,420	2,462,034	383.48		68,953		58,206		41,657			(10,748)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/13/2026	9,289	3,507,189	377.56		91,126		68,528		58,242			(22,598)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/16/2027	19,148	7,106,005	371.1		304,270		256,891		217,893			(47,379)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/16/2026	7,158	2,714,249	379.2		65,566		49,384		40,597			(16,181)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/16/2027	42,176	15,964,467	378.52		533,105		450,094		346,755			(83,011)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/17/2026	11,160	4,138,682	370.84		144,972		109,251		104,143			(35,721)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/16/2027	8,165	3,146,166	385.34		82,381		69,553		48,338			(12,828)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/20/2026	9,323	3,523,130	377.88		90,717		68,471		57,800			(22,246)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/19/2027	7,303	2,701,097	369.88		120,420		101,726		87,507			(18,694)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/23/2026	6,241	2,335,350	374.22		71,018		53,685		48,380			(17,332)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/19/2027	9,845	3,714,474	377.31		129,457		109,360		85,710			(20,097)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/24/2026	26,326	9,921,788	376.88		268,263		202,895		174,388			(65,368)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/20/2027	22,678	8,531,588	376.2		309,106		261,168		207,646			(47,938)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/21/2027	8,826	3,368,106	381.63		101,141		85,471		62,935			(15,670)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/24/2026	442	172,038	389.34		2,536		1,918		1,252			(618)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/23/2027	15,993	5,946,919	371.85		249,168		210,642		176,917			(38,526)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/23/2027	35,130	13,310,916	378.9		440,184		372,124		285,082			(68,061)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/29/2024	04/23/2027	16,120	6,154,602	381.81		183,763		155,350		114,104			(28,413)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/26/2024	07/23/2027	63,227	6,732,424	106.48		171,346		147,070		86,845			(24,275)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/26/2024	07/23/2027	142,390	15,262,788	107.19		350,280		300,654		171,148			(49,626)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/26/2024	07/23/2027	15,163	1,634,248	107.78		34,420		29,543		16,264			(4,876)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/26/2024	07/22/2025	46,492	4,990,924	107.35		67,878		38,515		11,927			(29,363)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/26/2024	07/23/2025	23,669	2,537,308	107.2		35,977		20,457		6,586			(15,519)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/26/2024	07/24/2025	21,878	2,333,973	106.68		37,631		21,443		7,860			(16,187)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/26/2024	07/25/2025	29,159	3,086,443	105.85		60,650		34,633		15,297			(26,017)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/26/2024	07/23/2026	11,239	1,202,777	107.02		24,388		19,186		9,823			(5,202)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/26/2024	07/23/2026	9,212	992,024	107.69		17,871		14,059		6,775			(3,812)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/26/2024	07/24/2026	8,985	952,831	106.05		22,821		17,960		9,984			(4,861)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/26/2024	07/24/2026	8,150	872,805	107.09		17,523		13,791		7,008			(3,732)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/26/2024	07/22/2027	35,867	3,842,059	107.12		88,950		76,336		43,660			(12,614)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/26/2024	07/22/2027	62,821	6,775,288	107.85		141,348		121,304		66,418			(20,044)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/26/2024	07/23/2027	27,408	2,898,413	105.75		81,676		70,105		43,007			(11,571)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/25/2024	07/17/2026	1,476	583,108	394.95		16,345		12,812		21,683			(3,533)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/25/2024	07/21/2027	5,459	2,215,274	405.8		51,063		43,775		65,530			(7,288)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/25/2024	07/22/2027	3,469	1,363,403	393.01		49,208		42,191		62,349			(7,017)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/25/2024	07/24/2026	2,998	1,184,756	395.14		33,134		26,040		43,876			(7,094)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/25/2024	07/22/2027	7,699	3,055,552	396.86		96,853		83,042		123,257			(13,811)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/25/2024	07/16/2027	7,350	2,890,136	393.22		103,372		88,550		131,067			(14,822)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/25/2024	07/22/2027	2,852	1,162,846	407.66		25,046		21,474		32,152			(3,571)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/25/2024	07/22/2027	3,210	1,316,275	410.07		25,868		22,179		33,277			(3,689)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/25/2024	07/23/2027	5,556	2,179,331	392.28		80,568		69,090		102,033			(11,478)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/25/2024	07/23/2027	6,416	2,541,325	396.09		82,685		70,906		105,192			(11,780)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/25/2024	07/23/2027	2,889	1,178,953	408.14		24,936		21,383		32,044			(3,552)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/25/2024	07/18/2025	3,210	1,263,886	393.75		26,945		15,114		38,046			(11,831)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/25/2024	07/18/2025	6,751	2,675,330	396.3		49,156		27,572		68,806			(21,584)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/25/2024	07/16/2027	7,193	2,850,735	396.34		91,759		78,602		116,768			(13,157)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/25/2024	07/22/2025	3,918	1,543,261	393.87		32,813		18,566		46,339			(14,246)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/25/2024	07/16/2027	14,606	5,833,561	399.4		168,846		144,636		215,579			(24,210)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/25/2024	07/22/2025	4,026	1,595,957	396.38		29,278		16,566		41,076			(12,712)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/25/2024	07/16/2027	8,756	3,550,349	405.49		82,581		70,740		105,927			(11,841)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/25/2024	07/23/2025	3,617	1,425,527	394.16		29,824		16,912		42,117			(12,913)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/25/2024	07/20/2027	2,917	1,181,127	404.87		28,180		24,154		36,112			(4,026)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/25/2024	07/24/2025	4,983	1,957,348	392.78		44,380		25,219		62,763			(19,161)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/25/2024	07/20/2027	4,382	1,792,701	409.13		36,476		31,265		46,902			(5,211)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/25/2025	14,497	4,136,233	285.31		79,300		46,053		28,920			(33,248)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/29/2025	14,521	4,146,987	285.58		77,979		45,652		28,153			(32,328)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/30/2025	15,869	4,551,370	286.8		76,491		44,869		25,187			(31,622)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/31/2025	6,287	1,795,581	285.58		33,827		19,881		12,281			(13,945)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	08/01/2025	11,667	3,336,591	285.99		60,667		35,726		21,393			(24,941)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/24/2026	3,363	961,765	285.98		24,012		19,056		12,816			(4,956)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/29/2026	6,791	1,938,542	285.46		50,253		39,952		27,296			(10,301)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/26/2027	20,458	5,826,913	284.83		184,936		159,686		113,866			(25,250)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/30/2026	3,391	972,778	286.83		23,028		18,314		12,027			(4,714)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/26/2027	21,472	6,164,909	287.12		172,631		149,062		101,917			(23,570)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/31/2026	3,372	967,207	286.8		22,966		18,271		12,007			(4,695)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/26/2027	5,396	1,582,307	293.23		31,136		26,885		16,164			(4,251)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/27/2027	5,448	1,601,783	294.04		30,016		25,921		15,307			(4,094)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/28/2027	3,351	954,299	284.76		30,396		26,253		18,762			(4,142)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/29/2027	11,612	3,310,312	285.08		103,694		89,576		63,632			(14,118)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/29/2027	15,951	4,585,460	287.47		126,173		108,994		73,976			(17,179)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/29/2027	6,152	1,805,715	293.51		35,006		30,240		18,070			(4,766)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/30/2027	19,822	5,662,786	285.68		171,858		148,480		104,303			(23,378)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/30/2027	28,525	8,216,811	288.06		218,784		189,023		126,883			(29,761)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/30/2027	8,593	2,525,003	293.85		48,034		41,500		24,584			(6,534)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/30/2027	6,323	1,870,590	295.84		31,488		27,205		15,378			(4,283)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	08/04/2026	601	225,839	375.81		5,024		4,008		4,687			(1,016)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	07/23/2025	332	125,947	379.3		1,348		782		1,033			(566)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	07/23/2027	6,566	2,467,274	375.78		74,718		64,548		64,258			(10,170)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	07/26/2027	9,352	3,527,572	377.18		101,849		88,024		86,431			(13,824)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	07/25/2025	6,279	2,352,111	374.59		35,101		20,442		31,138			(14,658)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	07/26/2027	4,441	1,726,869	388.81		32,467		28,060		24,136			(4,407)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	07/29/2025	6,944	2,611,830	376.14		35,413		20,790		30,166			(14,623)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	07/27/2027	4,816	1,856,036	385.36		39,831		34,430		30,897			(5,401)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	07/30/2025	6,838	2,577,311	376.92		33,163		19,508		27,664			(13,656)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	07/29/2027	4,896	1,836,998	375.22		56,889		49,189		49,183			(7,700)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	08/01/2025	7,652	2,879,039	376.25		38,948		23,000		33,177			(15,948)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	07/29/2027	9,374	3,552,745	379.01		96,268		83,238		80,188			(13,031)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	07/29/2027	4,131	1,604,696	388.47		30,651		26,502		22,875			(4,149)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	08/04/2025	836	314,244	375.76		4,424		2,628		3,827			(1,796)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	07/30/2027	6,158	2,310,685	375.23		71,557		61,880		61,867			(9,677)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	07/24/2026	4,593	1,729,791	376.59		36,746		29,202		33,989			(7,544)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	07/30/2027	14,023	5,307,857	378.51		146,541		126,723		122,652			(19,817)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	07/30/2026	5,415	2,041,334	376.97		42,834		34,113		39,457			(8,721)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	07/30/2027	9,670	3,723,879	385.11		80,742		69,823		62,885			(10,919)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	08/03/2026	5,976	2,247,475	376.11		49,299		39,317		45,815			(9,982)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	08/02/2027	7,521	2,800,823	372.39		95,820		82,898		84,923			(12,923)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	08/02/2027	8,309	3,176,250	382.28		76,689		66,347		61,664			(10,343)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	08/03/2027	8,373	3,240,951	387.08		65,475		56,653		49,781			(8,822)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/05/2024	08/04/2027	4,474	1,722,069	384.88		37,808		32,718		29,523			(5,090)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/02/2024	07/30/2025	33,003	3,501,600	106.1		33,168		19,510		15,907			(13,657)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/02/2024	07/31/2025	30,208	3,231,309	106.97		23,804		14,030		9,871			(9,774)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/02/2024	08/01/2025	38,528	4,093,247	106.24		37,411		22,092		17,634			(15,319)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/02/2024	07/24/2026	9,590	1,021,215	106.49		14,068		11,180		9,578			(2,888)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/02/2024	07/28/2026	9,565	1,020,536	106.7		13,524		10,763		9,119			(2,761)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/02/2024	07/30/2026	13,387	1,424,250	106.39		20,107		16,014		13,803			(4,094)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/02/2024	07/31/2026	6,202	664,782	107.18		8,014		6,384		5,265			(1,629)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/02/2024	07/23/2027	12,036	1,281,458	106.47		22,182		19,163		16,562			(3,019)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/02/2024	07/26/2027	35,033	3,716,701	106.09		68,455		59,164		51,791			(9,292)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/02/2024	07/26/2027	74,017	7,914,611	106.93		127,309		110,029		93,665			(17,280)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/02/2024	07/29/2027	36,455	3,868,930	106.13		70,904		61,307		53,579			(9,598)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/02/2024	07/29/2027	48,765	5,211,995	106.88		84,656		73,197		62,399			(11,459)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/02/2024	07/30/2027	65,709	6,970,434	106.08		128,790		111,373		97,510			(17,417)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/02/2024	07/30/2027	172,812	18,445,941	106.74		306,568		265,110		227,137			(41,459)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/02/2024	07/30/2027	29,378	3,157,798	107.49		46,417		40,139		33,502			(6,277)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/02/2024	07/25/2025	18,418	1,953,749	106.08		18,418		10,726		8,739			(7,691)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/02/2024	07/25/2025	11,677	1,244,771	106.6		10,089		5,876		4,379			(4,213)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/02/2024	07/29/2025	35,650	3,787,441	106.24		34,402		20,197		16,079			(14,205)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	08/01/2025	504	2,729,485	5,418.87		83,790		49,619		352,202			(34,172)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	08/01/2025	382	2,041,940	5,340.36		83,393		49,383		292,422			(34,009)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	08/01/2025	674	3,601,122	5,346.48		171,109		101,327		511,649			(69,782)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	08/01/2025	445	2,386,689	5,362.02		116,797		69,165		332,309			(47,632)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	08/01/2025	488	2,659,144	5,453.76		120,647		71,444		326,924			(49,202)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	08/04/2025	327	1,743,752	5,328.99		75,928		45,220		254,405			(30,708)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	08/05/2025	339	1,750,927	5,169.4		79,085		47,189		309,971			(31,896)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	08/05/2025	624	3,267,847	5,238.11		183,334		109,393		533,892			(73,941)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	08/05/2026	129	714,107	5,530.14		74,595		59,614		118,679			(14,980)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	06/20/2025	69	373,789	5,440.09		18,095		9,735		43,938			(8,360)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/23/2025	410	2,272,988	5,539.01		54,947		31,961		243,116			(22,987)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/23/2025	522	2,899,811	5,555.62		113,824		66,207		302,294			(47,617)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/24/2025	394	2,127,527	5,405.99		83,208		48,499		276,303			(34,710)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/25/2025	407	2,210,902	5,429.79		57,103		33,351		278,228			(23,752)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/25/2025	926	5,014,989	5,417.51		224,473		131,102		641,956			(93,371)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/25/2025	1,070	5,804,191	5,426.76		250,735		146,440		733,511			(104,294)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/28/2025	424	2,305,660	5,442.37		98,503		57,877		286,435			(40,625)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/29/2025	309	1,681,833	5,446.88		55,446		32,643		207,922			(22,803)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/29/2025	569	3,100,507	5,453.55		145,487		85,653		379,725			(59,834)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/30/2025	406	2,207,847	5,436.44		38,220		22,545		277,371			(15,674)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/30/2025	377	2,043,645	5,423.11		83,971		49,534		261,521			(34,438)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/31/2025	349	1,924,607	5,519.06		38,035		22,480		214,971			(15,555)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/31/2025	467	2,577,437	5,517.72		83,199		49,173		288,463			(34,025)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/31/2025	475	2,623,793	5,518.43		107,250		63,388		293,342			(43,861)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	08/01/2025	472	2,524,599	5,344.99		55,267		32,728		359,388			(22,539)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/03/2025	2,724	1,039,195	381.43		9,508		5,289		6,111			(4,220)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/03/2025	4,470	1,704,497	381.32		15,734		8,752		10,157			(6,982)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/03/2025	5,297	2,016,011	380.61		19,651		10,931		13,076			(8,721)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/03/2025	15,038	5,738,769	381.61		51,732		28,775		33,017			(22,957)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/07/2025	4,408	1,681,342	381.44		15,560		8,738		10,083			(6,822)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/08/2025	4,693	1,786,521	380.69		17,551		9,879		11,763			(7,672)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/08/2025	4,333	1,651,782	381.23		15,555		8,755		10,207			(6,799)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/09/2025	5,187	1,971,816	380.17		20,176		11,383		13,851			(8,793)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/09/2025	3,918	1,490,704	380.47		14,928		8,422		10,116			(6,506)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/10/2025	5,380	2,052,215	381.43		19,154		10,831		12,506			(8,323)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/10/2025	5,169	1,973,126	381.72		17,988		10,172		11,617			(7,816)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/11/2025	4,540	1,735,298	382.22		15,300		8,672		9,673			(6,628)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/11/2025	4,649	1,776,619	382.15		15,714		8,906		9,987			(6,808)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/11/2025	17,196	6,571,811	382.17		58,123		32,942		36,854			(25,181)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/14/2025	3,572	1,365,823	382.32		12,039		6,869		7,642			(5,170)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/15/2025	5,075	1,936,338	381.57		18,117		10,360		11,898			(7,757)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/16/2025	5,021	1,915,504	381.5		18,076		10,359		11,923			(7,716)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/16/2025	8,848	3,377,435	381.71		31,323		17,951		20,515			(13,372)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/17/2025	3,070	1,167,835	380.38		12,004		6,895		8,298			(5,110)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/17/2025	4,639	1,763,517	380.11		18,512		10,632		12,916			(7,880)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/18/2025	3,871	1,460,859	377.36		18,698		10,762		14,429			(7,936)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/18/2025	7,751	2,924,324	377.28		37,670		21,682		29,122			(15,988)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/18/2025	9,886	3,753,182	379.63		40,831		23,502		29,110			(17,329)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/03/2025	4,739	1,808,120	381.53		16,397		9,121		10,504			(7,277)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2024	07/31/2026	3,318	1,317,031	396.94		34,829		27,786		45,497			(7,043)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2024	07/29/2027	3,172	1,250,121	394.14		44,579		38,581		55,239			(5,999)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2024	07/29/2027	5,922	2,357,897	398.14		73,495		63,606		91,354			(9,890)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2024	07/29/2027	3,402	1,391,921	409.19		29,261		25,324		36,508			(3,937)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2024	07/30/2027	6,403	2,532,275	395.49		86,292		74,691		107,131			(11,601)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2024	07/30/2027	13,729	5,482,500	399.35		163,933		141,894		203,999			(22,039)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2024	07/30/2027	12,759	5,217,378	408.93		110,643		95,768		138,244			(14,875)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2024	07/23/2025	415	163,320	393.42		3,548		2,064		5,042			(1,484)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2024	07/25/2025	4,161	1,634,793	392.86		36,852		21,523		52,231			(15,329)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2024	07/23/2027	3,152	1,234,764	391.71		47,542		41,109		58,862			(6,433)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2024	07/25/2025	3,147	1,241,999	394.64		25,272		14,760		35,726			(10,512)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2024	07/26/2027	3,534	1,388,929	393.05		51,253		44,337		63,518			(6,916)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2024	07/29/2025	9,148	3,619,108	395.62		69,817		41,104		98,580			(28,714)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2024	07/26/2027	10,889	4,318,268	396.58		141,641		122,529		176,083			(19,112)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2024	07/30/2025	4,821	1,910,488	396.32		35,446		20,909		49,900			(14,537)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2024	07/31/2025	4,313	1,712,163	396.98		30,644		18,112		42,956			(12,532)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2024	07/26/2027	3,056	1,244,161	407.07		28,210		24,404		35,232			(3,807)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2024	08/01/2025	3,059	1,213,346	396.67		22,158		13,122		31,084			(9,037)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2024	07/26/2027	3,398	1,394,834	410.5		27,842		24,085		34,786			(3,757)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2024	07/24/2026	5,050	1,993,194	394.72		57,480		45,743		75,073			(11,737)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2024	07/28/2027	3,873	1,575,752	406.82		36,100		31,237		45,076			(4,862)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/07/2024	07/25/2025	420	2,329,190	5,539.36		123,760		72,488		249,772			(51,272)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/07/2024	07/29/2025	389	2,165,983	5,567.65		109,963		64,922		224,001			(45,041)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/07/2024	07/31/2025	298	1,663,676	5,577.94		83,200		49,312		169,867			(33,887)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/07/2024	08/01/2025	336	1,842,425	5,477.05		112,058		66,544		219,150			(45,514)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/07/2024	08/05/2025	316	1,673,340	5,300.58		138,923		83,123		253,326			(55,800)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/07/2024	08/06/2025	199	1,080,662	5,418.21		73,886		44,291		140,595			(29,595)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/07/2024	07/24/2026	299	1,676,788	5,611.74		142,916		113,892		254,057			(29,024)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/07/2024	07/30/2026	275	1,558,515	5,658.07		126,217		100,798		226,219			(25,419)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/07/2024	07/31/2026	363	2,019,895	5,562.61		184,603		147,478		323,643			(37,125)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/07/2024	08/06/2026	323	1,765,606	5,458.5		184,020		147,317		314,651			(36,703)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/07/2024	07/23/2027	391	2,204,497	5,634.93		260,850		225,763		424,818			(35,086)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/07/2024	07/26/2027	486	2,807,116	5,781.55		288,832		250,090		481,074			(38,743)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/07/2024	07/29/2027	236	1,347,341	5,720.22		147,667		127,915		243,294			(19,753)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/07/2024	07/30/2027	361	1,958,228	5,418.3		284,473		246,456		447,718			(38,017)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/07/2024	07/30/2027	333	1,966,612	5,911.6		178,038		154,245		302,606			(23,793)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/07/2024	08/02/2027	366	2,150,099	5,872.18		203,327		176,229		343,067			(27,098)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/07/2024	08/05/2027	367	1,953,187	5,323.34		309,804		268,629		480,319			(41,175)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/07/2024	08/06/2027	437	2,485,534	5,692.41		281,821		244,399		461,370			(37,421)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	09/29/2025	9,380	2,862,671	305.18		45,870		30,098		58,229			(15,771)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	07/31/2025	6,552	2,034,250	310.49		18,410		11,005		20,932			(7,406)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	04/30/2026	4,137	1,550,649	374.83		36,695		28,371		31,169			(8,324)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	04/27/2027	8,360	3,230,610	386.45		67,546		57,838		47,262			(9,708)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	10/02/2025	7,232	2,202,739	304.57		37,174		24,485		47,482			(12,689)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	08/19/2025	6,585	2,024,734	307.5		25,021		15,470		30,659			(9,551)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	05/01/2026	5,583	2,091,464	374.58		50,140		38,784		42,726			(11,355)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	04/29/2027	6,134	2,355,939	384.06		54,043		46,292		39,119			(7,752)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	10/06/2025	7,323	2,208,615	301.62		46,425		30,729		61,202			(15,696)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	08/26/2025	6,977	2,127,051	304.85		33,073		20,681		42,464			(12,391)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	05/01/2026	4,066	1,553,136	381.97		25,779		19,941		19,669			(5,838)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	04/30/2027	15,250	5,662,555	371.31		206,488		176,900		173,059			(29,588)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	10/10/2025	9,573	2,901,776	303.13		55,043		36,609		71,395			(18,434)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	09/08/2025	6,820	2,106,500	308.89		24,141		15,396		28,779			(8,745)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	04/30/2027	38,013	14,387,404	378.49		406,735		348,454		315,707			(58,281)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	05/04/2026	4,824	1,839,170	381.27		31,789		24,624		24,546			(7,165)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	10/14/2025	8,989	2,741,072	304.92		45,936		30,696		58,204			(15,241)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	09/12/2025	6,937	2,140,695	308.59		25,389		16,285		30,429			(9,104)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	04/30/2027	7,354	2,815,722	382.87		67,659		57,964		49,731			(9,695)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	05/05/2026	947	367,723	388.36		4,356		3,375		2,956			(980)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	10/17/2025	6,754	2,036,137	301.49		43,763		29,345		57,543			(14,419)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	05/03/2027	4,666	1,743,742	373.75		58,506		50,148		47,859			(8,358)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	09/22/2025	6,885	2,122,333	308.26		26,369		17,146		31,844			(9,223)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	10/22/2025	11,358	3,449,784	303.73		63,719		42,966		81,825			(20,752)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	05/03/2027	13,922	5,306,630	381.17		136,157		116,706		102,338			(19,451)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	10/28/2025	9,279	2,788,776	300.55		64,767		43,959		85,437			(20,807)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	05/03/2027	6,137	2,374,242	386.85		49,099		42,085		34,185			(7,014)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	10/30/2025	5,802	1,721,300	296.67		51,464		35,005		69,307			(16,459)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	05/04/2027	7,652	2,859,058	373.65		96,258		82,521		78,864			(13,737)				03
APR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	04/17/2026	9,080	2,754,557	303.36		63,470		48,768		78,150			(14,703)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	05/04/2027	9,761	3,719,195	381.01		96,052		82,344		72,347			(13,708)				03
MAY 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	05/08/2026	6,720	2,055,098	305.81		41,665		32,333		50,096			(9,332)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	05/05/2027	4,719	1,817,110	385.06		40,301		34,555		28,794			(5,746)				03
MAY 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	05/22/2026	6,792	2,074,580	305.45		43,604		34,049		52,402			(9,555)				03
JUN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	06/26/2026	7,340	2,272,260	309.56		38,537		30,525		44,373			(8,012)				03
JUL 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	07/22/2026	2,207	678,597	307.5		13,373		10,695		15,644			(2,678)				03
AUG 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	08/28/2026	345	107,518	311.23		1,952		1,580		1,981			(372)				03
OCT 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	10/12/2026	1,167	357,483	306.25		8,801		7,221		9,453			(1,580)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	04/26/2027	6,569	2,449,385	372.88		84,409		72,265		69,691			(12,144)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	05/01/2025	4,764	1,775,745	372.78		29,343		13,440		21,874			(15,904)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	04/26/2027	18,730	7,125,309	380.43		187,109		160,189		141,867			(26,919)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	05/09/2025	1,642	503,657	306.65		5,190		2,461		6,435			(2,730)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	05/02/2025	3,439	1,296,794	377.1		15,509		7,135		9,377			(8,374)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	04/26/2027	4,130	1,594,849	386.12		33,746		28,891		23,723			(4,855)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	07/11/2025	7,000	2,175,452	310.79		18,059		10,358		20,146			(7,701)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	05/02/2025	457	174,037	380.8		1,540		709		739			(832)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	04/27/2027	3,262	1,216,183	372.87		41,945		35,917		34,635			(6,029)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	07/25/2025	10,968	3,375,947	307.8		38,388		22,679		46,750			(15,709)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	04/27/2026	3,740	1,402,893	375.06		32,729		25,269		27,726			(7,460)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/08/2024	04/27/2027	6,936	2,638,603	380.4		69,433		59,454		52,649			(9,979)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/08/2027	7,187	2,325,624	323.58		98,249		82,471		74,351			(15,778)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/08/2027	7,603	2,518,031	331.2		76,636		64,329		52,759			(12,307)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/11/2027	8,740	2,913,963	333.4		80,409		67,540		53,707			(12,869)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/12/2027	6,444	2,110,857	327.58		75,521		63,448		54,596			(12,073)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/13/2027	6,670	2,232,205	334.67		58,161		48,874		38,148			(9,287)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/14/2027	7,194	2,400,238	333.63		65,684		55,207		43,752			(10,477)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/15/2027	11,917	3,793,453	318.31		198,069		166,512		158,256			(31,557)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/15/2027	9,755	3,184,907	326.48		119,697		100,627		87,680			(19,070)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/15/2027	7,172	2,406,579	335.53		60,320		50,710		39,067			(9,610)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/10/2025	9,387	3,015,933	321.29		81,009		4,861		29,687			(76,149)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/19/2027	9,248	3,042,074	328.95		103,021		86,681		73,305			(16,340)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/17/2025	9,667	3,126,018	323.36		71,248		7,261		18,520			(63,987)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/27/2025	6,801	2,184,269	321.19		60,729		9,455		25,538			(51,274)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/21/2027	7,569	2,528,590	334.06		68,123		57,343		45,248			(10,780)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/22/2027	8,797	2,804,542	318.82		143,913		121,164		114,598			(22,749)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/31/2025	927	301,186	324.76		6,251		1,097		1,568			(5,154)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/22/2027	9,078	2,972,625	327.47		107,478		90,489		77,956			(16,989)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/09/2026	6,760	2,206,136	326.35		65,031		47,192		40,897			(17,839)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/25/2027	10,348	3,424,297	330.92		106,686		89,878		74,134			(16,808)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/22/2026	8,757	2,867,261	327.44		80,561		59,007		49,830			(21,554)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/26/2027	6,957	2,290,330	329.19		77,019		64,899		54,777			(12,120)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/23/2026	6,540	2,151,911	329.06		55,259		40,503		32,882			(14,757)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/29/2027	8,175	2,655,962	324.88		107,422		90,574		80,459			(16,848)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/30/2026	5,090	1,653,590	324.85		53,805		39,624		35,450			(14,180)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/07/2027	8,332	2,787,094	334.52		72,818		61,111		47,739			(11,707)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	01/29/2027	9,235	3,070,637	332.51		89,300		75,294		60,800			(14,006)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/01/2025	6,452	1,841,530	285.44		32,258		19,373		12,939			(12,885)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/05/2025	8,059	2,293,027	284.53		43,922		26,574		18,912			(17,347)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/05/2025	4,907	1,421,699	289.73		16,291		9,857		4,734			(6,434)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/06/2025	8,609	2,453,194	284.95		45,284		27,449		18,998			(17,835)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/08/2025	9,528	2,716,905	285.16		49,353		30,023		20,484			(19,330)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/08/2025	1,566	448,257	286.19		7,377		4,488		2,857			(2,889)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	07/31/2026	6,093	1,735,217	284.79		44,235		35,536		26,057			(8,699)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/07/2026	4,892	1,392,586	284.68		35,906		28,913		21,273			(6,993)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/03/2026	4,366	1,256,452	287.75		26,242		21,103		14,267			(5,139)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/07/2026	5,144	1,475,657	286.85		32,924		26,512		18,383			(6,412)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/05/2026	7,415	2,119,130	285.8		50,717		40,812		29,119			(9,905)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/02/2027	11,620	3,319,843	285.7		95,749		83,295		61,179			(12,454)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/02/2027	7,186	2,069,941	288.07		52,239		45,444		32,012			(6,795)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/02/2027	10,139	2,979,879	293.9		53,230		46,306		28,983			(6,924)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/02/2027	6,957	2,060,173	296.13		32,002		27,840		16,574			(4,163)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/03/2027	7,458	2,199,488	294.93		36,915		32,118		19,634			(4,797)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/04/2027	5,971	1,759,742	294.7		29,976		26,084		16,034			(3,892)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/05/2027	13,135	3,728,118	283.83		119,003		103,567		78,577			(15,437)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/05/2027	21,183	6,061,816	286.17		170,520		148,401		108,126			(22,119)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/05/2027	6,597	1,926,786	292.09		38,524		33,527		21,803			(4,997)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/06/2027	21,405	6,088,977	284.46		188,153		163,770		122,851			(24,384)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/06/2027	36,545	10,484,101	286.88		283,591		246,839		177,628			(36,752)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/06/2027	9,935	2,910,900	292.99		55,140		47,994		30,636			(7,146)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/08/2024	08/01/2025	9,791	1,028,569	105.05		15,284		9,179		7,346			(6,105)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/08/2024	08/05/2025	36,891	3,835,891	103.98		74,224		44,909		41,610			(29,315)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/08/2024	08/06/2025	25,777	2,680,542	103.99		51,786		31,390		29,044			(20,396)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/08/2024	08/07/2025	17,061	1,771,067	103.81		35,708		21,683		20,494			(14,025)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/08/2024	07/31/2026	10,020	1,055,279	105.32		20,540		16,501		13,307			(4,039)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/08/2024	08/03/2026	8,739	918,859	105.15		18,473		14,856		12,099			(3,618)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/08/2024	08/05/2026	10,298	1,066,325	103.55		28,308		22,780		20,145			(5,528)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/08/2024	08/07/2026	11,638	1,218,522	104.7		26,593		21,414		17,868			(5,179)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/08/2024	08/02/2027	34,075	3,575,821	104.94		86,482		75,233		61,966			(11,249)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/08/2024	08/02/2027	43,747	4,630,669	105.85		97,688		84,981		67,792			(12,707)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/08/2024	08/05/2027	48,178	4,988,809	103.55		147,472		128,343		110,605			(19,129)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/08/2024	08/05/2027	86,276	8,996,886	104.28		239,762		208,661		175,670			(31,101)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/08/2024	08/06/2027	72,005	7,473,356	103.79		213,638		185,951		159,032			(27,686)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/08/2024	08/06/2027	169,267	17,690,065	104.51		456,174		397,056		331,715			(59,118)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/13/2024	08/05/2025	3,574	1,316,603	368.43		37,379		22,743		29,967			(14,636)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/13/2024	08/05/2027	12,952	4,816,527	371.88		192,723		168,033		149,371			(24,690)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/13/2024	08/05/2027	4,558	1,733,897	380.43		52,140		45,461		36,790			(6,680)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/13/2024	08/06/2025	4,933	1,817,980	368.5		51,505		31,395		41,213			(20,110)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/13/2024	08/06/2027	7,583	2,809,995	370.57		117,307		102,293		92,087			(15,014)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/13/2024	08/07/2025	5,432	2,011,724	370.34		51,442		31,413		39,542			(20,029)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/13/2024	08/06/2027	10,272	3,836,803	373.53		145,653		127,011		110,958			(18,643)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/13/2024	08/08/2025	4,936	1,829,807	370.72		45,854		28,050		34,937			(17,804)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/13/2024	08/06/2027	4,589	1,745,561	380.4		52,587		45,856		37,111			(6,731)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/13/2024	08/12/2025	8,549	3,183,387	372.39		72,833		44,867		53,335			(27,966)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/13/2024	08/09/2027	3,826	1,418,901	370.84		58,808		51,302		46,040			(7,506)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/13/2024	08/07/2026	5,130	1,899,915	370.34		64,486		52,072		53,113			(12,415)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/13/2024	08/09/2027	7,207	2,735,743	379.61		84,823		73,996		60,448			(10,827)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/13/2024	08/10/2026	3,577	1,338,429	374.17		38,811		31,370		30,584			(7,441)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/13/2024	08/10/2027	8,138	3,115,728	382.84		86,430		75,409		59,198			(11,022)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/13/2024	08/12/2026	1,134	423,797	373.63		12,590		10,183		9,989			(2,407)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/13/2024	08/10/2027	4,138	1,597,993	386.15		39,396		34,372		25,847			(5,024)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/13/2024	08/05/2027	5,787	2,131,128	368.29		95,594		83,347		76,644			(12,247)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/13/2024	08/11/2027	2,908	1,110,146	381.71		32,050		27,967		22,268			(4,083)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/13/2024	08/12/2027	4,073	1,512,294	371.31		61,785		53,921		48,162			(7,865)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/13/2024	08/12/2027	7,354	2,782,479	378.34		90,239		78,753		65,248			(11,486)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/28/2025	6,452	2,420,697	375.2		48,130		28,934		30,504			(19,196)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/29/2025	6,071	2,270,856	374.07		48,383		29,141		31,863			(19,242)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/29/2025	7,054	2,646,912	375.25		52,480		31,609		33,286			(20,871)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/30/2025	5,193	1,947,452	375.03		39,206		23,659		25,067			(15,547)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/30/2025	4,442	1,665,395	374.91		33,805		20,399		21,678			(13,405)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/30/2025	6,880	2,580,752	375.1		51,739		31,222		33,002			(20,517)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/31/2025	3,349	1,265,201	377.76		21,502		13,000		12,526			(8,502)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/31/2025	3,168	1,196,956	377.79		20,309		12,278		11,815			(8,030)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/31/2025	13,848	5,230,961	377.75		88,902		53,749		51,841			(35,153)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	08/01/2025	4,443	1,656,147	372.73		38,390		23,253		26,360			(15,137)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/18/2025	6,028	2,274,120	377.23		39,125		23,056		22,764			(16,069)				03
JUN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	06/26/2026	5,746	1,084,819	188.81		47,286		47,286		27,945							03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	08/01/2025	8,356	3,112,666	372.5		73,116		44,288		50,542			(28,829)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/18/2025	5,912	2,229,215	377.07		38,723		22,819		22,683			(15,904)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	08/01/2025	14,774	5,544,804	375.31		110,066		66,668		69,872			(43,397)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/21/2025	4,623	1,743,642	377.13		30,330		17,983		17,813			(12,347)				03
JUL 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/02/2026	8,662	1,630,989	188.3		73,884		73,884		44,477							03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/22/2025	4,434	1,674,102	377.55		28,378		16,860		16,439			(11,518)				03
JUL 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/10/2026	7,777	1,477,681	190.01		59,337		59,337		33,937							03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/22/2025	3,707	1,401,558	378.08		22,947		13,633		13,029			(9,314)				03
JUL 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/17/2026	7,463	1,434,597	192.22		48,959		48,959		26,019							03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/23/2025	4,732	1,787,384	377.69		30,098		17,918		17,359			(12,180)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/23/2025	12,228	4,618,945	377.72		77,651		46,226		44,722			(31,425)				03
JUL 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/30/2026	9,326	1,782,231	191.11		66,679		66,679		37,034							03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/24/2025	4,812	1,806,639	375.45		35,127		20,953		21,985			(14,174)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/24/2025	8,795	3,304,472	375.72		63,148		37,667		39,177			(25,481)				03
JUL 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/03/2025	3,966	741,222	186.91		31,051		17,702		15,994			(13,349)				03
JUL 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/18/2025	4,706	891,021	189.33		29,978		17,666		13,088			(12,313)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/25/2025	4,876	1,828,954	375.08		36,425		21,770		23,120			(14,655)				03
JUL 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/31/2025	5,550	1,057,255	190.48		32,137		19,430		12,992			(12,708)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/25/2025	4,608	1,726,563	374.65		35,301		21,098		22,729			(14,203)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/25/2025	14,923	5,582,638	374.1		118,040		70,549		77,348			(47,491)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/25/2025	16,251	6,098,338	375.25		120,260		71,876		75,853			(48,385)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/10/2027	3,881	1,117,127	287.84		28,681		25,116		17,672			(3,565)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/10/2027	6,000	1,757,693	292.96		33,419		29,264		18,616			(4,154)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/11/2027	4,770	1,357,835	284.65		41,596		36,430		27,108			(5,166)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/11/2027	3,345	983,224	293.97		17,593		15,408		9,590			(2,185)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/11/2027	3,468	1,024,555	295.42		16,751		14,671		8,845			(2,080)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/12/2027	11,613	3,302,527	284.39		102,656		89,918		67,170			(12,738)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/12/2027	10,143	2,909,078	286.82		79,213		69,384		49,690			(9,829)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/12/2027	3,461	1,012,702	292.63		19,657		17,218		11,036			(2,439)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/12/2027	5,531	1,630,215	294.75		27,820		24,368		14,907			(3,452)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/13/2027	12,243	3,487,168	284.84		105,898		92,770		68,746			(13,128)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/13/2027	10,639	3,055,647	287.22		81,386		71,297		50,709			(10,089)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/13/2027	6,036	1,772,840	293.73		32,230		28,235		17,669			(3,995)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/01/2025	3,538	1,012,305	286.13		16,557		10,116		6,339			(6,442)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/08/2025	6,658	1,899,101	285.23		34,223		21,172		14,159			(13,051)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/12/2025	12,120	3,459,193	285.42		61,568		38,351		25,375			(23,217)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/13/2025	12,670	3,610,990	285		66,898		41,742		28,403			(25,157)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/14/2025	6,285	1,795,882	285.76		31,046		19,404		12,561			(11,642)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/10/2026	3,591	1,027,881	286.27		23,913		19,436		13,585			(4,478)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/12/2026	4,092	1,172,544	286.53		26,804		21,799		15,153			(5,005)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/14/2026	3,012	860,448	285.66		20,904		17,012		12,093			(3,893)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/09/2027	18,651	5,356,934	287.22		142,307		124,601		88,693			(17,706)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/09/2027	5,104	1,497,688	293.41		27,717		24,268		15,273			(3,449)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/09/2027	15,097	4,301,417	284.92		129,834		113,679		84,156			(16,154)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/09/2027	6,541	1,930,746	295.19		31,984		28,004		16,963			(3,980)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/16/2024	08/15/2025	175,471	57,673,680	328.68		1,363,407		855,916		612,386			(507,490)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/16/2024	08/14/2026	11,710	3,848,820	328.68		127,404		103,824		80,795			(23,580)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/16/2024	08/15/2025	216,361	81,133,354	374.99		1,895,326		1,189,843		1,090,430			(705,482)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/16/2024	08/14/2026	21,219	7,956,984	374.99		252,084		205,428		174,300			(46,656)				03
AUG 25	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/16/2024	08/15/2025	93,665	26,806,912	286.2		713,727		448,062		241,194			(265,665)				03
AUG 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	08/16/2024	08/15/2025	7,231,853	7,231,853	5,543.22		334,112		209,748		440,784			(124,364)				03
AUG 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	08/16/2024	08/15/2025	22,315,199	22,315,199	5,543.22		1,042,120		654,220		1,374,656			(387,900)				03
AUG 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	08/16/2024	08/15/2025	22,344,528	22,344,528	5,543.22		1,144,040		718,203		1,490,364			(425,837)				03
AUG 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	08/16/2024	08/15/2025	16,296,563	16,296,563	5,543.22		914,237		573,938		1,151,213			(340,299)				03
AUG 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	08/16/2024	08/15/2025	10,985,451	10,985,451	5,543.22		450,403		282,753		596,945			(167,650)				03
AUG 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	08/16/2024	08/15/2025	111,797,503	111,797,503	5,543.22		4,214,766		2,645,936		5,590,129			(1,568,830)				03
AUG 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	08/16/2024	08/15/2025	86,605,476	86,605,476	5,543.22		3,793,320		2,381,362		5,020,600			(1,411,958)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/10/2026	9,903	1,037,483	104.76		24,362		19,828		15,047			(4,534)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/12/2026	13,298	1,385,412	104.18		35,919		29,252		22,927			(6,666)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/13/2026	10,840	1,133,837	104.6		27,403		22,324		17,092			(5,079)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/14/2026	14,788	1,544,135	104.42		38,492		31,368		24,257			(7,124)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/14/2026	2,229	234,194	105.08		5,213		4,248		3,166			(965)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/06/2027	25,173	2,622,805	104.19		75,847		66,445		52,050			(9,402)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/06/2027	70,810	7,422,984	104.83		195,931		171,643		131,421			(24,287)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/09/2027	41,714	4,345,389	104.17		126,061		110,478		86,651			(15,583)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/09/2027	32,612	3,421,632	104.92		89,226		78,196		59,689			(11,030)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/12/2027	55,177	5,748,375	104.18		166,636		146,094		114,525			(20,542)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/12/2027	57,800	6,064,959	104.93		158,083		138,595		105,721			(19,488)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/13/2027	67,669	7,065,268	104.41		198,336		173,909		135,221			(24,427)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/13/2027	63,220	6,647,558	105.15		167,848		147,176		111,385			(20,673)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/01/2025	10,304	1,093,473	106.12		13,869		8,498		4,970			(5,371)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/08/2025	50,265	5,240,126	104.25		106,210		65,892		51,934			(40,318)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/12/2025	57,555	6,011,639	104.45		116,837		72,982		55,967			(43,855)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/13/2025	35,690	3,732,774	104.59		70,273		43,970		33,085			(26,303)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/14/2025	24,178	2,531,386	104.7		46,493		29,139		21,588			(17,354)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	07/02/2026	3,294	357,374	108.5		4,009		3,220		1,875			(789)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/07/2026	12,109	1,260,923	104.13		32,900		26,752		21,018			(6,149)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/10/2027	7,315	2,463,786	336.8		65,106		55,517		38,111			(9,589)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/12/2027	15,532	5,077,128	326.89		206,415		176,080		139,622			(30,335)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/12/2027	6,958	2,317,583	333.1		72,429		61,785		44,939			(10,644)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/07/2025	10,237	3,311,159	323.44		90,907		19,786		26,474			(71,122)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/16/2027	7,156	2,357,571	329.45		86,374		73,736		56,568			(12,638)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/14/2025	10,249	3,326,334	324.56		84,450		20,993		22,487			(63,457)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/17/2027	7,569	2,563,002	338.6		62,599		53,450		35,710			(9,149)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/21/2025	9,186	2,994,873	326.04		68,157		18,891		15,861			(49,266)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/19/2027	8,968	2,931,057	326.85		119,717		102,259		81,205			(17,459)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/24/2025	2,608	868,895	333.15		10,302		2,975		661			(7,327)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/19/2027	10,242	3,441,772	336.06		94,632		80,831		56,296			(13,800)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/22/2027	9,083	3,026,462	333.2		94,736		80,966		58,944			(13,770)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/06/2026	9,426	3,104,955	329.39		88,419		66,397		47,394			(22,022)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/22/2027	12,044	4,107,855	341.08		89,605		76,580		49,109			(13,025)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/13/2026	8,753	2,897,603	331.04		75,801		57,166		39,148			(18,635)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/23/2027	7,611	2,536,090	333.23		79,303		67,788		49,355			(11,514)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/20/2026	13,315	4,422,660	332.15		109,451		82,887		55,243			(26,564)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/25/2027	8,976	3,048,131	339.6		71,536		61,172		40,250			(10,364)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/25/2026	2,433	815,715	335.31		16,907		12,841		7,840			(4,066)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/01/2027	6,875	2,299,991	334.55		66,893		56,941		40,440			(9,952)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/03/2027	7,456	2,493,440	334.4		73,148		62,290		44,337			(10,858)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/05/2027	8,844	2,878,113	325.43		123,728		105,403		85,114			(18,325)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/05/2027	8,439	2,818,502	334		84,218		71,744		51,438			(12,473)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/08/2027	8,907	2,916,880	327.47		115,617		98,550		77,533			(17,067)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	02/09/2027	7,359	2,441,980	331.82		80,511		68,640		50,896			(11,871)				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	6,949	38,522,330	5,543.22		3,341,553		2,103,596		4,255,546			(1,237,957)				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	586	3,282,321	5,598.65		260,049		163,708		333,443			(96,341)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	10,002	55,445,060	5,543.22		4,822,548		3,035,921		6,124,993			(1,786,626)				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	1,313	7,276,529	5,543.22		631,252		397,390		803,835			(233,862)				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	110	610,854	5,570.94		50,672		31,899		64,743			(18,773)				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	965	5,350,649	5,543.22		464,300		292,289		591,084			(172,011)				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	5,954	33,002,891	5,543.22		2,869,140		1,806,200		3,645,816			(1,062,940)				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	3,528	19,553,764	5,543.22		1,696,326		1,067,882		2,160,096			(628,444)				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	171	950,180	5,570.94		78,820		49,619		100,707			(29,201)				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	1,395	7,734,122	5,543.22		670,953		422,383		854,385			(248,570)				03
AUG 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/14/2026	190	1,115,824	5,861.96		101,750		83,032		131,350			(18,717)				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	628	3,481,807	5,543.22		302,053		190,150		384,634			(111,903)				03
AUG 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	874	5,158,445	5,903.53		232,647		146,457		303,100			(86,189)				03
AUG 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	864	5,270,592	6,097.54		151,267		95,226		199,827			(56,040)				03
AUG 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	120	739,211	6,139.12		18,437		11,607		25,173			(6,830)				03
AUG 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	2,002	12,319,723	6,152.97		306,763		193,116		404,299			(113,648)				03
AUG 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	183	1,130,997	6,166.83		26,177		16,479		35,744			(9,698)				03
AUG 25 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/16/2024	08/15/2025	86,808	9,081,805	104.62		170,403		107,273		80,032			(63,130)				03
AUG 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/16/2024	08/14/2026	19,130	2,001,341	104.62		48,302		39,417		30,056			(8,885)				03
AUG 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	246,833	60,881,456	246.65		1,211,952		762,956		574,890			(448,996)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/21/2027	11,516	4,457,431	387.08		114,925		99,785		64,402			(15,140)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	07/10/2025	277	1,583,382	5,723		94,768		55,919		120,422			(38,849)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/21/2027	22,730	8,876,606	390.52		201,617		175,057		106,634			(26,560)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	07/17/2025	323	1,886,121	5,831.44		92,032		55,107		117,780			(36,925)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/24/2027	15,159	5,842,932	385.45		160,228		139,183		92,158			(21,045)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	07/18/2025	140	811,785	5,792.26		43,189		25,913		55,105			(17,275)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/24/2027	8,940	3,532,809	395.19		67,315		58,473		32,788			(8,841)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	06/24/2026	250	1,458,106	5,836.16		130,944		105,184		167,121			(25,759)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/25/2027	21,577	8,308,420	385.06		231,089		200,767		133,809			(30,322)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	06/26/2026	381	2,239,477	5,878.2		191,061		153,587		244,433			(37,474)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	07/07/2026	247	1,471,700	5,960.47		114,008		92,007		147,123			(22,002)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	07/14/2026	241	1,424,979	5,902.49		120,374		97,380		154,361			(22,995)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	07/17/2026	227	1,379,097	6,067.3		93,700		75,878		121,645			(17,822)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	06/17/2027	289	1,702,381	5,891		202,731		176,725		257,976			(26,006)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	06/25/2027	287	1,651,331	5,749.96		226,047		197,274		284,446			(28,774)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	06/25/2027	477	2,874,102	6,023.35		302,357		263,870		388,930			(38,487)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	06/30/2027	215	1,270,447	5,920.07		148,705		129,867		189,615			(18,838)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	07/02/2027	245	1,443,978	5,903.91		171,989		150,243		218,881			(21,746)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	07/09/2027	245	1,481,393	6,046.01		154,757		135,320		198,739			(19,437)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	07/12/2027	206	1,268,774	6,151.63		119,279		104,340		154,596			(14,938)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	07/16/2027	233	1,386,868	5,942.53		160,885		140,813		205,461			(20,073)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/16/2025	9,402	3,584,063	381.19		49,174		24,863		16,089			(24,311)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/10/2027	9,740	3,683,423	378.19		129,342		112,114		82,518			(17,228)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	07/19/2027	249	1,523,631	6,131.31		147,351		129,019		190,542			(18,332)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/10/2027	16,678	6,433,465	385.75		173,116		150,057		98,754			(23,059)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/23/2025	4,958	1,896,309	382.5		23,995		12,435		7,430			(11,560)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/10/2027	9,667	3,789,668	392.03		80,621		69,882		41,410			(10,739)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/08/2026	9,802	3,733,072	380.86		87,137		68,704		51,500			(18,433)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/13/2026	8,691	3,328,032	382.94		70,656		55,828		40,161			(14,828)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/11/2027	13,888	5,323,543	383.31		156,383		135,574		92,734			(20,809)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/15/2026	8,789	3,361,005	382.4		73,390		58,038		42,207			(15,353)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/14/2027	13,088	4,972,738	379.96		164,641		142,799		102,518			(21,842)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/14/2027	30,315	11,681,497	385.34		319,518		277,129		183,751			(42,388)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/21/2026	12,381	4,793,660	387.19		83,198		65,958		43,361			(17,240)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/22/2026	10,321	3,959,912	383.66		81,952		64,996		46,096			(16,956)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/14/2027	9,386	3,650,904	388.97		87,384		75,792		47,388			(11,593)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/14/2027	10,774	4,234,782	393.04		86,950		75,415		43,901			(11,535)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/07/2027	11,403	4,295,963	376.75		158,155		137,025		102,837			(21,130)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/17/2027	18,420	7,112,775	386.15		189,355		164,310		107,557			(25,045)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/07/2027	42,449	16,297,954	383.94		466,941		404,557		274,018			(62,385)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/18/2027	13,066	5,117,960	391.7		110,931		96,273		57,449			(14,657)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	06/20/2025	268	1,530,478	5,705.63		90,249		50,803		114,327			(39,447)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2024	05/21/2027	12,602	4,811,635	381.81		149,840		130,100		91,006			(19,739)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	07/02/2025	265	1,507,866	5,685.77		94,973		55,048		120,541			(39,925)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/19/2027	2,573	1,006,333	391.07		24,395		21,466		12,776			(2,929)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/20/2027	4,608	1,734,757	376.45		68,939		60,669		44,449			(8,270)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/20/2027	7,126	2,728,984	382.96		87,650		77,135		51,876			(10,515)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/13/2027	9,735	3,640,415	373.96		156,146		137,293		103,654			(18,853)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/13/2025	3,351	1,254,003	374.26		32,568		20,550		17,910			(12,018)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/13/2027	7,678	2,896,727	377.29		111,788		98,291		71,256			(13,497)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/14/2025	2,742	1,028,249	375.06		25,551		16,149		13,700			(9,402)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/13/2027	2,543	966,822	380.23		33,895		29,802		20,802			(4,092)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/15/2025	3,876	1,456,751	375.8		34,733		21,988		18,187			(12,745)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/13/2027	2,569	993,952	386.91		27,796		24,440		15,513			(3,356)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/15/2025	2,678	1,011,701	377.73		21,561		13,649		10,526			(7,912)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/16/2027	4,757	1,787,857	375.86		72,302		63,597		46,938			(8,705)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/20/2025	4,431	1,673,400	377.62		36,161		23,075		17,860			(13,086)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/16/2027	4,642	1,762,417	379.67		63,038		55,448		38,987			(7,590)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	07/15/2026	348	133,321	383.25		3,054		2,475		1,725			(579)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/16/2027	2,817	1,093,622	388.28		29,208		25,691		15,976			(3,517)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/14/2026	3,127	1,176,199	376.19		37,363		30,574		24,093			(6,789)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/17/2027	2,576	968,195	375.82		39,210		34,493		25,476			(4,717)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/14/2026	3,042	1,151,948	378.62		33,041		27,038		20,519			(6,003)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/17/2027	4,147	1,622,198	391.22		39,060		34,361		20,403			(4,699)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/20/2026	1,769	668,728	377.93		19,836		16,261		12,471			(3,574)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/18/2027	2,651	1,007,377	379.94		35,741		31,446		22,034			(4,295)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/19/2027	7,652	2,881,098	376.53		114,164		100,456		73,526			(13,708)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/19/2027	5,627	2,140,115	380.31		75,012		66,005		46,034			(9,007)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2024	08/19/2027	2,468	961,164	389.52		24,602		21,648		13,215			(2,954)				03
JUN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	06/26/2026	3,440	1,226,371	356.47		37,568		30,380		24,820			(7,188)				03
JUL 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	07/02/2026	3,886	1,386,273	356.76		42,082		34,102		27,685			(7,980)				03
JUL 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	07/07/2026	2,768	1,001,393	361.72		24,528		19,911		14,625			(4,617)				03
JUL 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	07/10/2026	4,539	1,639,752	361.26		41,078		33,379		24,761			(7,698)				03
JUL 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	07/17/2026	3,373	1,210,014	358.73		34,068		27,748		21,646			(6,320)				03
JUL 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	07/21/2026	4,528	1,627,947	359.49		44,470		36,268		27,862			(8,202)				03
JUN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	06/18/2026	5,775	2,061,082	356.88		61,680		49,736		40,403			(11,944)				03
JUN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	06/24/2026	3,658	1,303,718	356.4		40,019		32,339		26,464			(7,680)				03
JUN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	06/27/2025	2,728	967,301	354.52		23,929		13,887		14,324			(10,042)				03
JUL 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	07/08/2025	2,528	901,378	356.59		19,894		11,835		11,110			(8,058)				03
JUL 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	07/18/2025	3,317	1,182,121	356.33		26,872		16,321		15,340			(10,551)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	08/13/2026	6,083	2,412,265	396.55		75,771		62,245		85,275			(13,527)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	08/05/2027	8,169	3,335,321	408.28		82,615		72,769		90,807			(9,846)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	08/23/2024	08/13/2027	232	1,398,583	6,036.44		155,258		137,018		195,056			(18,240)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	08/06/2027	29,126	11,548,285	396.5		429,544		378,398		473,694			(51,146)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	08/23/2024	08/19/2027	484	2,915,016	6,021.64		328,949		290,516		413,988			(38,433)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	08/09/2027	12,135	4,895,725	403.45		144,196		127,074		158,828			(17,122)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	08/23/2024	08/20/2027	364	2,044,478	5,611.61		333,136		294,250		407,932			(38,886)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	08/10/2027	8,530	3,455,056	405.03		96,368		84,936		106,060			(11,432)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	08/23/2024	08/20/2027	754	4,589,472	6,086.51		487,736		430,803		615,675			(56,932)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	08/10/2027	4,944	2,033,574	411.3		45,284		39,912		49,642			(5,372)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	08/12/2027	10,714	4,252,732	396.92		156,429		137,907		172,377			(18,523)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	08/23/2024	08/08/2025	313	1,694,980	5,419.6		183,878		116,385		220,641			(67,493)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	08/12/2027	5,415	2,219,020	409.78		52,289		46,097		57,381			(6,191)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	08/23/2024	08/12/2025	433	2,381,675	5,503.2		229,265		146,075		277,647			(83,191)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	08/13/2027	5,754	2,278,463	396.01		86,344		76,129		95,177			(10,214)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	08/23/2024	08/14/2025	324	1,811,245	5,583.54		154,163		98,542		187,996			(55,621)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	08/13/2027	11,546	4,660,521	403.66		136,504		120,356		150,315			(16,148)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/15/2025	407	2,320,160	5,707.23		160,551		102,789		197,516			(57,762)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/19/2025	272	1,551,801	5,709.35		107,524		69,273		132,816			(38,251)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/20/2025	264	1,524,159	5,781.87		92,651		59,783		115,080			(32,868)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/21/2025	362	2,107,462	5,819.79		119,434		77,183		148,624			(42,251)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/22/2025	237	1,307,813	5,528.93		122,998		79,607		149,193			(43,391)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/22/2025	77	442,802	5,769.41		27,777		17,978		34,347			(9,799)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	07/31/2026	61	330,453	5,442.24		49,099		40,229		59,544			(8,870)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/07/2026	412	2,268,154	5,511.65		315,656		259,194		384,335			(56,462)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	08/05/2025	10,087	3,980,738	394.66		100,915		63,366		115,853			(37,550)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/12/2026	238	1,320,874	5,548.49		177,274		145,786		216,792			(31,488)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/14/2026	282	1,588,868	5,627.3		196,470		161,670		241,277			(34,800)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	08/07/2025	7,060	2,781,773	394.04		73,152		46,090		84,121			(27,062)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/17/2026	208	1,225,218	5,884.53		112,789		92,895		141,010			(19,895)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	08/08/2025	6,681	2,639,309	395.05		65,787		41,520		75,299			(24,267)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	08/14/2026	844	336,590	399.03		9,568		7,862		10,750			(1,706)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/21/2026	298	1,718,530	5,771.72		181,904		149,996		225,503			(31,909)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	08/12/2025	8,030	3,177,679	395.72		76,680		48,717		87,540			(27,963)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	08/02/2027	7,692	3,053,580	396.99		111,608		98,270		123,116			(13,339)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/06/2027	358	1,936,368	5,409.15		370,108		326,343		447,285			(43,765)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	08/14/2025	8,029	3,186,026	396.8		72,697		46,337		82,400			(26,360)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	08/02/2027	6,674	2,743,219	411.04		61,319		53,991		67,309			(7,329)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/09/2027	425	2,379,004	5,593.05		391,211		345,080		478,679			(46,132)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	08/14/2025	951	379,008	398.57		7,817		4,982		8,775			(2,834)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	08/03/2027	5,615	2,306,600	410.78		52,098		45,877		57,185			(6,221)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/12/2027	348	2,028,078	5,825.97		273,044		240,936		338,802			(32,108)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	07/31/2026	700	276,299	394.55		9,321		7,626		10,514			(1,695)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	08/04/2027	6,585	2,671,300	405.67		72,618		63,956		79,926			(8,663)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/13/2027	383	2,155,217	5,620.74		347,450		306,631		425,251			(40,820)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	08/07/2026	5,359	2,119,467	395.53		69,034		56,606		77,825			(12,428)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/21/2024	08/05/2027	14,732	5,827,347	395.57		223,433		196,804		246,338			(26,629)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	08/23/2024	08/13/2027	334	1,973,842	5,913.78		245,835		216,953		306,388			(28,882)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/22/2024	08/13/2027	66,637	7,020,899	105.36		179,521		158,430		113,200			(21,091)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/22/2024	08/16/2027	29,504	3,088,440	104.68		87,095		76,891		56,416			(10,204)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/22/2024	08/16/2027	48,697	5,134,640	105.44		129,876		114,660		81,709			(15,216)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/22/2024	08/19/2027	42,987	4,501,168	104.71		126,511		111,730		81,863			(14,781)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/22/2024	08/19/2027	35,087	3,700,292	105.46		93,402		82,489		58,737			(10,913)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/22/2024	08/20/2027	45,313	4,744,715	104.71		133,401		117,830		86,327			(15,572)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/22/2024	08/20/2027	113,559	11,977,106	105.47		302,068		266,808		189,860			(35,260)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/22/2024	08/15/2025	44,806	4,694,337	104.77		90,150		57,716		39,107			(32,434)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/22/2024	08/19/2025	15,169	1,591,075	104.89		29,837		19,223		12,821			(10,614)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/22/2024	08/20/2025	34,259	3,596,176	104.97		66,257		42,752		28,199			(23,505)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/22/2024	08/21/2025	14,194	1,488,637	104.88		28,033		18,116		12,110			(9,917)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/22/2024	08/14/2026	13,746	1,441,218	104.85		35,024		28,820		20,541			(6,204)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/22/2024	08/14/2026	17,748	1,874,373	105.61		39,933		32,860		22,366			(7,073)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/22/2024	08/19/2026	15,236	1,601,626	105.12		37,252		30,700		21,550			(6,553)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/22/2024	08/21/2026	4,741	497,996	105.04		11,753		9,691		6,836			(2,062)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/22/2024	08/13/2027	50,841	5,319,468	104.63		150,997		133,257		97,904			(17,740)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/22/2025	4,041	1,160,717	287.25		20,972		13,573		6,554			(7,398)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/14/2026	4,577	1,304,110	284.91		37,717		31,036		19,642			(6,681)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/20/2026	4,450	1,275,699	286.67		33,064		27,256		16,413			(5,808)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/14/2026	8,462	2,431,522	287.33		60,168		49,511		29,159			(10,657)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/18/2026	6,022	1,729,995	287.27		43,059		35,474		20,972			(7,585)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/21/2026	3,934	1,131,339	287.56		27,697		22,839		13,381			(4,859)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/13/2027	8,893	2,535,141	285.06		84,665		74,718		49,204			(9,947)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/13/2027	9,249	2,657,944	287.39		78,335		69,132		43,557			(9,203)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/16/2027	11,655	3,324,521	285.24		110,025		97,134		63,822			(12,890)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/16/2027	9,053	2,604,229	287.66		75,775		66,897		41,919			(8,878)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/16/2027	7,753	2,276,525	293.63		47,138		41,616		22,946			(5,523)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/17/2027	10,194	2,986,539	292.97		64,324		56,795		31,805			(7,529)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/18/2027	4,906	1,441,498	293.83		29,533		26,080		14,319			(3,454)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/19/2027	6,041	1,725,001	285.53		56,306		49,727		32,484			(6,579)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/19/2027	11,762	3,387,387	287.99		96,920		85,597		53,292			(11,324)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/20/2027	22,794	6,520,668	286.07		206,969		182,810		118,191			(24,159)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/20/2027	33,221	9,580,463	288.39		268,090		236,796		146,371			(31,294)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/20/2027	6,826	2,012,513	294.83		38,840		34,306		18,426			(4,534)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/15/2025	15,199	4,341,913	285.68		89,823		57,507		30,871			(32,316)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/15/2025	4,367	1,255,719	287.55		21,878		14,007		6,543			(7,871)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/19/2025	4,852	1,387,774	286.05		27,896		17,972		9,434			(9,924)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/20/2025	7,278	2,081,158	285.95		42,285		27,285		14,428			(15,001)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/21/2025	5,461	1,565,270	286.65		29,869		19,303		9,723			(10,567)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/06/2025	5,013	1,847,523	368.52		66,828		42,403		41,819			(24,425)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/07/2025	6,458	2,378,970	368.35		86,802		55,168		54,608			(31,633)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/07/2025	7,092	2,618,805	369.28		91,199		57,963		55,972			(33,236)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/08/2025	7,987	2,961,682	370.83		95,281		60,658		56,046			(34,622)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/08/2025	3,750	1,390,745	370.9		44,583		28,383		26,169			(16,200)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/08/2025	27,387	10,152,242	370.7		328,914		209,396		194,155			(119,518)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/11/2025	3,472	1,287,003	370.72		41,764		26,719		24,701			(15,045)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/12/2025	5,288	1,960,862	370.81		63,404		40,629		37,423			(22,774)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/12/2025	5,974	2,218,142	371.29		69,957		44,829		40,716			(25,128)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/13/2025	4,966	1,850,842	372.72		54,127		34,740		30,214			(19,386)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/13/2025	6,639	2,478,500	373.34		70,105		44,996		38,368			(25,109)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/14/2025	5,071	1,895,082	373.72		52,534		33,772		28,438			(18,762)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/14/2025	15,793	5,901,370	373.67		164,089		105,486		88,944			(58,603)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/15/2025	4,561	1,714,232	375.83		42,282		27,224		21,343			(15,058)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/15/2025	3,005	1,128,216	375.44		28,458		18,323		14,558			(10,135)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/15/2025	14,317	5,369,530	375.04		138,591		89,235		71,842			(49,356)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/15/2025	14,920	5,610,252	376.02		136,966		88,189		68,634			(48,777)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/01/2025	4,336	1,611,586	371.68		49,256		30,986		28,071			(18,270)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/18/2025	7,887	2,964,592	375.87		73,273		47,400		37,064			(25,873)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/04/2025	4,382	1,629,829	371.9		49,390		31,232		28,030			(18,158)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/05/2025	4,344	1,595,993	367.4		60,947		38,605		39,241			(22,341)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/05/2025	8,740	3,225,411	369.06		113,439		71,856		69,942			(41,583)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/06/2025	5,428	1,996,003	367.71		75,126		47,668		48,020			(27,458)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/26/2024	07/24/2026	4,826	1,198,419	248.34		28,423		23,304		17,734			(5,120)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/26/2024	07/24/2026	7,665	1,912,665	249.53		41,545		34,062		25,220			(7,483)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/26/2024	07/31/2026	4,951	1,235,789	249.61		26,784		22,008		16,315			(4,776)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/26/2024	07/01/2026	7,109	1,763,494	248.08		42,083		34,243		26,020			(7,840)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/26/2024	07/02/2026	6,803	1,692,572	248.81		38,299		31,175		23,279			(7,124)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/26/2024	07/02/2026	11,245	2,830,454	251.71		51,277		41,739		28,945			(9,538)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/26/2024	07/08/2026	19,044	4,786,271	251.33		89,696		73,159		51,437			(16,537)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/26/2024	07/10/2026	23,320	5,881,603	252.21		103,076		84,128		57,805			(18,948)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/26/2024	07/14/2026	4,153	1,053,559	253.66		16,489		13,476		8,926			(3,013)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/26/2024	07/17/2026	10,412	2,597,102	249.44		56,536		46,249		34,234			(10,287)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/26/2024	07/17/2026	8,356	2,106,236	252.06		37,519		30,692		21,269			(6,827)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/26/2024	07/22/2026	19,016	4,760,586	250.34		97,174		79,621		57,781			(17,553)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/26/2024	07/03/2025	3,979	993,432	249.68		14,602		8,676		4,591			(5,926)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/26/2024	07/22/2025	3,631	909,012	250.38		12,779		7,894		4,105			(4,885)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/26/2024	07/31/2025	7,565	1,883,801	249.02		30,789		19,335		11,399			(11,454)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2024	08/21/2025	3,256	1,230,431	377.85		28,233		18,608		12,881			(9,625)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2024	08/20/2027	9,380	3,531,975	376.54		145,954		129,752		90,140			(16,202)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2024	08/20/2027	9,393	3,572,690	380.37		130,652		116,149		76,681			(14,503)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2024	08/22/2025	5,456	2,061,245	377.77		47,579		31,405		21,807			(16,174)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2024	08/26/2025	4,170	1,574,577	377.6		36,862		24,472		17,126			(12,391)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2024	08/23/2027	6,898	2,606,144	377.8		103,611		92,141		62,990			(11,470)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2024	08/23/2027	3,628	1,384,552	381.66		48,611		43,230		28,042			(5,381)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2024	08/26/2025	4,182	1,590,012	380.19		31,993		21,239		13,445			(10,754)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2024	08/23/2027	4,793	1,879,893	392.2		46,015		40,921		22,589			(5,094)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2024	08/27/2025	3,388	1,286,738	379.74		26,633		17,706		11,418			(8,927)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2024	08/24/2027	4,798	1,836,419	382.73		62,233		55,350		35,389			(6,883)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2024	08/28/2025	2,803	1,060,808	378.48		23,684		15,767		10,671			(7,917)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2024	08/26/2027	10,938	4,127,937	377.4		166,364		147,999		101,701			(18,366)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2024	08/24/2026	4,263	1,617,485	379.45		47,657		39,714		27,724			(7,943)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2024	08/26/2027	6,099	2,325,229	381.23		82,889		73,739		48,124			(9,151)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2024	08/26/2026	3,694	1,398,282	378.49		42,929		35,794		25,396			(7,135)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2024	08/26/2027	4,773	1,872,615	392.34		45,677		40,635		22,394			(5,043)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2024	08/28/2026	1,896	716,396	377.91		22,559		18,820		13,475			(3,739)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2024	08/27/2027	4,754	1,794,278	377.44		72,258		64,288		44,149			(7,970)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2024	08/27/2027	7,888	3,006,470	381.14		107,515		95,657		62,521			(11,858)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2024	08/27/2027	5,554	2,177,574	392.1		53,592		47,682		26,393			(5,911)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2024	08/22/2025	14,029	1,479,794	105.48		23,344		15,452		9,581			(7,892)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2024	08/26/2025	18,263	1,921,403	105.21		32,544		21,665		14,007			(10,878)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2024	08/27/2025	23,180	2,435,008	105.05		42,882		28,588		18,921			(14,294)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2024	08/28/2025	18,211	1,913,436	105.07		33,581		22,419		14,796			(11,162)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2024	08/21/2026	13,227	1,386,483	104.82		33,227		27,705		20,013			(5,522)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2024	08/24/2026	10,430	1,101,523	105.61		23,040		19,227		13,278			(3,813)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2024	08/26/2026	15,506	1,628,234	105.01		37,849		31,602		22,607			(6,247)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2024	08/27/2026	10,488	1,100,910	104.97		25,779		21,530		15,435			(4,249)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2024	08/28/2026	26,694	2,813,294	105.39		61,290		51,202		35,837			(10,088)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2024	08/28/2026	6,253	660,303	105.6		13,869		11,586		8,008			(2,283)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2024	08/20/2027	53,988	5,654,206	104.73		155,703		138,546		102,507			(17,156)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2024	08/20/2027	57,596	6,075,180	105.48		150,152		133,607		96,126			(16,544)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2024	08/23/2027	35,212	3,696,211	104.97		98,418		87,604		64,278			(10,814)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2024	08/23/2027	41,066	4,341,466	105.72		103,650		92,261		65,821			(11,389)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2024	08/26/2027	53,789	5,646,207	104.97		150,447		133,962		98,292			(16,485)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2024	08/26/2027	67,570	7,143,515	105.72		170,682		151,979		108,439			(18,703)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2024	08/27/2027	89,086	9,346,952	104.92		250,868		223,404		164,253			(27,464)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2024	08/27/2027	77,278	8,165,961	105.67		196,672		175,142		125,173			(21,531)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2024	08/22/2025	28,254	2,967,198	105.02		52,354		34,655		22,963			(17,699)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/23/2027	8,733	2,527,176	289.39		73,617		65,528		35,875			(8,089)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/23/2027	6,616	1,953,132	295.2		40,955		36,455		17,391			(4,500)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/23/2027	4,315	1,282,324	297.21		23,859		21,238		9,614			(2,622)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/24/2027	3,047	890,163	292.17		22,241		19,800		10,175			(2,442)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/25/2027	3,238	954,860	294.91		20,398		18,161		8,729			(2,237)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/25/2027	3,424	1,017,598	297.16		19,040		16,951		7,680			(2,088)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/26/2027	11,680	3,354,038	287.15		110,147		98,077		56,403			(12,069)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/26/2027	18,534	5,367,664	289.61		154,760		137,802		75,071			(16,958)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/26/2027	3,275	968,939	295.9		19,549		17,407		8,155			(2,142)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/26/2027	3,200	951,470	297.34		17,600		15,671		7,076			(1,929)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/27/2027	26,738	7,688,339	287.54		247,597		220,491		125,714			(27,106)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/27/2027	25,546	7,412,831	290.18		207,175		184,494		99,301			(22,681)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/27/2027	5,238	1,551,174	296.15		30,851		27,473		12,793			(3,377)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/22/2025	6,360	1,821,052	286.32		41,532		27,491		11,980			(14,041)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/26/2025	7,279	2,098,503	288.29		40,399		26,895		10,105			(13,504)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/27/2025	9,339	2,688,794	287.91		53,606		35,737		13,875			(17,869)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/28/2025	6,568	1,893,131	288.25		36,648		24,466		9,257			(12,182)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/29/2025	7,294	2,109,590	289.21		37,493		25,065		8,771			(12,428)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/24/2026	3,970	1,146,064	288.7		29,138		24,315		12,171			(4,823)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/26/2026	4,457	1,279,937	287.19		35,921		29,993		15,783			(5,929)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/28/2026	11,120	3,221,825	289.74		76,726		64,098		30,994			(12,628)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/26/2026	5,153	1,489,938	289.15		36,843		30,762		15,171			(6,081)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/28/2026	6,783	1,953,300	287.95		52,233		43,636		22,436			(8,597)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/23/2027	14,932	4,281,739	286.74		143,501		127,733		74,075			(15,768)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/15/2025	907	5,035,735	5,550.61		235,665		156,648		550,239			(79,017)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/15/2025	481	2,669,096	5,548.48		133,828		88,956		292,567			(44,872)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/18/2025	413	2,285,250	5,537.18		110,123		73,523		256,037			(36,601)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/19/2025	412	2,302,773	5,589.12		81,763		54,667		239,160			(27,096)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/19/2025	621	3,482,587	5,608.03		146,612		98,025		351,332			(48,587)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/20/2025	442	2,460,542	5,567.97		112,484		75,315		264,288			(37,169)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/21/2025	467	2,625,371	5,617.93		67,808		45,467		261,674			(22,341)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/21/2025	452	2,538,717	5,617.75		110,894		74,357		253,108			(36,537)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/20/2026	79	435,094	5,475.63		56,541		47,462		77,079			(9,078)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/22/2025	504	2,803,455	5,566.94		79,336		53,271		302,500			(26,064)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/22/2025	991	5,519,759	5,569.27		252,723		169,696		593,533			(83,027)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/06/2025	434	2,264,024	5,219.05		114,107		74,807		378,743			(39,300)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/07/2025	643	3,341,733	5,195.48		114,084		74,911		575,040			(39,174)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/07/2025	952	4,948,457	5,196.54		314,836		206,730		850,477			(108,106)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/08/2025	530	2,828,255	5,336.23		72,818		47,889		410,712			(24,929)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/08/2025	572	3,049,461	5,330.48		124,897		82,139		446,080			(42,757)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/08/2025	547	2,916,216	5,332.46		147,893		97,263		425,519			(50,630)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/08/2025	577	3,080,756	5,337.6		171,861		113,026		446,600			(58,835)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/11/2025	394	2,092,407	5,312.97		120,150		79,385		314,110			(40,765)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/12/2025	498	2,650,923	5,324.85		144,269		95,466		392,548			(48,803)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/13/2025	528	2,840,419	5,375.61		145,762		96,599		394,696			(49,162)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/14/2025	396	2,149,912	5,425.92		92,876		61,644		279,789			(31,233)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/14/2025	479	2,607,371	5,442.34		137,384		91,184		331,853			(46,200)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/15/2025	480	2,665,119	5,548.17		61,097		40,612		292,266			(20,485)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/15/2025	616	3,413,896	5,546.09		121,799		80,960		375,535			(40,838)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/15/2025	638	3,535,707	5,541.86		156,878		104,278		391,373			(52,600)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/04/2024	09/03/2025	2,229	234,295	105.09		3,803		2,596		1,831			(1,208)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/04/2024	08/28/2026	14,462	1,516,013	104.83		34,520		29,039		21,960			(5,481)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/04/2024	08/28/2026	12,699	1,340,525	105.56		26,821		22,562		16,410			(4,258)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/04/2024	09/02/2026	10,880	1,149,544	105.66		22,651		19,080		13,815			(3,572)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/04/2024	09/03/2026	11,216	1,177,528	104.99		26,144		22,027		16,530			(4,117)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/04/2024	09/03/2026	4,238	445,957	105.22		9,511		8,013		5,940			(1,498)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/04/2024	08/27/2027	64,048	6,713,524	104.82		175,428		156,945		120,108			(18,483)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/04/2024	08/27/2027	65,293	6,894,270	105.59		160,947		143,989		107,252			(16,957)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/04/2024	09/03/2027	34,694	3,627,555	104.56		98,599		88,277		68,142			(10,322)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/04/2024	09/03/2027	65,264	6,874,210	105.33		167,140		149,643		112,503			(17,497)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/04/2024	08/29/2025	45,925	4,819,875	104.95		80,461		54,550		39,095			(25,911)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/04/2024	09/03/2025	26,000	2,724,245	104.78		47,657		32,524		23,853			(15,134)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	08/29/2025	481	2,749,084	5,719.87		137,558		93,524		235,985			(44,034)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	09/03/2025	427	2,442,444	5,725.91		121,403		83,083		209,778			(38,320)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	09/05/2025	309	1,726,674	5,587.76		112,956		77,500		184,858			(35,455)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	08/24/2026	229	1,368,408	5,966.2		89,067		74,952		144,208			(14,116)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	08/28/2026	374	2,146,260	5,739.89		190,587		160,550		293,455			(30,037)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	08/28/2026	219	1,301,187	5,934.99		89,296		75,223		142,939			(14,073)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	09/03/2026	286	1,638,408	5,719.9		149,802		126,389		230,065			(23,413)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	09/04/2026	114	630,787	5,537.59		71,689		60,500		106,499			(11,189)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	08/20/2027	28	158,065	5,677.61		20,490		18,334		29,946			(2,156)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	08/23/2027	238	1,426,942	6,007.67		133,897		119,849		205,878			(14,049)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	08/26/2027	324	1,791,234	5,528.33		266,304		238,441		382,255			(27,863)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	08/26/2027	265	1,610,415	6,073.37		141,415		126,619		219,741			(14,796)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	08/27/2027	354	1,976,011	5,584.95		279,917		250,656		404,079			(29,261)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	08/27/2027	204	1,233,507	6,035.36		113,057		101,239		174,227			(11,818)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	08/27/2027	344	2,097,006	6,097.72		179,870		161,068		280,202			(18,802)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	08/30/2027	340	2,076,788	6,101.56		177,571		159,060		277,340			(18,511)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/06/2024	09/03/2027	335	1,818,124	5,425.13		297,099		266,243		420,679			(30,857)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/06/2024	09/03/2027	633	3,760,500	5,938.6		382,959		343,184		580,589			(39,774)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/06/2024	09/03/2027	301	1,818,592	6,049.27		165,280		148,114		255,197			(17,166)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/06/2024	08/26/2025	326	1,874,349	5,747.42		87,315		59,125		152,589			(28,190)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/06/2024	08/27/2025	264	1,519,897	5,764.39		68,530		46,468		120,388			(22,063)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/01/2027	3,981	1,187,879	298.36		20,225		18,121		8,138			(2,104)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/02/2027	3,096	920,791	297.39		16,627		14,898		6,871			(1,728)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/03/2027	21,335	6,167,663	289.09		179,852		161,172		90,238			(18,679)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/03/2027	38,852	11,323,024	291.44		289,836		259,733		138,226			(30,102)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/03/2027	3,544	1,058,132	298.58		17,790		15,943		7,124			(1,848)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/03/2027	4,427	1,328,683	300.15		20,230		18,129		7,777			(2,101)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	08/29/2025	11,953	3,460,389	289.51		56,894		38,682		13,642			(18,213)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/03/2025	8,533	2,469,534	289.42		41,298		28,263		10,137			(13,035)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/04/2025	6,077	1,760,351	289.69		28,743		19,696		6,922			(9,047)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/05/2025	4,521	1,306,803	289.03		22,742		15,604		5,792			(7,139)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/05/2025	1,484	432,616	291.44		5,967		4,094		1,244			(1,873)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	08/28/2026	3,316	960,203	289.55		22,484		18,940		9,416			(3,543)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	08/31/2026	4,058	1,179,145	290.57		25,809		21,759		10,471			(4,051)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/04/2026	5,046	1,464,999	290.35		32,645		27,550		13,379			(5,095)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/02/2026	3,300	960,244	290.99		20,460		17,257		8,191			(3,202)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/03/2026	3,364	972,756	289.15		23,482		19,812		10,008			(3,670)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	08/30/2027	8,016	2,313,202	288.59		69,174		61,963		35,058			(7,211)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	08/30/2027	9,046	2,633,512	291.13		68,477		61,339		32,847			(7,138)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	08/30/2027	3,254	969,080	297.79		17,052		15,275		6,963			(1,778)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	08/30/2027	3,501	1,046,818	299.02		17,084		15,303		6,749			(1,781)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/01/2027	3,073	898,794	292.52		21,631		19,380		10,057			(2,251)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/09/2024	08/27/2027	4,123	1,556,283	377.45		56,240		50,408		38,276			(5,832)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/09/2024	08/27/2027	4,660	1,775,725	381.07		56,803		50,913		37,047			(5,891)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/09/2024	08/29/2025	4,344	1,635,729	376.51		33,105		22,571		19,828			(10,533)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/09/2024	08/30/2027	3,606	1,361,630	377.55		49,084		44,008		33,397			(5,076)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/09/2024	09/03/2025	6,038	2,285,576	378.51		41,242		28,303		23,339			(12,939)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/09/2024	08/30/2027	5,685	2,169,149	381.57		68,331		61,265		44,303			(7,067)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/09/2024	09/05/2025	3,271	1,226,800	375.05		27,379		18,837		17,203			(8,541)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/09/2024	09/05/2025	5,757	2,169,702	376.88		43,408		29,866		25,889			(13,542)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/09/2024	08/31/2027	3,170	1,239,473	390.98		28,024		25,129		15,979			(2,896)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	1,137	433,018	380.94		6,752		4,663		3,550			(2,089)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/09/2024	09/02/2027	4,895	1,902,141	388.61		46,940		42,099		27,693			(4,841)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/09/2024	08/28/2026	5,323	2,017,333	378.96		52,382		44,188		35,716			(8,194)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/09/2024	09/03/2027	11,607	4,358,997	375.56		167,948		150,644		116,871			(17,305)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/09/2024	09/03/2026	4,356	1,648,949	378.53		43,823		37,025		30,098			(6,798)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/09/2024	09/03/2027	13,045	4,947,152	379.24		168,932		151,526		112,669			(17,406)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/09/2024	09/03/2027	4,870	1,850,264	379.97		61,648		55,296		40,764			(6,352)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/09/2024	09/04/2026	6,599	2,486,337	376.76		71,338		60,287		50,218			(11,051)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/09/2024	09/03/2027	3,816	1,493,589	391.45		33,271		29,843		18,838			(3,428)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2026	2,650	1,000,583	377.59		27,798		23,515		19,362			(4,282)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/09/2024	09/07/2027	3,029	1,160,751	383.19		34,745		31,178		22,082			(3,567)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2027	5,485	2,134,755	389.21		51,722		46,417		30,312			(5,305)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/28/2025	5,192	1,957,841	377.12		38,106		26,021		22,384			(12,085)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/28/2025	5,296	1,996,770	377.03		39,032		26,653		23,019			(12,379)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/28/2025	6,452	2,433,838	377.2		47,102		32,164		27,620			(14,938)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/29/2025	7,748	2,926,244	377.67		55,089		37,668		31,873			(17,421)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/29/2025	5,028	1,898,826	377.63		35,852		24,514		20,760			(11,338)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/29/2025	14,462	5,459,626	377.52		103,836		70,999		60,306			(32,837)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/19/2025	6,500	2,447,416	376.54		48,683		32,836		28,838			(15,847)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/29/2025	25,160	9,504,512	377.77		177,878		121,626		102,559			(56,252)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/19/2025	11,371	4,281,120	376.48		85,513		57,678		50,727			(27,836)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	09/02/2025	5,986	2,260,769	377.7		42,797		29,416		24,835			(13,382)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/20/2025	6,148	2,313,725	376.35		46,600		31,476		27,820			(15,125)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/20/2025	13,918	5,240,018	376.49		104,664		70,694		62,196			(33,970)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/21/2025	4,646	1,750,994	376.9		34,146		23,096		20,054			(11,050)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/21/2025	13,567	5,118,049	377.24		97,819		66,163		56,777			(31,656)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/22/2025	4,411	1,666,036	377.72		30,920		20,943		17,710			(9,977)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/22/2025	6,206	2,337,810	376.69		46,298		31,359		27,377			(14,939)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/22/2025	10,353	3,892,807	376.02		80,233		54,344		48,482			(25,889)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/22/2025	24,711	9,339,943	377.96		170,756		115,658		97,035			(55,099)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/25/2025	6,092	2,302,058	377.91		42,458		28,876		24,247			(13,582)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/26/2025	4,771	1,800,451	377.4		34,301		23,360		19,954			(10,941)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/26/2025	4,217	1,592,039	377.51		30,153		20,535		17,463			(9,618)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/26/2025	9,835	3,712,955	377.54		70,121		47,755		40,612			(22,366)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/27/2025	4,857	1,834,046	377.58		34,633		23,618		20,041			(11,015)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/27/2025	11,909	4,497,734	377.66		84,557		57,664		48,780			(26,894)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/23/2027	10,444	4,311,686	412.85		95,226		85,393		100,051			(9,833)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/24/2027	6,039	2,502,729	414.44		52,067		46,696		54,701			(5,371)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/25/2027	4,788	1,978,975	413.35		42,907		38,485		45,115			(4,422)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/26/2027	6,767	2,693,680	398.09		99,759		89,487		105,532			(10,272)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/26/2027	7,559	3,040,124	402.21		98,148		88,042		103,668			(10,106)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/26/2027	4,849	1,998,788	412.23		45,253		40,593		47,551			(4,660)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/26/2027	4,162	1,732,820	416.34		33,633		30,170		35,236			(3,463)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/15/2025	7,219	2,867,084	397.18		67,479		45,253		72,537			(22,226)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/20/2025	7,048	2,810,424	398.73		60,934		41,157		65,018			(19,777)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/16/2027	9,762	3,900,899	399.62		136,827		122,606		144,751			(14,221)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/21/2025	4,437	1,772,928	399.57		36,690		24,817		38,925			(11,874)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/16/2027	5,164	2,119,991	410.52		50,733		45,460		53,466			(5,273)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/22/2025	7,840	3,130,593	399.32		65,807		44,573		69,957			(21,234)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/17/2027	6,080	2,506,532	412.23		56,384		50,529		59,327			(5,855)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/26/2025	3,193	1,277,687	400.2		25,630		17,455		27,162			(8,175)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/18/2027	4,587	1,887,356	411.42		43,805		39,261		46,079			(4,544)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/18/2026	4,269	1,701,489	398.59		51,648		43,516		55,494			(8,132)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/19/2027	7,804	3,118,363	399.6		109,541		98,188		115,891			(11,353)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/25/2026	6,407	2,560,934	399.7		74,598		62,969		80,094			(11,630)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/19/2027	4,125	1,704,793	413.25		36,971		33,139		38,861			(3,832)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/26/2026	2,719	1,085,278	399.08		32,454		27,401		34,851			(5,052)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/20/2027	5,727	2,277,060	397.63		85,429		76,583		90,396			(8,846)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/13/2027	8,514	3,396,594	398.93		121,686		109,003		128,829			(12,683)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/20/2027	17,763	7,141,013	402.02		231,361		207,405		244,516			(23,956)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/09/2024	08/23/2027	7,089	2,841,002	400.77		96,097		86,174		101,663			(9,923)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/10/2024	09/09/2026	20,971	2,195,662	104.7		52,721		44,733		33,065			(7,988)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/10/2024	09/09/2026	3,263	343,824	105.38		7,335		6,223		4,439			(1,111)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/10/2024	09/01/2027	9,081	956,932	105.38		23,628		21,228		15,510			(2,400)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/10/2024	09/03/2027	78,148	8,164,945	104.48		229,678		206,393		155,548			(23,285)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/10/2024	09/03/2027	113,533	11,953,874	105.29		299,273		268,932		197,063			(30,341)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/10/2024	09/09/2027	74,922	7,834,586	104.57		217,948		195,973		147,257			(21,975)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/10/2024	09/09/2027	68,008	7,163,321	105.33		178,590		160,584		117,559			(18,006)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/10/2024	09/04/2025	16,791	1,758,338	104.72		32,171		22,231		15,770			(9,941)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/10/2024	09/05/2025	43,990	4,606,639	104.72		84,373		58,376		41,423			(25,997)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/10/2024	09/09/2025	52,910	5,544,419	104.79		100,317		69,749		49,141			(30,568)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/10/2024	09/04/2026	39,737	4,162,498	104.75		98,867		83,783		61,728			(15,084)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/10/2024	09/04/2026	13,220	1,390,638	105.19		30,605		25,936		18,667			(4,669)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2024	06/10/2026	5,515	2,113,907	383.27		46,054		38,257		26,014			(7,797)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2024	06/07/2027	13,468	5,145,490	382.04		163,507		145,906		97,382			(17,601)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2024	06/12/2026	6,531	2,493,506	381.81		58,320		48,477		33,893			(9,843)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2024	06/08/2027	16,931	6,487,443	383.16		198,267		176,946		116,243			(21,321)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2024	05/28/2027	12,652	4,783,298	378.06		173,462		154,600		108,937			(18,862)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2024	06/08/2027	5,942	2,326,647	391.53		52,412		46,776		26,937			(5,636)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2024	06/11/2027	11,896	4,487,356	377.2		168,573		150,500		107,244			(18,073)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2024	06/11/2027	27,430	10,529,211	383.86		314,346		280,643		182,542			(33,702)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2024	06/11/2027	19,082	7,402,838	387.94		190,824		170,365		104,126			(20,459)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2024	06/06/2025	6,437	2,448,987	380.44		37,079		21,993		14,034			(15,085)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2024	05/28/2027	42,223	16,275,549	385.47		455,160		405,666		257,192			(49,494)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2024	06/12/2025	6,292	2,397,973	381.14		34,981		21,067		13,008			(13,914)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2024	05/28/2027	7,122	2,800,320	393.21		58,683		52,302		29,197			(6,381)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2024	06/01/2027	13,157	5,051,101	383.92		149,723		133,508		86,676			(16,215)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2024	05/29/2026	6,241	2,380,738	381.49		55,791		46,163		32,425			(9,628)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2024	06/01/2027	5,913	2,322,678	392.81		49,551		44,184		24,879			(5,366)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2024	05/29/2026	6,587	2,552,094	387.42		44,729		37,009		23,044			(7,719)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2024	06/04/2027	13,864	5,240,882	378.01		190,913		170,300		120,137			(20,613)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2024	06/04/2027	28,852	11,100,984	384.75		319,974		285,426		183,032			(34,548)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2024	06/04/2026	6,691	2,550,480	381.2		60,952		50,534		35,695			(10,418)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2024	06/04/2027	8,525	3,300,566	387.16		87,126		77,719		48,066			(9,407)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2024	06/05/2026	7,577	2,904,224	383.32		62,809		52,091		35,351			(10,719)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/12/2024	06/04/2027	6,764	2,659,510	393.2		56,072		50,017		27,959			(6,054)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/04/2026	12,471	3,595,554	288.31		99,395		84,701		40,222			(14,694)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/09/2026	5,688	1,654,583	290.91		38,676		32,998		14,379			(5,678)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/04/2026	6,995	2,032,692	290.59		48,406		41,250		18,114			(7,156)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/10/2026	5,955	1,727,016	290.03		42,873		36,587		16,431			(6,286)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/08/2026	5,088	1,477,949	290.49		35,513		30,292		13,387			(5,221)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/11/2026	6,934	2,000,583	288.51		54,780		46,760		22,143			(8,020)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/11/2026	7,555	2,196,503	290.72		52,132		44,500		19,516			(7,633)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	08/06/2027	905	254,776	281.48		11,568		10,403		6,306			(1,164)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/03/2027	7,756	2,237,334	288.45		72,212		65,131		34,346			(7,081)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/03/2027	9,530	2,772,162	290.88		78,529		70,829		35,357			(7,700)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/07/2027	7,479	2,204,512	294.75		50,335		45,418		20,683			(4,918)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/08/2027	9,706	2,883,310	297.05		57,559		51,941		22,307			(5,618)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/09/2027	8,112	2,346,770	289.29		72,604		65,524		33,965			(7,080)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/13/2024	09/09/2027	18,810	5,487,489	291.74		148,595		134,105		65,750			(14,490)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/13/2024	09/09/2027	9,238	2,765,887	299.41		47,944		43,269		17,430			(4,675)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/13/2024	09/10/2027	22,292	6,439,861	288.89		203,524		183,695		96,118			(19,829)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/13/2024	09/10/2027	34,166	9,952,252	291.29		276,404		249,475		123,625			(26,929)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/13/2024	09/10/2027	5,965	1,786,601	299.52		30,779		27,780		11,163			(2,999)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/13/2024	09/05/2025	6,221	1,793,417	288.27		37,141		25,988		9,044			(11,153)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/13/2024	09/09/2025	10,729	3,107,988	289.69		56,969		40,054		12,518			(16,915)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/13/2024	09/10/2025	15,067	4,365,243	289.73		79,702		56,103		17,542			(23,599)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/13/2024	09/11/2025	5,286	1,530,996	289.64		28,226		19,892		6,277			(8,334)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/13/2024	09/12/2025	6,639	1,919,698	289.17		36,977		26,090		8,570			(10,888)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/13/2024	09/12/2025	575	166,880	290.2		2,927		2,065		623			(862)				03
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/16/2024	08/08/2025	1,175	829,785	706.32		54,722		36,988		44,024			(17,734)				03
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/16/2024	08/15/2025	1,591	1,157,454	727.3		59,695		40,758		36,995			(18,936)				03
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/16/2024	08/22/2025	1,561	1,167,180	747.66		42,306		29,164		21,454			(13,142)				03
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/16/2024	08/29/2025	1,379	1,036,995	752.1		39,310		27,346		19,685			(11,964)				03
SEP 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/16/2024	09/09/2025	1,004	739,348	736.27		38,159		26,904		21,700			(11,255)				03
SEP 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/16/2024	09/15/2025	745	553,007	742.63		26,897		19,095		14,650			(7,802)				03
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/16/2024	08/01/2025	2,006	1,459,347	727.48		72,418		48,431		44,821			(23,987)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/17/2024	09/15/2025	103,401	34,640,513	335.01		831,348		591,846		199,531			(239,502)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/17/2024	09/15/2026	21,814	7,307,784	335.01		245,840		210,623		104,812			(35,217)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2024	09/15/2025	168,910	63,898,819	378.3		1,439,117		1,024,524		687,837			(414,593)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2024	09/15/2026	18,343	6,939,108	378.3		215,712		184,811		129,808			(30,901)				03
SEP 25	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2024	09/15/2025	88,280	25,664,018	290.71		642,682		457,533		145,345			(185,149)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/16/2024	09/10/2027	134,599	14,096,511	104.73		407,430		368,413		257,682			(39,017)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/16/2024	09/10/2027	135,096	14,252,654	105.5		369,218		333,860		226,889			(35,358)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/16/2024	09/13/2027	64,511	6,776,228	105.04		187,598		169,682		117,391			(17,916)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/16/2024	09/13/2027	42,479	4,495,089	105.82		111,252		100,627		67,590			(10,625)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/16/2024	09/10/2025	22,292	2,337,107	104.84		46,122		32,648		20,400			(13,474)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/16/2024	09/11/2025	10,097	1,057,577	104.74		21,376		15,149		9,588			(6,227)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/16/2024	09/12/2025	32,243	3,389,090	105.11		62,939		44,655		26,971			(18,284)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/16/2024	09/12/2025	21,158	2,232,801	105.53		37,534		26,630		15,201			(10,904)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/16/2024	09/10/2026	10,075	1,058,431	105.06		25,720		22,010		14,711			(3,710)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/16/2024	09/11/2026	17,832	1,870,603	104.9		46,721		39,991		26,976			(6,730)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/16/2024	09/11/2026	22,435	2,368,736	105.58		52,656		45,071		29,247			(7,585)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/16/2024	09/15/2026	11,482	1,214,520	105.78		26,132		22,389		14,370			(3,743)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/16/2024	09/09/2027	9,022	943,474	104.57		27,879		25,207		17,733			(2,672)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/16/2024	09/09/2027	11,342	1,192,716	105.16		32,427		29,318		20,184			(3,108)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2024	08/26/2026	14,531	3,612,297	248.6		93,722		79,916		54,204			(13,806)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2024	08/27/2026	4,135	1,030,136	249.15		25,717		21,934		14,695			(3,783)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2024	08/28/2026	17,575	4,367,184	248.49		114,237		97,456		66,339			(16,781)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2024	07/31/2026	4,236	1,051,448	248.22		27,661		23,430		15,867			(4,230)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2024	07/31/2026	8,180	2,044,876	249.98		47,445		40,189		26,035			(7,256)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2024	08/04/2026	7,767	1,928,014	248.22		50,876		43,141		29,237			(7,736)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2024	08/05/2026	10,746	2,624,820	244.25		90,700		76,930		56,952			(13,771)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2024	08/07/2026	7,989	1,957,975	245.09		63,990		54,303		39,563			(9,687)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2024	08/12/2026	7,191	1,764,427	245.35		56,813		48,274		35,014			(8,538)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2024	08/14/2026	11,525	2,848,163	247.13		81,366		69,173		48,295			(12,193)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2024	08/19/2026	14,580	3,606,417	247.35		101,624		86,504		60,263			(15,120)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2024	08/21/2026	11,877	2,955,399	248.83		75,183		64,029		43,145			(11,154)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2024	08/08/2025	4,338	1,060,998	244.61		29,365		19,910		13,270			(9,455)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2024	08/15/2025	4,282	1,056,763	246.77		24,367		16,688		9,797			(7,679)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2024	08/29/2025	8,205	2,033,010	247.78		43,240		30,167		16,909			(13,073)				03
SEP 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	09/18/2024	09/15/2025	7,277,080	7,277,080	5,626.02		297,633		212,477		364,712			(85,156)				03
SEP 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	09/18/2024	09/15/2025	124,227,669	124,227,669	5,626.02		4,658,538		3,325,678		5,712,850			(1,332,859)				03
SEP 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	09/18/2024	09/15/2025	90,712,883	90,712,883	5,626.02		3,964,153		2,829,965		4,868,093			(1,134,188)				03
SEP 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	09/18/2024	09/15/2025	5,564,327	5,564,327	5,626.02		257,072		183,521		315,308			(73,551)				03
SEP 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	09/18/2024	09/15/2025	26,030,693	26,030,693	5,626.02		1,218,236		869,685		1,492,521			(348,551)				03
SEP 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	09/18/2024	09/15/2025	24,791,861	24,791,861	5,626.02		1,271,822		907,940		1,559,643			(363,883)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	09/18/2024	09/15/2025	20,888,034	20,888,034	5,626.02		1,175,996		839,531		1,431,661			(336,466)				03
SEP 25 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/17/2024	09/12/2025	123,311	12,955,053	105.06		239,347		170,291		104,995			(69,055)				03
SEP 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/17/2024	09/15/2026	3,570	375,014	105.06		9,020		7,739		5,235			(1,281)				03
SEP 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/17/2024	09/15/2025	271,561	67,751,674	249.49		1,200,298		856,880		458,986			(343,419)				03
SEP 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	879	5,268,271	5,991.71		258,986		186,441		284,234			(72,545)				03
SEP 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	982	6,079,762	6,188.62		191,737		138,029		208,750			(53,708)				03
SEP 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	137	854,495	6,230.82		24,112		17,358		26,259			(6,754)				03
SEP 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	2,064	12,887,871	6,244.88		353,108		254,198		381,197			(98,910)				03
SEP 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	280	1,750,002	6,258.95		45,938		33,070		49,785			(12,868)				03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	10,159	57,153,781	5,626.02		5,362,889		3,860,679		5,877,881			(1,502,210)				03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	527	2,996,834	5,682.28		257,514		185,381		282,708			(72,133)				03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	10,176	57,251,505	5,626.02		5,371,768		3,867,071		5,887,931			(1,504,697)				03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	1,287	7,238,100	5,626.02		678,465		488,419		744,390			(190,046)				03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	147	829,068	5,654.15		74,441		53,589		81,703			(20,852)				03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	778	4,379,463	5,626.02		405,868		292,180		450,398			(113,689)				03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	4,196	23,607,005	5,626.02		2,215,365		1,594,814		2,427,821			(620,550)				03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	4,873	27,415,314	5,626.02		2,541,751		1,829,776		2,819,480			(711,975)				03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	178	1,008,983	5,654.15		89,535		64,455		99,434			(25,080)				03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	1,439	8,094,211	5,626.02		759,043		546,426		832,435			(212,617)				03
SEP 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2026	126	750,829	5,949.52		72,270		62,260		82,811			(10,010)				03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	559	3,143,764	5,626.02		294,810		212,230		323,315			(82,580)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2024	09/04/2025	651	244,913	376.32		6,489		4,613		3,065			(1,875)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2024	09/18/2026	2,380	906,975	381.01		26,447		22,799		14,548			(3,648)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2024	09/03/2027	3,792	1,433,289	377.98		58,851		53,377		34,545			(5,475)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2024	09/09/2025	7,002	2,634,431	376.25		70,438		50,370		33,583			(20,068)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2024	09/09/2027	6,718	2,520,440	375.2		113,057		102,598		68,827			(10,459)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2024	09/12/2025	5,933	2,236,485	376.96		57,728		41,420		26,958			(16,307)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2024	09/09/2027	8,533	3,233,487	378.92		129,111		117,167		74,957			(11,944)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2024	09/16/2025	9,596	3,644,118	379.74		80,705		58,162		34,406			(22,543)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2024	09/10/2027	15,849	5,955,561	375.78		262,610		238,339		158,674			(24,271)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2024	09/17/2025	5,256	1,999,592	380.45		42,520		30,676		17,698			(11,844)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2024	09/10/2027	10,040	3,812,114	379.71		148,485		134,762		85,319			(13,723)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2024	09/18/2025	2,324	882,662	379.79		19,546		14,116		8,341			(5,429)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2024	09/10/2027	8,112	3,128,138	385.64		100,340		91,066		53,031			(9,274)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2024	09/11/2026	6,900	2,604,055	377.42		87,625		75,421		50,999			(12,204)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2024	09/13/2027	5,350	2,023,692	378.27		82,655		75,037		48,407			(7,618)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2024	09/11/2026	4,906	1,862,653	379.68		57,153		49,193		32,063			(7,960)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2024	09/13/2027	5,298	2,024,128	382.05		73,219		66,471		40,767			(6,748)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2024	09/17/2026	5,211	1,983,712	380.71		58,515		50,432		32,350			(8,082)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2024	09/14/2027	5,804	2,269,166	390.98		60,766		55,170		29,607			(5,595)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2024	09/16/2027	10,948	4,169,787	380.88		156,772		142,363		88,774			(14,409)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2024	09/17/2027	5,153	1,949,435	378.34		79,505		72,204		46,569			(7,301)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2024	09/17/2027	5,543	2,117,988	382.08		76,664		69,624		42,691			(7,040)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2024	09/17/2027	7,422	2,907,740	391.78		75,852		68,886		36,505			(6,965)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/03/2027	546	3,177,522	5,824.01		455,333		413,361		539,759			(41,972)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/09/2027	395	2,267,961	5,736.88		351,029		318,852		415,020			(32,178)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/10/2027	358	2,020,595	5,640.34		339,508		308,415		399,080			(31,093)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/10/2027	338	2,032,659	6,013.25		246,782		224,181		296,059			(22,601)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/10/2027	430	2,610,605	6,070.61		300,456		272,940		361,689			(27,516)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/13/2027	387	2,260,228	5,833.6		322,707		293,235		383,684			(29,472)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/13/2027	448	2,807,234	6,264.61		267,934		243,464		326,969			(24,470)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/16/2027	390	2,320,085	5,955.35		297,935		270,800		356,703			(27,135)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/17/2027	381	2,094,542	5,504.71		394,069		358,211		460,218			(35,857)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/17/2027	339	2,030,670	5,988.41		253,518		230,450		303,816			(23,068)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/17/2027	515	3,208,571	6,236.29		316,572		287,766		385,172			(28,806)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/08/2025	354	1,984,310	5,611.26		178,028		127,527		206,220			(50,501)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/10/2025	483	2,694,928	5,584.07		253,274		181,838		292,512			(71,436)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/11/2025	328	1,868,314	5,696.08		147,062		105,701		171,099			(41,361)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/12/2025	521	2,956,914	5,674.26		242,415		174,429		280,850			(67,986)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/16/2025	356	2,060,101	5,787.94		139,325		100,689		163,616			(38,636)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/18/2025	432	2,456,888	5,683.82		199,717		144,642		232,390			(55,075)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/19/2025	181	1,058,362	5,861.88		63,068		45,724		74,141			(17,344)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/08/2026	322	1,797,440	5,574.84		250,375		215,659		293,722			(34,716)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/11/2026	400	2,263,802	5,652.58		291,817		251,524		343,185			(40,293)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/11/2026	307	1,828,537	5,956.73		166,709		143,691		199,009			(23,018)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/16/2026	328	1,938,763	5,906.18		188,562		162,707		225,001			(25,856)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/17/2026	424	2,493,236	5,885.41		248,883		214,803		296,452			(34,079)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/18/2026	200	1,168,381	5,849.51		121,907		105,238		144,767			(16,670)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/16/2026	4,444	1,290,901	290.47		29,954		25,847		11,851			(4,107)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/11/2026	11,504	3,351,693	291.35		72,935		62,865		27,917			(10,071)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/17/2026	5,189	1,516,857	292.33		31,029		26,780		11,517			(4,249)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/15/2026	5,262	1,530,853	290.91		34,468		29,735		13,422			(4,733)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/18/2026	5,011	1,455,967	290.56		33,623		29,026		13,280			(4,598)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/18/2026	4,486	1,306,904	291.31		28,667		24,747		11,046			(3,920)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/09/2027	4,766	1,381,959	289.99		39,697		36,058		18,966			(3,639)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/13/2027	14,420	4,174,324	289.49		123,432		112,159		59,689			(11,273)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/13/2027	23,424	6,840,221	292.02		176,147		160,060		80,447			(16,087)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/13/2027	6,455	1,931,924	299.28		32,470		29,504		12,378			(2,965)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/14/2027	8,220	2,448,079	297.83		44,962		40,859		17,827			(4,103)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/15/2027	6,050	1,805,116	298.35		32,127		29,199		12,579			(2,929)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/16/2027	11,580	3,363,579	290.47		94,491		85,885		44,723			(8,606)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/16/2027	14,346	4,202,950	292.98		102,570		93,229		45,906			(9,342)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	09/20/2024	09/16/2027	4,753	1,423,452	299.49		23,622		21,471		8,983			(2,151)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	09/20/2024	09/17/2027	23,636	6,841,368	289.45		203,031		184,557		98,373			(18,474)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	09/20/2024	09/17/2027	25,716	7,503,449	291.78		195,957		178,126		90,200			(17,831)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	09/20/2024	09/17/2027	10,215	3,068,472	300.39		48,215		43,827		17,894			(4,387)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	09/20/2024	09/12/2025	4,299	1,246,088	289.86		21,280		15,312		4,940			(5,968)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	09/20/2024	09/12/2025	4,708	1,371,403	291.31		20,337		14,634		4,198			(5,704)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	09/20/2024	09/16/2025	8,037	2,339,112	291.06		35,763		25,845		7,652			(9,917)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	09/20/2024	09/17/2025	6,096	1,772,354	290.75		27,980		20,242		6,158			(7,737)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	09/20/2024	09/18/2025	7,571	2,194,079	289.81		37,929		27,470		9,020			(10,460)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	09/20/2024	09/19/2025	6,478	1,876,985	289.77		32,647		23,669		7,804			(8,978)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	09/20/2024	09/19/2025	6,532	1,908,076	292.1		26,521		19,228		5,249			(7,293)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/23/2024	09/17/2026	20,581	2,167,978	105.34		52,069		45,064		28,444			(7,005)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/23/2024	09/18/2026	14,684	1,543,824	105.14		38,368		33,213		21,214			(5,155)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/23/2024	09/18/2026	25,664	2,715,981	105.83		59,976		51,918		31,847			(8,058)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/23/2024	09/13/2027	15,649	1,644,135	105.06		46,667		42,483		28,381			(4,184)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/23/2024	09/16/2027	39,492	4,148,677	105.05		118,003		107,454		71,817			(10,550)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/23/2024	09/16/2027	95,612	10,118,637	105.83		257,484		234,464		152,055			(23,019)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/23/2024	09/17/2027	157,579	16,571,016	105.16		464,070		422,620		281,382			(41,450)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/23/2024	09/17/2027	165,408	17,524,946	105.95		438,330		399,179		257,710			(39,151)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/23/2024	09/04/2025	590	61,425	104.14		1,467		1,052		675			(415)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/23/2024	09/16/2025	31,728	3,340,024	105.27		62,504		45,426		25,361			(17,079)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/23/2024	09/17/2025	36,609	3,857,905	105.38		70,437		51,245		28,213			(19,192)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/23/2024	09/18/2025	29,599	3,116,477	105.29		58,192		42,380		23,621			(15,811)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/23/2024	09/19/2025	36,516	3,848,779	105.4		70,111		51,114		28,098			(18,996)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/09/2025	8,238	3,090,500	375.17		88,637		64,115		43,274			(24,522)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/10/2025	11,618	4,355,450	374.88		126,987		91,956		62,646			(35,031)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/10/2025	8,284	3,109,351	375.35		88,389		64,006		42,963			(24,383)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/11/2025	6,469	2,431,056	375.82		67,404		48,863		32,319			(18,541)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/11/2025	9,218	3,464,523	375.84		95,960		69,564		45,978			(26,396)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/12/2025	8,198	3,100,833	378.25		75,174		54,555		33,256			(20,619)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/12/2025	9,945	3,754,256	377.5		94,975		68,925		43,113			(26,050)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/12/2025	28,163	10,645,179	377.98		262,201		190,283		117,030			(71,918)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/15/2025	5,424	2,051,273	378.17		50,174		36,529		22,345			(13,645)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/16/2025	6,455	2,443,445	378.54		58,546		42,669		25,799			(15,877)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/16/2025	7,974	3,017,951	378.49		72,560		52,883		32,012			(19,677)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/17/2025	7,701	2,915,104	378.55		69,922		51,014		30,834			(18,909)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/17/2025	6,742	2,550,833	378.33		61,962		45,206		27,529			(16,756)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/17/2025	10,920	4,133,726	378.53		99,267		72,423		43,804			(26,844)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/03/2025	7,235	2,717,826	375.67		75,385		54,162		35,955			(21,223)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/18/2025	5,535	2,092,393	378		51,812		37,840		23,324			(13,972)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/03/2025	6,510	2,447,525	375.98		66,725		47,940		31,505			(18,785)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/18/2025	6,002	2,268,557	377.97		56,298		41,117		25,356			(15,182)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/04/2025	6,429	2,415,561	375.75		66,729		47,998		31,799			(18,731)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/18/2025	5,252	1,985,763	378.08		48,951		35,751		21,976			(13,200)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/04/2025	8,387	3,150,585	375.66		87,474		62,920		41,804			(24,554)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/05/2025	7,967	2,983,489	374.47		88,436		63,684		43,963			(24,752)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/05/2025	14,908	5,585,073	374.64		164,135		118,197		81,117			(45,939)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/08/2025	7,854	2,939,790	374.31		88,199		63,728		44,188			(24,471)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/09/2025	7,879	2,956,362	375.23		84,461		61,094		41,183			(23,367)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/24/2024	08/29/2025	7,930	3,159,748	398.46		82,241		58,744		75,313			(23,497)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/24/2024	09/03/2025	9,836	3,935,082	400.06		94,270		67,731		85,511			(26,539)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/24/2024	09/05/2025	7,423	2,962,661	399.14		74,887		53,927		68,401			(20,960)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/24/2024	09/11/2026	1,938	781,979	403.5		22,271		19,277		21,042			(2,994)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/24/2024	08/27/2027	10,199	4,055,010	397.58		168,318		153,131		161,612			(15,187)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/24/2024	09/09/2025	6,971	2,786,336	399.72		68,501		49,550		62,436			(18,951)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/24/2024	08/27/2027	13,566	5,449,290	401.69		198,130		180,254		189,233			(17,876)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/24/2024	09/10/2025	6,460	2,601,135	402.65		54,432		39,416		48,362			(15,016)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/24/2024	08/30/2027	8,320	3,334,900	400.85		124,852		113,619		119,327			(11,233)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/24/2024	09/12/2025	4,589	1,840,073	400.98		42,406		30,775		38,256			(11,631)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/24/2024	08/30/2027	8,295	3,428,394	413.31		83,705		76,173		78,516			(7,531)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/24/2024	08/28/2026	10,281	4,112,718	400.05		133,349		115,061		126,967			(18,288)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/24/2024	09/01/2027	5,986	2,474,140	413.31		60,466		55,036		56,731			(5,430)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/24/2024	09/04/2026	9,356	3,741,986	399.96		122,197		105,605		116,452			(16,593)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/24/2024	09/02/2027	7,208	2,980,656	413.52		72,376		65,882		67,824			(6,494)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/24/2024	09/11/2026	8,173	3,281,291	401.5		101,324		87,700		96,172			(13,623)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/24/2024	09/03/2027	10,148	4,038,836	398		165,836		150,971		159,104			(14,865)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/24/2024	09/03/2027	26,116	10,502,988	402.16		377,200		343,389		359,864			(33,811)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/24/2024	09/07/2027	8,009	3,289,136	410.68		88,556		80,647		83,473			(7,908)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/24/2024	09/08/2027	6,378	2,641,925	414.2		62,827		57,222		58,824			(5,605)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/24/2024	09/09/2027	6,058	2,412,714	398.3		98,380		89,611		94,308			(8,769)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/24/2024	09/09/2027	9,565	3,849,672	402.49		137,090		124,870		130,745			(12,220)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/24/2024	09/09/2027	7,939	3,292,502	414.7		76,926		70,069		71,961			(6,857)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/24/2024	09/10/2027	11,487	4,584,858	399.13		182,071		165,857		174,426			(16,214)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/24/2024	09/10/2027	16,374	6,625,389	404.64		219,717		200,150		209,009			(19,567)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	08/29/2025	1,339	7,503,678	5,603.9		380,614		274,316		775,032			(106,297)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/02/2025	817	4,587,979	5,614.61		270,509		195,858		469,647			(74,651)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/04/2025	905	4,974,717	5,495.65		252,889		183,512		606,363			(69,377)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/05/2025	571	3,090,106	5,411.65		125,297		91,024		421,787			(34,272)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/05/2025	767	4,146,906	5,408.49		233,304		169,488		568,346			(63,815)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/05/2025	1,220	6,670,202	5,468.32		412,594		299,737		844,969			(112,857)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/08/2025	638	3,438,682	5,389.53		199,199		145,189		484,741			(54,010)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/09/2025	614	3,346,159	5,452.79		134,760		98,328		435,194			(36,432)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/10/2025	1,137	6,214,877	5,463.82		342,774		250,374		797,605			(92,400)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/11/2025	586	3,243,985	5,533.45		156,904		114,730		378,992			(42,174)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/12/2025	607	3,408,089	5,612.98		97,531		71,392		355,508			(26,140)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/26/2024	09/12/2025	813	4,560,446	5,607.68		220,106		161,115		479,478			(58,991)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/26/2024	09/12/2025	849	4,776,314	5,623.89		257,683		188,621		490,161			(69,062)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/26/2024	09/12/2025	741	4,158,300	5,611.06		248,851		182,156		435,007			(66,695)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/26/2024	09/15/2025	561	3,140,570	5,600.76		145,708		106,992		335,316			(38,717)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/26/2024	09/16/2025	581	3,263,967	5,617.36		111,184		81,725		340,605			(29,459)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/26/2024	09/16/2025	952	5,356,545	5,629.52		276,728		203,407		548,916			(73,321)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/26/2024	08/28/2026	55	307,088	5,625.35		42,618		36,931		47,287			(5,686)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/26/2024	09/18/2025	1,189	6,664,112	5,605.7		297,274		218,955		709,533			(78,319)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/26/2024	09/18/2026	78	441,152	5,669.61		59,434		51,735		66,130			(7,698)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/26/2024	08/22/2025	524	2,949,031	5,629.64		84,213		60,189		289,134			(24,024)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/26/2024	08/22/2025	780	4,389,439	5,626.62		195,241		139,543		432,399			(55,697)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/26/2024	08/25/2025	756	4,241,409	5,610.33		236,568		169,696		430,993			(66,872)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/26/2024	08/27/2025	1,069	5,990,296	5,602.02		275,647		198,199		618,662			(77,448)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/26/2024	08/28/2025	614	3,426,930	5,576.96		139,032		100,086		367,938			(38,946)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/26/2024	08/29/2025	721	4,041,359	5,608.17		131,045		94,447		414,723			(36,598)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/26/2024	08/29/2025	1,299	7,299,624	5,620.24		380,292		274,084		735,390			(106,208)				03
JUL 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2024	07/27/2026	2,804	994,341	354.6		38,052		32,730		23,007			(5,322)				03
AUG 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2024	08/04/2026	4,714	1,680,340	356.48		59,770		51,510		34,996			(8,259)				03
AUG 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2024	08/12/2026	2,726	968,154	355.2		36,442		31,465		21,856			(4,977)				03
AUG 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2024	08/20/2026	3,033	1,084,592	357.61		37,153		32,138		21,357			(5,015)				03
AUG 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2024	08/26/2026	4,798	1,729,263	360.39		52,925		45,843		28,878			(7,082)				03
JUL 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2024	07/25/2025	2,807	988,260	352.09		33,991		23,383		19,283			(10,608)				03
AUG 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2024	08/26/2025	3,986	1,405,789	352.71		47,948		34,435		27,240			(13,513)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2024	09/21/2027	4,729	1,410,200	298.2		26,388		24,151		10,024			(2,238)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2024	09/22/2027	8,230	2,443,358	296.88		49,545		45,348		19,468			(4,197)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2024	09/23/2027	15,179	4,397,703	289.72		133,425		122,132		62,220			(11,293)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2024	09/23/2027	7,854	2,295,652	292.28		60,557		55,431		26,662			(5,125)				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/27/2024	09/24/2027	20,588	5,949,071	288.96		187,967		172,073		89,164			(15,894)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/27/2024	09/24/2027	30,784	8,975,517	291.56		246,584		225,733		110,373			(20,851)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/27/2024	09/24/2027	18,694	5,579,093	298.45		103,002		94,292		38,930			(8,710)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/27/2024	09/23/2025	6,753	1,958,980	290.08		34,982		25,967		7,868			(9,015)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/27/2024	09/23/2025	5,737	1,682,091	293.2		22,202		16,481		3,858			(5,722)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/27/2024	09/24/2026	4,926	1,433,417	290.98		33,596		29,321		12,639			(4,275)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/27/2024	09/24/2025	9,014	2,615,784	290.19		46,242		34,359		10,357			(11,883)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/27/2024	09/25/2026	4,397	1,273,276	289.56		32,804		28,635		12,950			(4,168)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/27/2024	09/25/2025	5,114	1,489,704	291.29		23,781		17,687		4,895			(6,094)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/27/2024	09/25/2026	7,167	2,086,212	291.07		48,667		42,482		18,255			(6,184)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/27/2024	09/26/2025	9,162	2,656,706	289.96		48,102		35,809		11,033			(12,293)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/27/2024	09/20/2027	13,635	3,940,979	289.04		123,803		113,296		58,571			(10,507)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/27/2024	09/18/2026	4,322	1,249,404	289.08		33,063		28,821		13,199			(4,242)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/27/2024	09/20/2027	14,299	4,167,271	291.43		115,110		105,341		51,616			(9,769)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/27/2024	09/22/2026	6,362	1,844,859	289.97		46,190		40,296		17,953			(5,894)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/27/2024	09/20/2027	8,482	2,532,277	298.55		46,396		42,458		17,441			(3,938)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/27/2024	09/23/2026	6,821	1,976,148	289.72		50,338		43,924		19,738			(6,414)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/27/2024	09/21/2027	4,014	1,159,439	288.83		36,851		33,726		17,515			(3,125)				03
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										806,034,909	971,617,331		916,227,623	XXX	2,072,316,758			(629,890,081)			XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										806,034,909	971,617,331		916,227,623	XXX	2,072,316,758			(629,890,081)			XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										806,034,909	971,617,331		916,227,623	XXX	2,072,316,758			(629,890,081)			XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										806,034,909	971,617,331		916,227,623	XXX	2,072,316,758			(629,890,081)			XXX	XXX
JUL 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/01/2024	07/11/2025			193.94						(72)							03
JUL 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/01/2024	07/25/2025			192.46						(193)							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/01/2024	08/18/2025			190.78						(403)							03
SEP 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/01/2024	09/05/2025			191.29						(403)							03
SEP 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/01/2024	09/30/2025			191.79						(593)							03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/25/2025			402.67		(5,416)		(4,132)		(1,765)			1,284				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/25/2025			412.09		(1,301)		(993)		(292)			309				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/25/2025			417.52		(1,566)		(1,195)		(289)			371				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/26/2025			400.18		(7,763)		(5,927)		(2,745)			1,836				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/26/2025			403.53		(2,598)		(1,984)		(818)			614				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/26/2025			410.6		(1,916)		(1,463)		(469)			453				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/26/2025			414.96		(800)		(611)		(160)			189				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/26/2025			418.86		(2,467)		(1,883)		(432)			583				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/29/2025			402.83		(4,220)		(3,230)		(1,381)			989				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/30/2025			401.51		(6,522)		(4,997)		(2,253)			1,525				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/30/2025			413.88		(1,175)		(900)		(259)			275				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	10/01/2025			401.29		(5,541)		(4,249)		(1,927)			1,292				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	10/01/2025			411.2		(1,195)		(916)		(293)			279				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/19/2025			398.43		(7,479)		(5,674)		(2,736)			1,804				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	10/01/2025			418.31		(2,136)		(1,638)		(380)			498				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	10/02/2025			404.62		(4,208)		(3,230)		(1,312)			978				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/19/2025			408.06		(3,817)		(2,896)		(973)			921				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	10/02/2025			416.96		(1,410)		(1,082)		(280)			328				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/19/2025			413.29		(994)		(754)		(205)			240				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/19/2025			416.9		(2,249)		(1,706)		(388)			543				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/22/2025			403.81		(3,368)		(2,562)		(1,034)			806				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/23/2025			400.25		(8,320)		(6,336)		(2,894)			1,984				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/23/2025			412.09		(1,182)		(900)		(268)			282				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/24/2025			402.96		(5,697)		(4,342)		(1,810)			1,355				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/08/2024	09/24/2025			417.36		(1,767)		(1,347)		(307)			420				03
AUG 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/09/2024	08/22/2025			211.63		(1,786)		(1,321)		(24)			465				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/09/2024	09/05/2025			215.23		(1,821)		(1,367)		(8)			454				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2024	09/05/2025			271.48						(48)							03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2024	09/26/2025			274.45						(64)							03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025			6,150.77						(2,060,213)							03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025			6,251.4						(88,597)							03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025			6,257.22						(2,282,350)							03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025			6,324.1						(226,477)							03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025			6,344.45						(12,972)							03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025			6,353.17						(114,389)							03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025			6,396.79						(599,354)							03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025			6,411.32						(554,560)							03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025			6,527.63						(131,535)							03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025			6,600.32						(139,744)							03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/15/2025			6,100.21						(132,658)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2024	09/29/2025			6,177.76						(122,962)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2024	09/30/2025			6,093.41						(117,695)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2024	10/01/2025			6,212.11						(190,927)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2024	10/03/2025			6,069.02						(192,130)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2024	10/03/2025			6,227.7						(244,123)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2024	10/06/2025			6,267.85						(150,881)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2024	10/07/2025			6,157.74						(155,547)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2024	10/08/2025			6,079.7						(158,256)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2024	10/09/2025			6,051.3						(133,278)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2024	10/10/2025			6,010.28						(167,105)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2024	10/10/2025			6,231.62						(206,833)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2024	10/10/2025			6,303.68						(120,477)							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	10/10/2025			6,364.33						(181,044)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	09/19/2025			5,973.77						(189,462)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	09/19/2025			6,147.18						(275,539)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	09/22/2025			6,211.27						(177,714)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	09/23/2025			5,924.94						(170,618)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	09/24/2025			6,137						(225,543)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	09/25/2025			6,130.56						(145,294)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	09/26/2025			5,943.18						(220,364)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	09/26/2025			6,104.38						(183,729)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	09/26/2025			6,211.95						(224,897)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2024	09/26/2025			6,263.02						(114,508)							03
SEP 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/22/2024	09/19/2025			823.36													03
SEP 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/22/2024	09/26/2025			813.96													03
OCT 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/22/2024	10/06/2025			813.29													03
OCT 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/22/2024	10/10/2025			831.44													03
OCT 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/22/2024	10/21/2025			823.67													03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/10/2025			415.68		(4,093)		(3,298)		(899)			795				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/13/2025			398.72		(6,996)		(5,649)		(2,754)			1,348				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/14/2025			405		(3,703)		(2,991)		(1,215)			711				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/14/2025			411.17		(1,796)		(1,451)		(477)			345				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/15/2025			400.62		(5,729)		(4,632)		(2,139)			1,097				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/15/2025			410.58		(1,376)		(1,112)		(372)			263				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/15/2025			415.93		(1,227)		(992)		(278)			235				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/16/2025			399.77		(6,086)		(4,923)		(2,341)			1,162				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/03/2025			398.13		(6,981)		(5,597)		(2,704)			1,384				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/16/2025			414.66		(2,746)		(2,221)		(669)			524				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/03/2025			403.79		(3,520)		(2,822)		(1,146)			698				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/03/2025			409.63		(2,387)		(1,914)		(627)			473				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/03/2025			415.07		(1,033)		(828)		(226)			205				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/03/2025			416.93		(2,395)		(1,920)		(485)			475				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/06/2025			397.78		(11,359)		(9,127)		(4,472)			2,232				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/07/2025			404.08		(6,100)		(4,905)		(1,983)			1,195				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/08/2025			396.59		(9,178)		(7,385)		(3,768)			1,793				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/08/2025			407.7		(3,208)		(2,581)		(930)			627				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/08/2025			413.85		(1,481)		(1,191)		(352)			289				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/09/2025			397.3		(7,967)		(6,415)		(3,220)			1,552				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/09/2025			405.98		(2,682)		(2,160)		(825)			523				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/09/2025			415.13		(2,125)		(1,711)		(478)			414				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/10/2025			398.47		(5,445)		(4,387)		(2,130)			1,058				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/10/2025			404.69		(3,359)		(2,706)		(1,091)			653				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/23/2024	10/10/2025			410.12		(1,500)		(1,209)		(409)			292				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/29/2025			397.8		(5,456)		(4,626)		(2,891)			830				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/29/2025			408.19		(1,603)		(1,359)		(680)			244				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/17/2025			397.83		(5,500)		(4,634)		(2,840)			866				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/29/2025			415.5		(1,964)		(1,665)		(686)			299				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/17/2025			404.67		(2,726)		(2,297)		(1,214)			429				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/17/2025			410.22		(1,758)		(1,481)		(678)			277				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/17/2025			417.39		(2,061)		(1,737)		(654)			325				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/20/2025			400.63		(3,576)		(3,018)		(1,758)			558				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/21/2025			400.17		(4,288)		(3,621)		(2,130)			667				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/21/2025			408.9		(2,342)		(1,977)		(946)			364				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/21/2025			414.89		(787)		(664)		(272)			122				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/22/2025			403.22		(2,990)		(2,526)		(1,387)			464				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/22/2025			415.65		(1,435)		(1,212)		(476)			223				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/23/2025			397.25		(5,888)		(4,977)		(3,126)			911				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/23/2025			408.18		(1,515)		(1,280)		(637)			234				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/23/2025			415.08		(1,212)		(1,024)		(418)			188				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 JPMorgan MOZAIC2 Spread Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/24/2025			397.49		(5,119)		(4,330)		(2,701)			790				03
OCT 25 JPMorgan MOZAIC2 Spread Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/24/2025			404.14		(2,814)		(2,380)		(1,292)			434				03
OCT 25 JPMorgan MOZAIC2 Spread Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/24/2025			406.81		(3,040)		(2,571)		(1,319)			469				03
OCT 25 JPMorgan MOZAIC2 Spread Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/24/2025			410.12		(1,658)		(1,403)		(656)			256				03
OCT 25 JPMorgan MOZAIC2 Spread Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/24/2025			415.48		(3,910)		(3,307)		(1,368)			603				03
OCT 25 JPMorgan MOZAIC2 Spread Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/27/2025			397.37		(5,736)		(4,858)		(3,057)			877				03
OCT 25 JPMorgan MOZAIC2 Spread Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/28/2025			401.95		(7,083)		(6,002)		(3,451)			1,080				03
OCT 25 JPMorgan MOZAIC2 Spread Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2024	10/28/2025			411.1		(1,280)		(1,085)		(510)			195				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/09/2025			6,232.57						(24,814)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/13/2025			6,315.12						(55,027)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/14/2025			6,278.92						(73,936)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/15/2025			6,079.54						(121,379)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/15/2025			6,391.15						(63,667)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/16/2025			6,131.54						(109,658)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/17/2025			6,089.87						(115,107)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/17/2025			6,159.65						(118,973)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/17/2025			6,369.39						(323,181)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/17/2025			6,439.7						(103,491)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/20/2025			6,370.53						(57,716)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/21/2025			6,250.39						(77,851)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/22/2025			6,109.6						(102,696)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/22/2025			6,354.52						(109,922)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/23/2025			6,064.69						(155,749)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/23/2025			6,293.36						(82,954)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/24/2025			6,011.92						(131,814)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/24/2025			6,128.04						(117,583)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/24/2025			6,310.93						(236,671)							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/24/2025			6,385.05						(80,314)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/27/2025			6,259.6						(78,013)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/28/2025			6,170.59						(75,871)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/28/2025			6,344.46						(93,401)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/07/2024	10/29/2025			6,213.38						(83,026)							03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/06/2024	10/15/2025			272.08						(81)							03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/06/2024	10/03/2025			272.72						(57)							03
OCT 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2024	10/10/2025			192.15						(477)							03
OCT 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2024	10/24/2025			193.64						(389)							03
NOV 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2024	11/13/2025			194.62						(736)							03
OCT 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2024	10/08/2025			216						(27)							03
SEP 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2024	09/12/2025			393.89		(174)		(149)		(81)			26				03
SEP 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2024	09/29/2025			396.48		(181)		(156)		(80)			25				03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025			6,210.98						(2,062,984)							03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025			6,310.92						(126,357)							03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025			6,316.79						(2,157,212)							03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025			6,384.3						(214,395)							03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025			6,404.85						(19,109)							03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025			6,413.65						(117,740)							03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025			6,457.68						(558,370)							03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025			6,472.36						(627,570)							03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025			6,589.77						(17,582)							03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025			6,663.15						(177,547)							03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	11/19/2024	11/14/2025			6,158.28						(114,682)							03
OCT 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/20/2024	10/24/2025			812.26													03
OCT 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/20/2024	10/31/2025			798.44													03
NOV 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/20/2024	11/07/2025			817.97													03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/20/2024	11/19/2025			812.05													03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	11/06/2025			270.82						(291)							03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/03/2025			400.94		(4,171)		(3,765)		(1,886)			406				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/04/2025			397.28		(6,497)		(5,866)		(3,153)			631				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/04/2025			407.42		(2,180)		(1,968)		(868)			212				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/05/2025			403.53		(3,482)		(3,145)		(1,495)			337				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/05/2025			412.81		(1,986)		(1,794)		(699)			192				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/06/2025			401.27		(4,003)		(3,617)		(1,812)			386				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/06/2025			412.96		(2,077)		(1,877)		(723)			200				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/07/2025			399.42		(5,951)		(5,379)		(2,802)			573				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/07/2025			404.11		(2,689)		(2,430)		(1,148)			259				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/07/2025			406.68		(2,205)		(1,993)		(889)			212				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/07/2025			409.93		(2,738)		(2,475)		(1,021)			263				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/07/2025			415.54		(2,539)		(2,295)		(832)			244				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/10/2025			403.15		(3,079)		(2,786)		(1,356)			294				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/11/2025			402.88		(3,370)		(3,050)		(1,493)			321				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/11/2025			411.92		(1,067)		(965)		(396)			101				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/12/2025			397.73		(6,203)		(5,614)		(3,042)			588				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/12/2025			408.09		(4,213)		(3,814)		(1,685)			400				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	10/30/2025			395.53		(9,077)		(8,183)		(4,496)			894				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	11/12/2025			413.98		(1,780)		(1,611)		(619)			169				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	10/30/2025			403.53		(3,616)		(3,260)		(1,537)			356				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	10/30/2025			414.47		(2,954)		(2,663)		(980)			291				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	10/31/2025			395.74		(6,975)		(6,290)		(3,453)			685				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	10/31/2025			403.23		(5,101)		(4,600)		(2,185)			501				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	10/31/2025			406.81		(1,956)		(1,764)		(768)			192				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/26/2024	10/31/2025			411.88		(4,237)		(3,821)		(1,500)			416				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/14/2025			6,600.66						(79,854)							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	10/30/2025			6,209.55						(103,062)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	10/31/2025			5,913.32						(175,232)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	10/31/2025			6,023.17						(272,739)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	10/31/2025			6,153.42						(164,935)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	10/31/2025			6,219.79						(180,251)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	10/31/2025			6,329.14						(206,375)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/03/2025			6,343.87						(79,318)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/04/2025			6,272.3						(92,890)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/05/2025			6,011.27						(163,944)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/06/2025			6,228.17						(116,029)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025			6,211.37						(106,608)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025			6,333.85						(122,614)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025			6,466.22						(88,527)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025			6,563.49						(63,317)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025			6,649.24						(95,740)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025			6,687.16						(40,051)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/10/2025			6,497.53						(28,209)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/10/2025			6,650.7						(44,268)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/11/2025			6,393.1						(65,849)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/12/2025			6,530.38						(78,101)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/13/2025			6,332.93						(89,587)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/14/2025			6,187.47						(121,739)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/14/2025			6,417.52						(83,519)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/27/2024	11/14/2025			6,521.59						(67,438)							03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/20/2025			403.36		(4,531)		(4,267)		(1,548)			264				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/20/2025			409.83		(2,345)		(2,208)		(684)			137				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/20/2025			412.98		(1,731)		(1,630)		(467)			101				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/21/2025			397.1		(7,796)		(7,343)		(3,042)			453				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/21/2025			401.98		(3,282)		(3,091)		(1,152)			191				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/21/2025			404.28		(4,060)		(3,824)		(1,356)			236				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/21/2025			408.81		(4,184)		(3,941)		(1,257)			243				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/21/2025			413.5		(2,942)		(2,771)		(786)			171				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/24/2025			411.13		(2,526)		(2,381)		(733)			146				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/25/2025			401.63		(4,925)		(4,642)		(1,770)			283				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/13/2025			398.49		(7,522)		(7,075)		(2,796)			448				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/25/2025			411.44		(3,115)		(2,936)		(892)			179				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/13/2025			406.13		(4,323)		(4,066)		(1,360)			257				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/13/2025			413.18		(2,282)		(2,146)		(601)			136				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/14/2025			396.77		(7,826)		(7,362)		(3,030)			464				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/14/2025			402.03		(13,732)		(12,917)		(4,739)			815				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/14/2025			404.22		(3,769)		(3,546)		(1,238)			224				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/14/2025			407.38		(1,905)		(1,792)		(585)			113				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/14/2025			412.23		(7,525)		(7,079)		(2,069)			447				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/17/2025			402.71		(4,017)		(3,781)		(1,381)			236				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/18/2025			397.19		(8,231)		(7,749)		(3,188)			483				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/18/2025			405.77		(4,843)		(4,559)		(1,550)			284				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/19/2025			399.31		(6,869)		(6,467)		(2,555)			402				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/19/2025			411.76		(3,613)		(3,402)		(1,017)			211				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2024	11/20/2025			397.5		(9,128)		(8,596)		(3,523)			532				03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/10/2024	11/18/2025			269.94						(214)							03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/10/2024	11/21/2025			269.93						(266)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/21/2025			6,545.46						(54,021)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/21/2025			6,601.72						(77,657)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/21/2025			6,631.61						(105,021)							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/25/2025			6,430.46						(58,440)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/25/2025			6,647.45						(35,130)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/26/2025			6,266.67						(84,820)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/26/2025			6,369.76						(68,691)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/26/2025			6,556.66						(41,572)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/28/2025			6,242.53						(65,412)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/28/2025			6,344.06						(114,057)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/28/2025			6,553.95						(89,760)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/28/2025			6,656.04						(57,343)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/28/2025			6,654.58						(53,039)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/28/2025			6,706.88						(97,089)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/14/2025			6,164.54						(111,620)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/14/2025			6,490.42						(110,966)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/17/2025			6,505.2						(108,134)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/18/2025			6,507.66						(66,344)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/19/2025			6,396.25						(81,079)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/20/2025			6,309.71						(78,339)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/21/2025			6,154.37						(100,868)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/21/2025			6,248.78						(75,448)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/12/2024	11/21/2025			6,340.67						(69,288)							03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025			6,399.37						(1,681,074)							03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025			6,504.92						(71,132)							03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025			6,510.97						(1,520,562)							03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025			6,580.56						(154,948)							03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025			6,601.74						(39,267)							03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025			6,610.82						(46,825)							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025			6,656.2						(656,375)							03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025			6,671.33						(494,914)							03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025			6,792.35						(13,831)							03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025			6,867.99						(106,052)							03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/15/2025			6,347.59						(97,005)							03
OCT 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2024	10/31/2025			211.75		(3,923)		(3,773)		(167)			149				03
OCT 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	10/16/2025			392.43		(202)		(194)		(153)			8				03
OCT 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	10/31/2025			388.94		(567)		(546)		(439)			22				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/02/2025			411.23		(498)		(498)		(503)							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/03/2025			406.09		(1,319)		(1,319)		(1,310)							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/03/2025			417.12		(548)		(548)		(525)							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/04/2025			410.16		(729)		(729)		(720)							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/04/2025			418.18		(373)		(373)		(362)							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/05/2025			403.31		(1,961)		(1,961)		(1,938)							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/05/2025			408.36		(1,932)		(1,932)		(1,906)							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/05/2025			412.27		(894)		(894)		(863)							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/05/2025			419.21		(571)		(571)		(577)							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/09/2025			407.27		(1,761)		(1,761)		(1,756)							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/09/2025			412.13		(796)		(796)		(815)							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/10/2025			406.07		(1,606)		(1,606)		(1,582)							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/10/2025			411.66		(538)		(538)		(518)							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/10/2025			418.79		(447)		(447)		(425)							03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	11/26/2025			403.14		(1,344)		(1,344)		(1,335)							03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	11/26/2025			407.03		(933)		(933)		(932)							03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	11/26/2025			410.39		(624)		(624)		(625)							03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	11/26/2025			415.27		(1,093)		(1,093)		(1,107)							03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	11/28/2025			403.98		(2,011)		(2,011)		(1,973)							03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	11/28/2025			415.04		(949)		(949)		(902)							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	11/28/2025			418.36		(401)		(401)		(423)							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/01/2025			406.66		(898)		(898)		(908)							03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2024	12/02/2025			404.54		(1,522)		(1,522)		(1,515)							03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	01/02/2025			393.49		(2,039)		(6)					2,034				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	01/02/2025			399.45		(5,432)		(15)					5,417				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	01/02/2025			406.08		(480)		(1)					479				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	01/03/2025			387.97		(3,230)		(18)					3,212				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	01/03/2025			394.16		(2,995)		(17)					2,978				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	01/03/2025			397.82		(7,793)		(43)					7,749				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	01/03/2025			403.71		(726)		(4)					722				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	01/02/2025			5,186.14						(803,230)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	01/03/2025			5,108.15						(916,765)							03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	01/03/2025			405.59		(1,311)		(7)					1,304				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	01/03/2025			5,217.98						(1,172,562)							03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/03/2025			399.58		(1,142)		(6)					1,135				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/06/2025			388.98		(2,977)		(42)					2,935				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/06/2025			395.94		(2,102)		(30)					2,073				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/06/2025			397.86		(3,181)		(45)					3,136				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/07/2025			389.92		(2,926)		(49)					2,877				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/07/2025			397.82		(1,337)		(22)					1,314				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/07/2025			400.36		(1,214)		(20)					1,194				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/07/2025			404.78		(1,091)		(18)					1,073				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/08/2025			391.07		(2,748)		(54)					2,694				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/08/2025			398.29		(1,251)		(24)					1,226				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/08/2025			398.89		(3,474)		(68)					3,406				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/08/2025			404.51		(582)		(11)					571				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/08/2025			406.27		(502)		(10)					492				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/09/2025			393.61		(3,142)		(70)					3,072				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/09/2025			398.66		(5,567)		(124)					5,443				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/09/2025			402.37		(798)		(18)					780				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/09/2025			406.04		(612)		(14)					599				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/10/2025			390.72		(3,184)		(80)					3,105				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/10/2025			398.68		(1,250)		(31)					1,219				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/10/2025			401.38		(996)		(25)					971				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/10/2025			406.36		(729)		(18)					711				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2024	01/10/2025			259.48													03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/18/2024	01/15/2025			5,075.64						(6,783,556)							03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/18/2024	01/15/2025			5,147.4						(13,504,812)							03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/18/2024	01/15/2025			5,190.46						(408,752)							03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/18/2024	01/15/2025			5,219.16						(906,125)							03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/18/2024	01/15/2025			5,238.29						(1,053,277)							03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/18/2024	01/15/2025			5,262.21						(2,291,930)							03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/18/2024	01/15/2025			5,381.81						(110,914)							03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/18/2024	01/15/2025			5,393.77						(617,114)							03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/18/2024	01/15/2025			5,135.44						(366,599)							03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/17/2025			394.18		(2,166)		(96)					2,069				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/17/2025			396.64		(7,388)		(328)					7,060				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/17/2025			400.36		(1,004)		(45)					959				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/10/2025			390.19		(2,531)		(65)					2,467				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/17/2025			404.05		(1,325)		(59)					1,266				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/10/2025			401.09		(832)		(21)					810				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/10/2025			406.23		(512)		(13)					499				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/13/2025			393.65		(2,038)		(69)					1,970				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/13/2025			398.58		(1,578)		(53)					1,525				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/13/2025			399.51		(1,540)		(52)					1,488				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/14/2025			394.1		(2,147)		(78)					2,069				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/14/2025			399.51		(2,535)		(92)					2,443				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/14/2025			406.13		(677)		(25)					652				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/09/2025			325.62		(882)		(20)					862				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/10/2025			326.06		(833)		(21)					812				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/13/2025			327.68		(656)		(22)					634				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/17/2025			326.11		(866)		(38)					827				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/03/2025			325.05		(789)		(5)					785				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/17/2025			327.69		(1,160)		(52)					1,108				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/03/2025			325.93		(765)		(4)					761				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/14/2025			406.91		(488)		(18)					471				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/15/2025			393.57		(2,346)		(92)					2,255				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/15/2025			399.5		(1,023)		(40)					983				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/15/2025			399.51		(2,510)		(98)					2,412				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/15/2025			405.88		(463)		(18)					445				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/15/2025			406.91		(1,083)		(42)					1,041				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/16/2025			392.53		(2,742)		(115)					2,628				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/16/2025			397.39		(1,235)		(52)					1,183				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/16/2025			398.35		(3,807)		(159)					3,648				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/16/2025			403.66		(708)		(30)					678				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/17/2025			388.52		(3,948)		(175)					3,772				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/10/2025			4,913.91						(430,605)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/10/2025			5,083.03						(343,592)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/10/2025			5,228.78						(316,403)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/10/2025			5,273.44						(401,544)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/10/2025			5,308.09						(395,414)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/13/2025			4,936.62						(314,261)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/13/2025			5,286.49						(370,552)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/14/2025			5,005.44						(323,684)							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/15/2025			5,281.51						(234,062)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/16/2025			4,979.49						(429,784)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/16/2025			5,232.98						(311,572)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/17/2025			5,222.97						(322,785)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/17/2025			5,245.75						(379,145)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/17/2025			5,187.74						(360,742)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/17/2025			5,251.11						(194,205)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/17/2025			5,343.19						(427,118)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/21/2025			5,366.45						(263,699)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/03/2025			5,119.16						(548,530)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/03/2025			5,212						(389,382)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/06/2025			5,147.27						(219,112)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/07/2025			5,007.13						(237,224)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/08/2025			5,011.14						(354,562)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/09/2025			5,101.13						(327,912)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/09/2025			5,218.99						(242,570)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2024	01/09/2025			5,282.88						(376,591)							03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/28/2025			400.12		(5,742)		(428)					5,314				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/28/2025			404.66		(1,636)		(122)					1,514				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/29/2025			394.42		(5,339)		(412)					4,928				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/29/2025			401.38		(7,740)		(597)					7,143				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/29/2025			408.07		(1,525)		(118)					1,407				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/17/2025			398.39		(3,569)		(163)					3,406				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/21/2025			391.82		(6,445)		(363)					6,082				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/21/2025			398.3		(7,480)		(421)					7,059				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/22/2025			395.3		(5,190)		(306)					4,884				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/22/2025			399.55		(7,142)		(421)					6,720				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/22/2025			403.26		(1,286)		(76)					1,210				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/22/2025			406.94		(2,008)		(118)					1,890				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/23/2025			395.01		(5,077)		(313)					4,764				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/23/2025			399.21		(4,176)		(257)					3,919				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/24/2025			393.06		(6,729)		(432)					6,297				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/24/2025			399.89		(9,343)		(600)					8,742				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/24/2025			406.12		(1,642)		(106)					1,537				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/24/2025			407.56		(752)		(48)					704				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/27/2025			396.28		(5,495)		(396)					5,099				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/27/2025			400.12		(4,913)		(354)					4,559				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/28/2025			394.76		(5,168)		(385)					4,782				03
JAN 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/03/2025			201.86		(4,084)		(24)					4,060				03
JAN 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2024	01/29/2025			207.24		(5,577)		(430)					5,147				03
JAN 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/30/2024	01/02/2025			724.6													03
JAN 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/30/2024	01/15/2025			714.3													03
JAN 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/30/2024	01/29/2025			717.71													03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/24/2025			5,406.31						(518,997)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/27/2025			5,294.81						(195,684)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/27/2025			5,431.87						(290,880)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/29/2025			5,093.29						(582,200)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/29/2025			5,202.51						(541,468)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/30/2025			5,286.4						(212,763)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/30/2025			5,404.02						(256,090)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/30/2025			5,445.02						(269,912)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/31/2025			5,052.59						(426,447)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/31/2025			5,338.31						(341,227)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/31/2025			5,325.26						(348,405)							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/31/2025			5,391.98						(244,207)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/31/2025			5,453.94						(222,284)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	02/03/2025			5,319.96						(218,451)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	02/03/2025			5,485.29						(226,346)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	02/04/2025			5,178.5						(312,328)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	02/05/2025			5,377.89						(423,288)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/22/2025			5,068.68						(475,755)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/23/2025			5,278.11						(484,575)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/23/2025			5,392.81						(374,201)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/24/2025			5,028.5						(464,109)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/24/2025			5,219.38						(347,808)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/06/2024	01/24/2025			5,353.16						(293,557)							03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	01/30/2025			401.22		(8,174)		(664)					7,510				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	01/30/2025			407.2		(588)		(48)					540				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	01/31/2025			388.09		(4,105)		(344)		(17)			3,761				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	01/31/2025			393.46		(3,911)		(328)		(1)			3,583				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	01/31/2025			400.86		(8,297)		(695)					7,602				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	01/31/2025			405.01		(3,326)		(279)					3,047				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	01/31/2025			408.21		(2,276)		(191)					2,085				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	01/31/2025			408.89		(658)		(55)					603				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	02/03/2025			390.4		(3,654)		(334)		(8)			3,320				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	02/03/2025			393.9		(2,755)		(252)		(1)			2,503				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	02/03/2025			399.19		(7,807)		(714)					7,093				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	02/04/2025			391.86		(2,911)		(273)		(4)			2,637				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	02/04/2025			399.51		(6,710)		(630)					6,080				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	02/04/2025			406.7		(656)		(62)					595				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	02/05/2025			391.13		(3,563)		(344)		(8)			3,220				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	02/05/2025			395.34		(2,787)		(269)		(1)			2,519				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	02/05/2025			397.91		(5,931)		(572)					5,359				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	02/05/2025			403.12		(2,182)		(210)					1,971				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	02/05/2025			407.44		(1,554)		(150)					1,404				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2024	01/30/2025			393.9		(2,535)		(206)					2,329				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/07/2025			390.33		(2,808)		(290)		(14)			2,518				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/07/2025			394		(2,101)		(217)		(2)			1,884				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/07/2025			398.87		(1,700)		(176)					1,524				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/07/2025			399.29		(6,807)		(703)					6,103				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/07/2025			404.15		(2,605)		(269)					2,336				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/07/2025			407.08		(478)		(49)					428				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/07/2025			408.23		(858)		(89)					769				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/10/2025			390.06		(3,041)		(337)		(24)			2,704				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/10/2025			395.37		(2,200)		(244)		(2)			1,957				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/10/2025			398.29		(8,776)		(972)		(2)			7,803				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/11/2025			389.22		(3,117)		(353)		(38)			2,764				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/11/2025			396.66		(1,631)		(185)		(1)			1,447				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/11/2025			398.51		(3,444)		(390)		(1)			3,054				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/11/2025			404.12		(1,113)		(126)					987				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/12/2025			391.49		(2,769)		(320)		(16)			2,449				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/12/2025			394.23		(2,632)		(304)		(5)			2,327				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/12/2025			398.64		(5,244)		(607)		(1)			4,637				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/12/2025			404.14		(904)		(105)					800				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/12/2025			407.78		(1,316)		(152)					1,164				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/06/2025			392.85		(2,516)		(254)		(4)			2,262				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/06/2025			398.85		(4,977)		(502)					4,476				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/06/2025			404.07		(1,920)		(194)					1,726				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/13/2024	02/06/2025			408.02		(610)		(62)					548				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/13/2024	01/24/2025			261.78													03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas 7OMUWSFPU8MPRO8K5P83	02/13/2024	02/12/2025			264.59													03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025			5,301.05						(5,464,400)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025			5,406.96						(249,805)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025			5,411.99						(6,275,332)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025			5,457.26						(329,591)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025			5,482.41						(98,897)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025			5,487.44						(592,122)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025			5,494.98						(1,663,208)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025			5,507.55						(414,137)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025			5,532.7						(874,210)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025			5,633.3						(94,403)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025			5,658.45						(65,581)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025			5,671.02						(293,440)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025			5,276.19						(516,611)							03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/13/2025			391.66		(6,448)		(785)		(33)			5,662				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/13/2025			396.9		(8,155)		(993)		(5)			7,161				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/13/2025			401.68		(1,582)		(193)					1,389				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/13/2025			406.1		(807)		(98)					709				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/14/2025			389.84		(7,528)		(936)		(83)			6,592				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/14/2025			397.38		(6,291)		(782)		(3)			5,509				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/14/2025			403.56		(6,479)		(805)					5,674				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/14/2025			407.34		(1,024)		(127)					897				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/18/2025			391.13		(6,766)		(907)		(68)			5,859				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/18/2025			397.69		(8,448)		(1,133)		(7)			7,315				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/19/2025			393.97		(5,753)		(785)		(24)			4,968				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/19/2025			398.07		(4,650)		(635)		(4)			4,016				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/19/2025			403.19		(1,218)		(166)					1,052				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/20/2025			397.05		(10,494)		(1,458)		(15)			9,037				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/20/2025			403.26		(3,961)		(550)					3,411				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/20/2025			407.02		(840)		(117)					724				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/21/2025			392.09		(6,427)		(908)		(61)			5,519				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/21/2025			397.48		(3,534)		(499)		(5)			3,035				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/21/2025			402.25		(2,408)		(340)					2,068				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2024	02/21/2025			406.12		(1,812)		(256)					1,556				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/24/2025			399.36		(7,223)		(1,093)		(6)			6,131				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/25/2025			392.7		(3,309)		(508)		(33)			2,801				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/25/2025			400		(7,658)		(1,177)		(6)			6,482				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/25/2025			407.28		(826)		(127)					699				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/26/2025			391.5		(4,405)		(687)		(67)			3,718				03
FEB 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/07/2025			207.04		(3,003)		(327)					2,676				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/26/2025			398.87		(2,265)		(353)		(3)			1,912				03
FEB 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/28/2025			205.37		(3,553)		(571)					2,982				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/26/2025			399.51		(4,759)		(742)		(5)			4,016				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/26/2025			404.54		(1,650)		(257)					1,392				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/26/2025			408.52		(1,030)		(161)					869				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/27/2025			392.89		(8,809)		(1,395)		(95)			7,414				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/27/2025			398.45		(2,069)		(328)		(4)			1,742				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/27/2025			399.22		(6,256)		(991)		(8)			5,266				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/27/2025			404.51		(3,344)		(529)		(1)			2,814				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/27/2025			408.32		(1,783)		(282)					1,501				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/28/2025			393.92		(2,845)		(457)		(24)			2,388				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/28/2025			399.27		(10,374)		(1,667)		(15)			8,707				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/28/2025			403.66		(3,018)		(485)		(1)			2,533				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/28/2025			408.49		(1,732)		(278)					1,454				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/21/2025			388.63		(4,987)		(718)		(124)			4,269				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/21/2025			398.18		(1,806)		(260)		(2)			1,546				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/21/2025			404.06		(939)		(135)					804				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/21/2025			404.79		(3,545)		(511)					3,035				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/21/2025			408.16		(1,135)		(163)					971				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/24/2025			390.88		(3,786)		(573)		(60)			3,213				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2024	02/24/2025			396.49		(2,536)		(384)		(6)			2,152				03
FEB 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/06/2024	02/06/2025			726.98													03
FEB 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/06/2024	02/12/2025			738.62													03
FEB 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/06/2024	02/21/2025			737.73													03
MAR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/06/2024	03/05/2025			745.54													03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2024	02/21/2025			265.4													03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2024	03/05/2025			269.42													03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/06/2025			5,383.33						(474,131)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/07/2025			5,232.5						(777,551)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/07/2025			5,466.15						(764,155)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/10/2025			5,529.45						(534,943)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/12/2025			5,322.98						(458,040)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/13/2025			5,387.26						(498,127)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/14/2025			5,199.19						(602,828)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/14/2025			5,392.05						(511,339)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/14/2025			5,512.77						(652,838)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/14/2025			5,530.23						(420,722)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/20/2025			5,208.81						(753,738)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/21/2025			5,331.92						(677,240)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/21/2025			5,481.33						(484,124)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/21/2025			5,588.2						(490,222)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/24/2025			5,549.35						(305,527)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/25/2025			5,519.63						(300,217)							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/26/2025			5,342.62						(476,886)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/27/2025			5,344.02						(982,935)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/27/2025			5,576.6						(540,293)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/28/2025			5,328.42						(501,248)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/28/2025			5,537.92						(643,684)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	02/28/2025			5,630.96						(395,903)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	03/03/2025			5,641.5						(249,183)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	03/05/2025			5,490.51						(589,942)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	03/06/2025			5,560.74						(390,035)							03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/06/2025			394.02		(3,960)		(704)		(38)			3,256				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/06/2025			396.22		(12,185)		(2,166)		(62)			10,019				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/06/2025			405.46		(1,222)		(217)					1,005				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/06/2025			411.17		(1,175)		(209)					966				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/28/2025			389.77		(5,533)		(907)		(118)			4,626				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/28/2025			392.59		(5,562)		(911)		(54)			4,651				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/28/2025			396		(16,302)		(2,671)		(54)			13,631				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/28/2025			398.53		(2,750)		(451)		(4)			2,299				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	01/23/2025			328.43		(1,587)		(110)					1,477				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/28/2025			404.26		(1,320)		(216)					1,104				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	01/24/2025			327.34		(1,428)		(103)					1,325				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/28/2025			410.99		(3,478)		(570)					2,909				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	01/24/2025			329.26		(1,380)		(100)					1,281				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/14/2025			329.95		(1,412)		(183)					1,229				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/03/2025			391.65		(5,159)		(882)		(79)			4,278				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	01/30/2025			329.39		(2,595)		(232)					2,364				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/21/2025			329.14		(1,256)		(185)		(1)			1,072				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/03/2025			396.06		(13,982)		(2,389)		(59)			11,593				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	01/31/2025			328.63		(1,346)		(124)					1,222				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/21/2025			331.78		(900)		(132)					768				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/04/2025			389		(5,984)		(1,036)		(188)			4,948				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/03/2025			329.26		(1,514)		(152)					1,362				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/24/2025			331.55		(942)		(145)					796				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/07/2025			327.38		(2,240)		(249)					1,991				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/24/2025			332.05		(1,379)		(213)					1,166				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/11/2025			325.67		(2,279)		(277)		(2)			2,002				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/27/2025			331.06		(1,270)		(205)		(1)			1,065				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/14/2025			327.95		(3,559)		(461)		(1)			3,098				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/28/2025			330.42		(1,121)		(184)		(1)			937				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	02/28/2025			332.4		(960)		(157)					803				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/06/2025			334.28		(1,299)		(231)					1,068				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/04/2025			394.9		(5,072)		(878)		(33)			4,194				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/04/2025			395.56		(7,510)		(1,301)		(40)			6,209				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/04/2025			407.82		(911)		(158)					753				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/04/2025			410.64		(1,058)		(183)					875				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/05/2025			392.24		(4,838)		(849)		(71)			3,989				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/05/2025			395.88		(8,214)		(1,442)		(43)			6,773				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/05/2025			406.08		(1,223)		(215)					1,008				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/05/2025			410.82		(2,197)		(386)					1,812				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/06/2025			390.67		(5,489)		(976)		(127)			4,513				03
FEB 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/13/2024	02/21/2025			379.67						(1)							03
FEB 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/13/2024	02/07/2025			384.4													03
JAN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/13/2024	01/29/2025			383.87													03
JAN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	03/13/2024	01/17/2025			381.52													03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/12/2025			390.63		(8,530)		(1,663)		(328)			6,867				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/12/2025			396.86		(15,652)		(3,052)		(130)			12,600				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/12/2025			407.14		(1,809)		(353)		(1)			1,456				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/12/2025			411.84		(1,407)		(274)					1,133				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/13/2025			396.02		(22,987)		(4,533)		(254)			18,453				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/13/2025			403.01		(2,463)		(486)		(4)			1,977				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/13/2025			411.38		(1,441)		(284)					1,157				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/07/2025			391.72		(8,668)		(1,592)		(205)			7,076				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/07/2025			396.74		(9,401)		(1,726)		(57)			7,675				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/07/2025			404.64		(2,038)		(374)		(1)			1,664				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/07/2025			411.79		(2,492)		(458)					2,035				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/10/2025			394.5		(6,190)		(1,179)		(85)			5,011				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/10/2025			396.82		(5,785)		(1,102)		(43)			4,683				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/11/2025			391.93		(7,647)		(1,474)		(209)			6,173				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/11/2025			395.73		(11,734)		(2,262)		(124)			9,473				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/11/2025			406.86		(1,558)		(300)					1,258				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/14/2024	03/11/2025			410.66		(816)		(157)					659				03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025			5,412.28						(4,387,506)							03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025			5,500.87						(383,340)							03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025			5,505.99						(7,303,174)							03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025			5,552.04						(183,959)							03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025			5,564.84						(504,001)							03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025			5,582.75						(57,498)							03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025			5,616.01						(1,050,537)							03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025			5,628.8						(1,071,189)							03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025			5,743.93						(166,508)							03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025			5,769.52						(277,929)							03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025			5,367.83						(258,292)							03
MAR 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/21/2024	03/20/2025			205.48		(1,408)		(305)		(2)			1,103				03
FEB 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2024	02/28/2025			384.79													03
MAR 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2024	03/20/2025			383.75						(5)							03
JAN 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/01/2024	01/30/2025			181.84						(158)							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FEB 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/01/2024	02/28/2025			186.23						(54)							03
MAR 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/01/2024	03/31/2025			188.3						(109)							03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/24/2025			392.07		(16,902)		(3,926)		(571)			12,976				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/25/2025			405.48		(4,886)		(1,146)		(7)			3,740				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/26/2025			391.64		(16,970)		(4,016)		(670)			12,955				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/26/2025			412.37		(1,736)		(411)					1,325				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/26/2025			414.51		(2,034)		(481)					1,553				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/27/2025			393.1		(12,313)		(2,940)		(379)			9,373				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/27/2025			415.12		(3,173)		(758)					2,416				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/28/2025			393.08		(16,146)		(3,890)		(517)			12,257				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/28/2025			414.94		(4,255)		(1,025)					3,230				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	04/01/2025			405.03		(5,318)		(1,326)		(14)			3,992				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	04/02/2025			401		(5,664)		(1,424)		(42)			4,240				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	04/02/2025			413.78		(3,351)		(842)		(1)			2,509				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/14/2025			387.02		(81,612)		(17,131)		(5,255)			64,481				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/14/2025			408.69		(6,807)		(1,429)		(1)			5,378				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/17/2025			386.95		(34,769)		(7,537)		(2,473)			27,232				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/18/2025			387.79		(33,203)		(7,272)		(2,091)			25,931				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/18/2025			408.1		(5,201)		(1,139)		(2)			4,062				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/19/2025			388.58		(25,281)		(5,594)		(1,416)			19,687				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/19/2025			410.34		(4,506)		(997)		(1)			3,509				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/20/2025			389.66		(25,806)		(5,768)		(1,217)			20,039				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/20/2025			411.47		(2,510)		(561)					1,949				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/21/2025			392.2		(26,182)		(5,910)		(773)			20,272				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2024	03/21/2025			413.62		(5,602)		(1,265)					4,338				03
MAR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	04/03/2024	03/07/2025			762.94													03
MAR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	04/03/2024	03/13/2025			751.68													03
MAR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	04/03/2024	03/18/2025			765.92													03
MAR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	04/03/2024	03/21/2025			766.48													03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	04/03/2024	04/02/2025			770.54													03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/12/2025			5,434.68						(448,899)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/13/2025			5,550.47						(540,191)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/13/2025			5,661.59						(256,800)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/14/2025			5,356.48						(420,724)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/14/2025			5,593.71						(532,811)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/14/2025			5,649.11						(379,154)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/17/2025			5,553.47						(245,951)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/18/2025			5,335.96						(408,139)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/19/2025			5,603.99						(391,465)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/20/2025			5,617.28						(253,075)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/21/2025			5,495.37						(449,084)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/21/2025			5,730.07						(620,789)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/24/2025			5,778.65						(205,966)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/26/2025			5,522.81						(475,404)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/27/2025			5,596.93						(355,125)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/28/2025			5,520.82						(545,786)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/28/2025			5,758.63						(470,929)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/31/2025			5,792.56						(293,063)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	04/01/2025			5,620.43						(270,760)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	04/03/2025			5,544.35						(445,873)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	04/03/2025			5,723.28						(472,760)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/07/2025			5,509.22						(492,756)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/07/2025			5,575.62						(399,983)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/04/2024	03/10/2025			5,658.5						(262,963)							03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/04/2024	03/10/2025			269.77													03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/04/2024	03/21/2025			270.95													03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/04/2024	04/03/2025			272.46													03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2024	04/15/2025			5,353.53						(5,013,287)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2024	04/15/2025			5,441.46						(258,168)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2024	04/15/2025			5,446.52						(6,792,656)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2024	04/15/2025			5,492.07						(315,987)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2024	04/15/2025			5,504.73						(666,523)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2024	04/15/2025			5,522.45						(11,009)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2024	04/15/2025			5,555.35						(1,443,979)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2024	04/15/2025			5,568						(1,341,580)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2024	04/15/2025			5,681.89						(66,502)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2024	04/15/2025			5,707.2						(374,725)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2024	04/15/2025			5,309.85						(476,499)							03
MAR 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2024	03/28/2025			384.16						(5)							03
APR 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2024	04/11/2025			381.35						(34)							03
APR 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2024	04/21/2025			370.13						(771)							03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/10/2025			412.54		(1,154)		(326)		(2)			828				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/11/2025			388.71		(5,280)		(1,504)		(780)			3,776				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/11/2025			390.15		(7,649)		(2,179)		(932)			5,470				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/11/2025			405.05		(832)		(237)		(7)			595				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/11/2025			406.18		(709)		(202)		(5)			507				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/11/2025			411.21		(399)		(114)		(1)			285				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/11/2025			412.64		(2,696)		(768)		(4)			1,928				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/14/2025			395.08		(4,176)		(1,215)		(265)			2,961				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/03/2025			390.38		(4,084)		(1,095)		(403)			2,988				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/03/2025			407.44		(579)		(155)		(2)			424				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/03/2025			413.66		(754)		(202)					552				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/04/2025			387.27		(8,546)		(2,310)		(1,344)			6,236				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/04/2025			390.51		(10,659)		(2,882)		(1,054)			7,777				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/04/2025			405.11		(799)		(216)		(5)			583				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/04/2025			410.55		(385)		(104)		(1)			281				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/04/2025			413.22		(3,600)		(973)		(3)			2,627				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/07/2025			389.96		(4,746)		(1,313)		(547)			3,433				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/07/2025			390.54		(4,063)		(1,124)		(431)			2,939				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/08/2025			392.74		(3,084)		(860)		(240)			2,224				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/08/2025			411.77		(654)		(182)		(1)			472				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/09/2025			391.39		(3,611)		(1,014)		(353)			2,597				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/09/2025			406.52		(640)		(180)		(4)			460				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/09/2025			414.22		(1,311)		(368)		(1)			943				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/10/2025			406.96		(922)		(261)		(5)			661				03
APR 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/03/2025			204.47						(7)							03
APR 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/23/2024	04/21/2025			200.28						(308)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/09/2025			5,551.69						(197,136)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/10/2025			5,527.37						(243,304)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/10/2025			5,668.79						(267,332)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/11/2025			5,371.29						(472,088)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/11/2025			5,601.25						(430,772)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/11/2025			5,618.35						(259,485)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/11/2025			5,576.36						(221,684)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/14/2025			5,601.64						(313,726)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/14/2025			5,701.23						(184,534)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/15/2025			5,400.41						(238,520)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/16/2025			5,313.36						(364,083)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/17/2025			5,188.33						(448,117)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/17/2025			5,411.05						(365,935)							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/17/2025			5,450.28						(719,864)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/17/2025			5,454.97						(343,151)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/17/2025			5,490.02						(454,794)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/17/2025			5,383.44						(450,075)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/17/2025			5,522.97						(301,304)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/22/2025			5,405.19						(539,933)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/04/2025			5,419.71						(282,944)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/04/2025			5,646.54						(197,051)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/04/2025			5,526.72						(349,833)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/04/2025			5,668.38						(227,599)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/07/2025			5,705.85						(209,227)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/08/2025			5,613.06						(215,660)							03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2024	03/07/2025			334.9		(386)		(81)					305				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2024	03/13/2025			335.44		(484)		(109)					375				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2024	03/14/2025			332.53		(561)		(128)		(1)			433				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2024	03/17/2025			334.16		(576)		(136)		(1)			441				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2024	03/21/2025			335.39		(568)		(139)		(1)			429				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2024	03/21/2025			337.54		(625)		(153)					472				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2024	03/24/2025			337.56		(552)		(139)		(1)			413				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2024	03/27/2025			337.33		(611)		(158)		(1)			453				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2024	03/28/2025			339.05		(458)		(119)					339				03
APR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/06/2024	04/04/2025			766.8													03
APR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/06/2024	04/15/2025			763.85													03
APR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/06/2024	04/22/2025			757.85													03
APR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/06/2024	04/28/2025			758.16													03
MAY 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/06/2024	05/05/2025			757.72													03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	05/02/2025			5,437.46						(198,095)							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	05/02/2025			5,487.12						(191,216)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	05/02/2025			5,561.71						(217,076)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	05/02/2025			5,600.64						(229,702)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	05/05/2025			5,614.14						(243,075)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/23/2025			5,272.83						(304,539)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/23/2025			5,434.44						(247,807)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/24/2025			5,311.84						(309,450)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/24/2025			5,397.29						(247,272)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/24/2025			5,522.85						(268,244)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/24/2025			5,566.92						(167,514)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/25/2025			5,291.74						(437,549)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/25/2025			5,321.66						(377,148)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/25/2025			5,367.56						(299,639)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/25/2025			5,474.41						(257,208)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/25/2025			5,538.45						(249,155)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/25/2025			5,550.68						(163,497)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/25/2025			5,590.7						(394,300)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/28/2025			5,496.4						(153,120)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/28/2025			5,576.64						(194,756)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/29/2025			5,409.15						(203,830)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	04/30/2025			5,297.19						(375,109)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	05/01/2025			5,280.03						(282,092)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	05/01/2025			5,498.62						(494,331)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/06/2024	05/02/2025			5,399.03						(260,249)							03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/24/2025			399.63		(4,561)		(1,473)		(115)			3,089				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/24/2025			409.29		(3,736)		(1,206)		(15)			2,530				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/25/2025			389.02		(14,542)		(4,723)		(1,731)			9,819				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/25/2025			403.09		(4,094)		(1,330)		(59)			2,764				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/25/2025			408.12		(4,417)		(1,435)		(24)			2,983				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/25/2025			410.29		(6,064)		(1,969)		(21)			4,094				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/28/2025			402.65		(3,701)		(1,223)		(64)			2,478				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/29/2025			405.56		(1,827)		(607)		(19)			1,220				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/29/2025			411		(1,799)		(598)		(7)			1,201				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/30/2025			402.74		(3,987)		(1,333)		(73)			2,654				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/30/2025			408.5		(3,116)		(1,042)		(20)			2,074				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/15/2025			408.6		(2,675)		(816)		(8)			1,859				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/16/2025			397.53		(5,978)		(1,835)		(167)			4,143				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/16/2025			408.95		(3,783)		(1,161)		(11)			2,621				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/17/2025			385		(17,465)		(5,397)		(2,944)			12,068				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/17/2025			391.47		(11,153)		(3,447)		(832)			7,706				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/17/2025			400.4		(5,842)		(1,806)		(102)			4,037				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/17/2025			406.38		(1,602)		(495)		(8)			1,107				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/17/2025			408.16		(9,282)		(2,869)		(34)			6,414				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/22/2025			399.05		(7,364)		(2,349)		(194)			5,015				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/22/2025			408.4		(1,577)		(503)		(7)			1,074				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/23/2025			387.27		(12,480)		(4,005)		(1,769)			8,475				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/23/2025			405.13		(2,962)		(951)		(27)			2,012				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/07/2024	04/23/2025			409.76		(2,269)		(728)		(8)			1,541				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/07/2024	04/17/2025			267.57						(2)							03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/07/2024	04/29/2025			266.52						(6)							03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/07/2024	05/02/2025			265.82						(14)							03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/07/2024	05/06/2025			266.94						(6)							03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	05/17/2024	05/15/2025			5,791.19						(22,104)							03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL77OXOHC3ZE78	05/17/2024	05/15/2025			5,825.69						(1,558,000)							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025			5,838.96						(852,662)							03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025			5,958.4						(39,611)							03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025			5,984.94						(211,226)							03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025			5,568.25						(418,054)							03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025			5,616.16						(3,097,288)							03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025			5,706.26						(159,591)							03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025			5,711.57						(5,053,172)							03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025			5,759.34						(162,871)							03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2025			5,772.61						(408,404)							03
MAY 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2024	05/19/2025			380.57						(280)							03
MAY 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2024	05/02/2025			376.2						(305)							03
MAY 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2024	05/16/2025			381.36						(181)							03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/01/2025			387.23		(9,548)		(3,390)		(1,341)			6,158				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/01/2025			406.07		(1,580)		(561)		(15)			1,019				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/01/2025			408		(4,911)		(1,743)		(31)			3,167				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/02/2025			387.96		(9,037)		(3,225)		(1,188)			5,811				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/02/2025			399.02		(3,155)		(1,126)		(98)			2,029				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/02/2025			406.87		(1,604)		(573)		(13)			1,032				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/02/2025			410.47		(8,895)		(3,175)		(37)			5,720				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/05/2025			385.3		(13,042)		(4,729)		(2,327)			8,313				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/05/2025			394.77		(4,876)		(1,768)		(297)			3,108				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/06/2025			399.88		(2,867)		(1,045)		(87)			1,822				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/06/2025			412.77		(2,583)		(941)		(8)			1,642				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/07/2025			393.67		(5,746)		(2,105)		(419)			3,642				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/07/2025			413.14		(788)		(289)		(2)			499				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/07/2025			414.77		(1,733)		(635)		(4)			1,098				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/08/2025			403.1		(1,889)		(695)		(37)			1,194				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/08/2025			414.08		(3,415)		(1,257)		(9)			2,158				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/09/2025			5,451.74		(178,451)		(66,016)		(315,072)			112,434				03
MAY 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/22/2025			206.88		(7,694)		(3,022)		(33)			4,672				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/09/2025			5,537.48		(171,365)		(63,395)		(311,884)			107,970				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/09/2025			5,676.07		(149,283)		(55,226)		(284,498)			94,057				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/09/2025			5,707.34		(92,835)		(34,344)		(178,584)			58,492				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/09/2025			5,743.33		(114,152)		(42,230)		(221,771)			71,923				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/12/2025			5,675.45		(106,872)		(40,115)		(204,039)			66,757				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/13/2025			5,670.64		(132,787)		(50,080)		(252,837)			82,707				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/15/2025			5,595.49		(149,805)		(57,028)		(277,418)			92,777				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/15/2025			5,754.26		(99,097)		(37,724)		(192,799)			61,373				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/16/2025			5,559.81		(304,442)		(116,430)		(557,355)			188,012				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/16/2025			5,740.12		(202,291)		(77,363)		(392,519)			124,927				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/16/2025			5,803.02		(108,110)		(41,345)		(212,842)			66,765				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/19/2025			5,827.13		(108,237)		(41,957)		(214,673)			66,280				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/20/2025			5,764.58		(75,844)		(29,530)		(148,217)			46,314				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/21/2025			5,663.36		(106,846)		(41,783)		(202,303)			65,063				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/22/2025			5,577.24		(134,032)		(52,642)		(245,948)			81,390				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/22/2025			5,780.36		(95,147)		(37,370)		(186,001)			57,777				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/22/2025			5,832.86		(71,645)		(28,139)		(141,542)			43,506				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/06/2025			5,441.73		(159,590)		(58,160)		(281,588)			101,431				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/06/2025			5,681.82		(135,739)		(49,468)		(260,296)			86,272				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/07/2025			5,564.5		(115,768)		(42,403)		(212,900)			73,365				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/08/2025			5,443.26		(159,956)		(58,882)		(281,472)			101,074				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/08/2025			5,622.32		(98,118)		(36,119)		(193,983)			61,999				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/23/2024	05/08/2025			5,689.85		(96,293)		(35,447)		(184,168)			60,846				03
MAY 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2024	05/02/2025			203.59		(6,737)		(2,405)		(77)			4,333				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/15/2025			396.92		(3,920)		(1,527)		(237)			2,393				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/15/2025			418.18		(366)		(142)		(1)			223				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/15/2025			419.9		(614)		(239)		(1)			375				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/16/2025			409.67		(950)		(372)		(9)			578				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/16/2025			414.65		(616)		(241)		(3)			375				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/16/2025			420.01		(2,752)		(1,077)		(4)			1,675				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	03/31/2025			338.81		(384)		(114)					270				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	04/04/2025			338.39		(463)		(142)		(1)			321				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	04/07/2025			339.27		(214)		(67)					147				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	04/24/2025			335.11		(521)		(182)		(7)			339				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	04/11/2025			337.96		(633)		(204)		(2)			429				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	04/25/2025			333.94		(1,229)		(432)		(23)			796				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/09/2025			399.4		(2,907)		(1,101)		(112)			1,806				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	04/11/2025			338.58		(513)		(165)		(1)			347				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	04/28/2025			335.83		(1,342)		(480)		(19)			862				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	04/17/2025			332.88		(1,074)		(360)		(18)			714				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/09/2025			410.49		(1,179)		(446)		(8)			732				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	04/17/2025			334.82		(1,264)		(424)		(13)			840				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/09/2025			415.39		(2,098)		(794)		(5)			1,303				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	04/21/2025			334.31		(968)		(333)		(14)			635				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	04/21/2025			334.61		(610)		(210)		(8)			401				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/09/2025			416.26		(3,870)		(1,465)		(8)			2,404				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/12/2025			403.78		(1,660)		(638)		(36)			1,022				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/13/2025			408.71		(1,237)		(477)		(13)			759				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/13/2025			416.22		(1,611)		(622)		(4)			989				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/14/2025			393.09		(5,662)		(2,195)		(531)			3,466				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/14/2025			398.72		(3,126)		(1,212)		(147)			1,914				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/14/2025			415.55		(492)		(191)		(2)			301				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2024	05/14/2025			417.37		(471)		(182)		(1)			288				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/23/2025			5,689.01						(139,409)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/23/2025			5,763.57						(199,658)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/23/2025			5,768.88						(152,486)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/23/2025			5,707.49						(202,556)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/23/2025			5,814.3						(192,178)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/27/2025			5,680.12						(84,074)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/28/2025			5,717.45						(136,506)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/29/2025			5,533.58						(207,125)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/29/2025			5,775.01						(179,159)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/30/2025			5,494.96						(229,317)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/30/2025			5,550.06						(239,898)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/30/2025			5,676.08						(170,244)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/30/2025			5,718.85						(120,507)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/30/2025			5,756.84						(302,688)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/30/2025			5,795.88						(143,364)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	06/02/2025			5,753.61						(131,905)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	06/03/2025			5,607.12						(184,162)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	06/04/2025			5,776.11						(198,619)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	06/05/2025			5,560.08						(215,328)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	06/05/2025			5,778.1						(196,144)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	06/05/2025			5,847.82						(90,971)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/23/2025			5,498.9						(206,522)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/06/2024	05/23/2025			5,588.54						(166,362)							03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/04/2024	05/15/2025			270.53						(2)							03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/04/2024	06/03/2025			270.7						(8)							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/22/2025			419		(770)		(317)		(3)			454				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/23/2025			402.58		(1,710)		(706)		(76)			1,004				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/23/2025			410.07		(916)		(378)		(14)			538				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/23/2025			415.57		(395)		(163)		(2)			232				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/23/2025			417.66		(4,341)		(1,792)		(19)			2,549				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/27/2025			395		(5,530)		(2,320)		(632)			3,210				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/28/2025			395.3		(4,756)		(2,003)		(535)			2,753				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/28/2025			401.51		(2,033)		(856)		(114)			1,176				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/28/2025			418.8		(966)		(407)		(4)			559				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/29/2025			399		(2,438)		(1,031)		(187)			1,407				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/29/2025			416.11		(742)		(314)		(6)			428				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/29/2025			416.38		(2,143)		(906)		(15)			1,237				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/30/2025			410.39		(802)		(340)		(15)			461				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/30/2025			415.58		(1,127)		(479)		(9)			649				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/19/2025			409.87		(681)		(276)		(10)			404				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/20/2025			398.96		(2,710)		(1,105)		(178)			1,605				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/20/2025			419.12		(231)		(94)		(1)			137				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/20/2025			421.61		(385)		(157)		(1)			228				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/21/2025			401.08		(4,021)		(1,646)		(208)			2,375				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/21/2025			417.01		(425)		(174)		(2)			251				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/21/2025			421.71		(326)		(134)		(1)			193				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/22/2025			397.55		(3,046)		(1,252)		(244)			1,794				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2024	05/22/2025			418.03		(306)		(126)		(1)			180				03
MAY 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/11/2024	05/08/2025			763.22													03
MAY 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/11/2024	05/13/2025			771.14													03
MAY 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/11/2024	05/20/2025			783.64													03
MAY 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/11/2024	05/30/2025			778.63													03
JUN 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/11/2024	06/10/2025			784.73													03
MAY 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	05/29/2025			382.85		(1,199)		(518)		(106)			682				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	06/03/2025			383.3		(1,666)		(732)		(154)			933				03
JUN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	06/11/2025			385.58		(949)		(429)		(79)			520				03
JUN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	06/16/2025			390.67		(1,085)		(499)		(57)			586				03
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025			5,744.37						(3,935,966)							03
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025			5,838.97						(247,707)							03
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025			5,844.4						(4,359,767)							03
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025			5,893.29						(154,567)							03
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025			5,906.86						(411,404)							03
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025			5,925.88						(17,555)							03
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025			5,961.18						(1,163,667)							03
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025			5,974.76						(675,187)							03
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025			6,096.97						(42,052)							03
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025			6,124.13						(211,323)							03
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/13/2025			5,697.75						(385,556)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/06/2025			5,615.98						(369,932)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/06/2025			5,806.02						(325,923)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/06/2025			5,873.44						(227,907)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/09/2025			5,841.65						(151,230)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/10/2025			5,759.94						(158,795)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/11/2025			5,744.93						(179,788)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/12/2025			5,698.39						(223,191)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/12/2025			5,892.12						(226,996)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/13/2025			5,675.35						(205,124)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/13/2025			5,773.12						(191,444)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/13/2025			5,932.61						(213,172)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/13/2025			5,965.29						(226,593)							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/17/2025			5,855						(180,540)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/18/2025			5,720.57						(174,157)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/18/2025			5,772.97						(170,674)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/18/2025			5,988.13						(148,412)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/20/2025			5,699.76						(188,225)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/20/2025			5,750.55						(217,129)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/20/2025			5,833.03						(137,129)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/20/2025			5,942.36						(254,804)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/20/2025			5,994.47						(164,489)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/20/2025			6,032.35						(130,863)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/23/2025			5,919.33						(142,894)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/24/2025			5,884.16						(148,613)							03
JUN 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/02/2025			205.44		(874)		(391)		(60)			483				03
JUN 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/10/2025			206.06		(803)		(369)		(55)			434				03
JUN 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/24/2025			207.2		(877)		(422)		(64)			456				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	05/30/2025			404.1		(1,501)		(664)		(59)			838				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	05/30/2025			413.78		(615)		(272)		(6)			343				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	05/30/2025			415.92		(1,442)		(638)		(11)			804				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/02/2025			400.05		(2,373)		(1,061)		(159)			1,312				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/03/2025			410.94		(884)		(396)		(16)			487				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/03/2025			416.86		(881)		(395)		(6)			486				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/04/2025			405.15		(1,367)		(615)		(52)			751				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/04/2025			415.15		(587)		(264)		(6)			323				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/04/2025			415.62		(1,761)		(793)		(16)			968				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/05/2025			397.18		(3,493)		(1,578)		(333)			1,914				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/05/2025			415.45		(520)		(235)		(5)			285				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/05/2025			416.91		(1,335)		(603)		(11)			732				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/06/2025			404.08		(1,534)		(696)		(70)			838				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/06/2025			409.34		(1,075)		(488)		(26)			588				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/06/2025			413.49		(675)		(306)		(9)			369				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/06/2025			415.46		(3,445)		(1,562)		(36)			1,882				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/06/2025			417.67		(1,388)		(629)		(10)			758				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/09/2025			393.35		(9,855)		(4,516)		(1,412)			5,339				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/10/2025			391.93		(9,259)		(4,257)		(1,516)			5,002				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/10/2025			409.52		(881)		(405)		(23)			476				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2024	06/10/2025			415.56		(987)		(454)		(11)			533				03
MAY 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2024	05/22/2025			188.92						(409)							03
JUN 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2024	06/20/2025			190.39						(250)							03
JUN 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2024	06/30/2025			192.07						(63)							03
APR 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2024	04/23/2025			184.7						(1,048)							03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/23/2025			398.51		(11,530)		(5,815)		(892)			5,715				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/24/2025			403.25		(6,112)		(3,091)		(301)			3,020				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/24/2025			416.67		(3,090)		(1,563)		(31)			1,527				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/25/2025			404.12		(6,170)		(3,130)		(282)			3,040				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/25/2025			416.63		(2,273)		(1,153)		(24)			1,120				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/26/2025			410.86		(2,695)		(1,371)		(59)			1,324				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/26/2025			416.43		(1,708)		(869)		(19)			839				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/27/2025			398.14		(12,219)		(6,233)		(1,032)			5,986				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/27/2025			411.91		(2,928)		(1,494)		(58)			1,435				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/27/2025			416.5		(10,627)		(5,421)		(119)			5,207				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/30/2025			401.08		(5,630)		(2,896)		(375)			2,735				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	07/01/2025			408.75		(3,202)		(1,651)		(99)			1,551				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	07/02/2025			415.68		(5,248)		(2,714)		(75)			2,535				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/11/2025			414.02		(3,211)		(1,562)		(32)			1,649				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/12/2025			416.78		(2,287)		(1,116)		(16)			1,171				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/13/2025			396.69		(13,007)		(6,367)		(1,053)			6,640				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/13/2025			411.72		(2,474)		(1,211)		(35)			1,263				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/13/2025			415.84		(8,374)		(4,099)		(68)			4,275				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/16/2025			395.32		(10,911)		(5,391)		(1,043)			5,520				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/17/2025			400.91		(6,991)		(3,464)		(392)			3,526				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/17/2025			415.76		(2,184)		(1,082)		(21)			1,102				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/18/2025			399.53		(8,684)		(4,316)		(567)			4,368				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/18/2025			415.9		(5,409)		(2,688)		(51)			2,720				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/20/2025			402.2		(6,490)		(3,245)		(332)			3,245				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2024	06/20/2025			416.42		(6,819)		(3,410)		(63)			3,410				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/11/2024	06/10/2025			270.73						(6)							03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/11/2024	06/17/2025			271.7						(6)							03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/11/2024	06/27/2025			272.49						(8)							03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025			5,955.43						(2,122,939)							03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025			6,053.56						(151,895)							03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025			6,059.19						(2,491,414)							03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025			6,123.95						(243,188)							03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025			6,143.66						(206,084)							03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025			6,152.11						(86,272)							03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025			6,194.34						(551,307)							03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025			6,208.42						(487,560)							03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025			6,321.04						(16,876)							03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025			6,391.43						(91,004)							03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/17/2024	07/15/2025			5,907.15						(166,273)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2024	07/11/2025			5,817.98						(199,422)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2024	07/11/2025			6,015.48						(303,163)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2024	07/11/2025			6,103.58						(136,469)							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/14/2025			6,145.21						(138,365)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/16/2025			6,042.78						(129,513)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/17/2025			5,933.34						(168,897)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/17/2025			6,157.38						(133,191)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/18/2025			5,713.36						(234,278)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/18/2025			5,932.32						(314,078)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/18/2025			5,988.81						(198,697)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/22/2025			5,988.63						(183,359)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	06/25/2025			5,841.46						(190,289)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	06/26/2025			5,944.49						(222,802)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	06/26/2025			6,014.3						(121,344)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	06/27/2025			5,740.2						(315,270)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	06/27/2025			5,936.9						(371,816)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	06/30/2025			6,002.53						(162,433)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/01/2025			5,914.47						(136,608)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/03/2025			5,804.96						(245,009)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/03/2025			5,921.78						(154,787)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/03/2025			5,985.33						(182,928)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/03/2025			6,067.1						(206,426)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/08/2025			6,019.72						(132,733)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/09/2025			5,866.79						(191,762)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/10/2025			6,097.01						(131,771)							03
JUN 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/23/2024	06/18/2025			777.08		(4,211)		6,087					1,876				03
JUN 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/23/2024	06/25/2025			791.8													03
JUL 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/23/2024	07/01/2025			788.58													03
JUL 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/23/2024	07/10/2025			786.45													03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/23/2024	07/22/2025			805.51													03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	08/01/2025			5,719.69						(232,559)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	08/01/2025			5,724.96						(175,036)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	08/01/2025			5,811.64						(265,860)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	08/01/2025			5,854.62						(162,262)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	08/01/2025			5,964.14						(143,262)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	08/04/2025			5,738.75						(147,557)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	08/05/2025			5,538.36						(205,358)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	08/05/2025			5,743.23						(279,932)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	06/20/2025			6,014.99						(15,021)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/23/2025			5,804.41						(160,102)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/23/2025			6,065.53						(117,684)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/24/2025			5,801.18						(154,827)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/25/2025			5,680.77						(196,863)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/25/2025			5,893.1						(306,270)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/25/2025			5,886.93						(358,132)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/28/2025			5,906.23						(138,053)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/29/2025			5,784.87						(126,842)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/29/2025			5,990.82						(156,146)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/30/2025			5,600.05						(223,892)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/30/2025			5,851.5						(137,425)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/31/2025			5,724.67						(159,338)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/31/2025			5,879.81						(161,690)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	07/31/2025			6,014.09						(125,002)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	08/01/2025			5,538.6						(284,252)							03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/03/2025			402.09		(681)		(379)		(253)			302				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/03/2025			409.69		(402)		(224)		(88)			179				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/03/2025			418.63		(106)		(59)		(13)			47				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/03/2025			419.77		(301)		(167)		(27)			133				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/07/2025			405.9		(705)		(396)		(209)			309				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/08/2025			403.22		(1,079)		(608)		(384)			472				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/08/2025			419.35		(87)		(49)		(10)			38				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/09/2025			411.16		(415)		(234)		(86)			181				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/09/2025			418.52		(118)		(66)		(12)			51				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/10/2025			408.01		(646)		(365)		(178)			281				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/10/2025			419.89		(103)		(58)		(12)			45				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/11/2025			399.65		(1,680)		(952)		(752)			728				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/11/2025			413.7		(232)		(132)		(46)			101				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/11/2025			420.4		(344)		(195)		(36)			149				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/14/2025			403.48		(822)		(469)		(310)			353				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/15/2025			404.49		(1,066)		(609)		(371)			456				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/16/2025			406.48		(803)		(460)		(255)			343				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/16/2025			419.97		(177)		(101)		(24)			76				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/17/2025			399.2		(1,259)		(723)		(599)			536				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/17/2025			409.93		(464)		(266)		(121)			197				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/18/2025			407.03		(581)		(334)		(184)			246				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/18/2025			415.01		(388)		(223)		(70)			164				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/18/2025			417.53		(297)		(171)		(51)			126				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/06/2024	07/03/2025			400.03		(1,564)		(870)		(646)			694				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/28/2025			395.37		(7,032)		(4,228)		(2,662)			2,805				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/29/2025			402		(3,217)		(1,938)		(871)			1,280				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/29/2025			412.78		(988)		(595)		(134)			393				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/30/2025			393.79		(6,699)		(4,042)		(2,763)			2,656				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/30/2025			403.99		(1,866)		(1,126)		(458)			740				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/30/2025			412.61		(963)		(581)		(138)			382				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/31/2025			396.48		(3,282)		(1,984)		(1,205)			1,298				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/31/2025			396.68		(3,042)		(1,839)		(1,105)			1,203				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/31/2025			414.72		(1,523)		(921)		(184)			602				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	08/01/2025			404.78		(1,733)		(1,050)		(411)			683				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/18/2025			395.88		(5,908)		(3,481)		(2,057)			2,426				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	08/01/2025			409.75		(1,755)		(1,063)		(308)			692				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/18/2025			409.37		(1,182)		(697)		(176)			486				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	08/01/2025			412.8		(2,068)		(1,253)		(298)			816				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/21/2025			399.83		(3,005)		(1,782)		(857)			1,223				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/22/2025			404.11		(1,774)		(1,054)		(393)			720				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/22/2025			415.89		(297)		(176)		(31)			120				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/23/2025			397.69		(3,928)		(2,338)		(1,284)			1,590				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/23/2025			414.66		(1,223)		(728)		(135)			495				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/24/2025			397.88		(3,946)		(2,354)		(1,281)			1,592				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/24/2025			413.24		(1,055)		(630)		(135)			426				03
JUL 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/03/2025			205.58		(1,467)		(836)		(98)			631				03
JUL 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/18/2025			207.01		(1,412)		(832)		(91)			580				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/25/2025			393.83		(6,144)		(3,672)		(2,457)			2,472				03
JUL 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/31/2025			209.34		(1,055)		(638)		(56)			417				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/25/2025			405.53		(1,567)		(936)		(331)			630				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/25/2025			411.29		(2,388)		(1,427)		(350)			961				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/14/2024	07/25/2025			412.78		(2,113)		(1,263)		(281)			850				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025			5,864.42		(1,942,350)		(1,222,761)		(2,591,411)			719,589				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025			5,958.96		(136,341)		(85,830)		(182,834)			50,511				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025			5,964.5		(2,287,560)		(1,440,079)		(3,085,124)			847,480				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025			6,028.25		(262,084)		(164,989)		(354,731)			97,095				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025			6,047.65		(20,938)		(13,181)		(28,403)			7,757				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025			6,055.97		(180,620)		(113,705)		(245,454)			66,915				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025			6,097.54		(1,002,940)		(631,377)		(1,376,380)			371,563				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025			6,111.4		(578,387)		(364,110)		(789,082)			214,277				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025			6,222.26		(21,048)		(13,250)		(28,653)			7,798				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025			6,291.55		(142,520)		(89,720)		(191,376)			52,800				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025			5,814.84		(194,512)		(122,451)		(255,970)			72,062				03
JUN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	06/27/2025			389.78		(464)		(269)		(43)			195				03
JUL 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	07/08/2025			392.14		(329)		(196)		(31)			133				03
JUL 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	07/18/2025			390.79		(564)		(343)		(70)			221				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/06/2025			405.37		(2,958)		(1,877)		(452)			1,081				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/07/2025			398.94		(7,621)		(4,844)		(1,718)			2,777				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/07/2025			406.21		(3,829)		(2,434)		(559)			1,396				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/08/2025			389.53		(22,922)		(14,593)		(8,193)			8,329				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/08/2025			393.15		(7,799)		(4,965)		(2,370)			2,834				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/08/2025			407.43		(12,872)		(8,195)		(1,765)			4,677				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/11/2025			392.14		(7,985)		(5,108)		(2,583)			2,876				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/12/2025			398.74		(6,557)		(4,202)		(1,536)			2,355				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/12/2025			408.42		(2,569)		(1,646)		(344)			923				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/13/2025			399.56		(5,661)		(3,633)		(1,285)			2,028				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/13/2025			410.67		(2,191)		(1,406)		(258)			785				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/14/2025			392.88		(11,054)		(7,106)		(3,497)			3,948				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/14/2025			410.46		(5,370)		(3,452)		(649)			1,918				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/15/2025			396.28		(7,252)		(4,670)		(1,971)			2,583				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/15/2025			405.56		(1,833)		(1,180)		(300)			653				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/15/2025			412.36		(4,009)		(2,581)		(420)			1,428				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/15/2025			413.62		(3,581)		(2,306)		(344)			1,275				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/01/2025			398.84		(5,030)		(3,164)		(1,091)			1,866				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/18/2025			396.58		(12,383)		(8,010)		(3,359)			4,373				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/04/2025			390.39		(11,526)		(7,288)		(3,904)			4,237				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/05/2025			398.02		(5,604)		(3,550)		(1,303)			2,054				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/05/2025			405.8		(4,894)		(3,100)		(718)			1,794				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2024	08/06/2025			395.21		(9,228)		(5,855)		(2,512)			3,373				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/26/2024	07/03/2025			274.13						(4)							03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/26/2024	07/22/2025			275.94						(3)							03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/26/2024	07/31/2025			273.5						(21)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/15/2025			6,033.96						(242,155)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/15/2025			6,078.79						(116,165)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/18/2025			6,029.12						(112,640)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/19/2025			5,947.09						(133,325)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/19/2025			6,064.79						(157,403)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/20/2025			6,047.06						(116,925)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/21/2025			5,872.63						(174,634)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/21/2025			6,105.76						(105,153)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/22/2025			5,834.48						(202,025)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/22/2025			6,049.61						(262,704)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/06/2025			5,597.04						(243,332)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/07/2025			5,440.55						(442,056)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/07/2025			5,679.93						(474,182)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/08/2025			5,535.19						(324,189)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/08/2025			5,656.93						(295,481)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/08/2025			5,748.68						(244,863)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/08/2025			5,805.33						(234,775)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/11/2025			5,786.49						(166,839)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/12/2025			5,774.27						(215,825)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/13/2025			5,815.43						(214,055)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/14/2025			5,803.47						(164,247)							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/14/2025			5,930.52						(157,419)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/15/2025			5,756.37						(215,957)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/15/2025			5,888.7						(219,440)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/05/2024	08/15/2025			5,987.2						(187,952)							03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/28/2025			395.83		(6,438)		(4,396)		(2,690)			2,042				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/28/2025			410.29		(1,271)		(868)		(285)			403				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/28/2025			414.92		(839)		(573)		(150)			266				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/29/2025			396.56		(8,988)		(6,146)		(3,661)			2,842				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/29/2025			407.54		(1,710)		(1,169)		(441)			541				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/29/2025			415.16		(1,880)		(1,286)		(327)			595				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/19/2025			395.31		(8,190)		(5,524)		(3,347)			2,666				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/29/2025			415.55		(3,019)		(2,064)		(529)			955				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/19/2025			413.39		(1,706)		(1,150)		(296)			555				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	09/02/2025			398.63		(5,686)		(3,908)		(2,193)			1,778				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/20/2025			396.26		(7,070)		(4,775)		(2,793)			2,295				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/20/2025			413.69		(2,088)		(1,410)		(349)			678				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/21/2025			401.81		(2,927)		(1,980)		(930)			947				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/21/2025			414.96		(1,628)		(1,101)		(272)			527				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/22/2025			397.93		(4,278)		(2,898)		(1,606)			1,381				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/22/2025			409.51		(1,614)		(1,093)		(348)			521				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/22/2025			413.62		(1,553)		(1,052)		(274)			501				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/22/2025			415.74		(2,718)		(1,841)		(435)			877				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/25/2025			396.46		(7,005)		(4,764)		(2,817)			2,241				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/26/2025			396.85		(5,295)		(3,606)		(2,107)			1,689				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/26/2025			411.29		(886)		(603)		(184)			282				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/26/2025			415.29		(1,180)		(804)		(205)			376				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/27/2025			398.17		(4,712)		(3,213)		(1,794)			1,499				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/10/2024	08/27/2025			414.99		(1,548)		(1,056)		(268)			492				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/16/2024	08/08/2025			772.52													03
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/16/2024	08/15/2025			785.79													03
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/16/2024	08/22/2025			793.09													03
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/16/2024	08/29/2025			805.04													03
SEP 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/16/2024	09/09/2025			804.19													03
SEP 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/16/2024	09/15/2025			811.47													03
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/16/2024	08/01/2025			782.68													03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2024	08/08/2025			268.47						(74)							03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2024	08/15/2025			271.02						(39)							03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2024	08/29/2025			272.36						(68)							03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025			5,949.85		(3,224,760)		(2,321,466)		(3,548,194)			903,294				03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025			6,047.97		(138,975)		(100,047)		(152,735)			38,929				03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025			6,053.6		(2,645,665)		(1,904,583)		(2,913,596)			741,083				03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025			6,118.3		(292,992)		(210,921)		(321,282)			82,071				03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025			6,137.99		(31,996)		(23,033)		(35,048)			8,962				03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025			6,146.43		(161,185)		(116,035)		(182,544)			45,150				03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025			6,188.62		(815,524)		(587,086)		(891,605)			228,438				03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025			6,202.69		(885,825)		(637,695)		(1,000,749)			248,130				03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025			6,315.21		(24,590)		(17,702)		(27,241)			6,888				03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025			6,385.53		(172,998)		(124,539)		(177,974)			48,459				03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025			5,901.69		(193,713)		(139,452)		(212,424)			54,261				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/09/2025			404.42		(7,167)		(5,184)		(1,377)			1,983				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/10/2025			406.84		(7,784)		(5,637)		(1,346)			2,147				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/10/2025			412.88		(2,817)		(2,040)		(350)			777				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/11/2025			396.05		(12,937)		(9,379)		(3,654)			3,559				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/11/2025			411.95		(3,503)		(2,539)		(464)			964				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/12/2025			397.57		(14,264)		(10,352)		(3,809)			3,912				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/12/2025			406.41		(7,061)		(5,124)		(1,265)			1,937				03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/12/2025			415.56		(7,041)		(5,110)		(765)			1,931				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/15/2025			397.5		(9,601)		(6,990)		(2,610)			2,611				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/16/2025			397.84		(11,102)		(8,092)		(2,992)			3,011				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/16/2025			409.97		(3,907)		(2,848)		(603)			1,060				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/17/2025			397.51		(13,707)		(10,001)		(3,762)			3,707				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/17/2025			407.75		(4,248)		(3,099)		(739)			1,149				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/17/2025			416.45		(2,512)		(1,832)		(276)			679				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/03/2025			397.57		(12,154)		(8,732)		(3,107)			3,422				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/18/2025			396.69		(10,683)		(7,802)		(3,038)			2,881				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/03/2025			411.3		(2,539)		(1,824)		(323)			715				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/18/2025			406.62		(4,321)		(3,156)		(795)			1,165				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/04/2025			395.81		(12,793)		(9,202)		(3,543)			3,591				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/18/2025			415.42		(1,366)		(997)		(162)			368				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/04/2025			410.76		(3,439)		(2,473)		(465)			965				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/05/2025			403.44		(7,489)		(5,393)		(1,478)			2,096				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/05/2025			411.76		(5,516)		(3,972)		(706)			1,544				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/08/2025			393.05		(20,263)		(14,641)		(6,392)			5,622				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/25/2024	09/09/2025			395.01		(17,176)		(12,424)		(5,024)			4,752				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	08/29/2025			6,048.46						(365,224)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/02/2025			6,155.44						(178,009)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/04/2025			5,903.25						(333,104)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/05/2025			5,713.79						(286,969)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/05/2025			5,838.18						(316,706)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/05/2025			5,967.58						(400,287)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/08/2025			5,828.08						(270,066)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/09/2025			5,760.42						(289,978)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/10/2025			5,900.75						(427,418)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/11/2025			5,930.39						(209,599)							03

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/12/2025			5,850.47						(249,881)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/12/2025			6,028.61						(242,347)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/12/2025			6,111.99						(212,576)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/12/2025			6,159.1						(166,721)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/15/2025			6,000.54						(178,249)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/16/2025			5,904.94						(220,236)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/16/2025			6,095.45						(250,573)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/18/2025			5,989.89						(388,950)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	08/22/2025			5,868.85						(197,672)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	08/22/2025			6,016.24						(221,958)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	08/25/2025			6,112.77						(176,105)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	08/27/2025			5,998.31						(321,353)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	08/28/2025			5,913.84						(217,543)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	08/29/2025			5,878.23						(272,603)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	08/29/2025			6,086.71						(326,059)							03
JUL 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/26/2024	07/25/2025			386.32		(1,179)		(811)		(171)			368				03
AUG 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10QEMIK50	09/26/2024	08/26/2025			390.93		(1,156)		(830)		(171)			326				03
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants											(21,338,493)		(12,847,319)	XXX	(247,143,722)			8,482,746			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											(21,338,493)		(12,847,319)	XXX	(247,143,722)			8,482,746			XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants											(21,338,493)		(12,847,319)	XXX	(247,143,722)			8,482,746			XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options											(21,338,493)		(12,847,319)	XXX	(247,143,722)			8,482,746			XXX	XXX
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	02/26/2015	04/29/2025		30,800,000	3.41 USD (2.84 GBP)			326,738	5,768,000		5,801,475		430,000			87,932		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2015	06/25/2025		12,400,300	4.41 USD (2.62 EUR)			242,183	1,010,900		986,450		753,500			43,054		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2015	06/25/2027		12,400,300	4.52 USD (2.77 EUR)			239,022	1,010,900		920,010		753,500			97,683		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2015	09/23/2025		15,750,000	3.89 USD (3.43 GBP)			169,074	3,234,000		3,280,616		215,000			67,227		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2016	04/27/2026		28,784,000	3.37 USD (2.93 GBP)			224,803	3,752,000		3,918,221		430,000			165,386		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2016	06/06/2026		48,178,000	3.66 USD (3.05 GBP)			441,081	5,623,600		6,056,161		731,000			288,076		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2016	09/14/2031		17,141,800	3.46 USD (2.54 GBP)			170,036	871,000		1,618,714		279,500			221,966		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/12/2016	11/14/2026		29,831,000	3.39 USD (2.28 GBP)			349,583	1,044,200		1,678,462		494,500			204,034		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2016	02/20/2027		10,994,400	3.22 USD (2.52 GBP)			65,119	(270,000)		(73,903)		193,500			80,412		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	03/09/2017	03/15/2027		15,672,616	3.81 USD (0.49 JPY)			537,680	4,222,235		4,075,023		1,311,955			116,304		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	03/09/2017	03/15/2029		15,672,616	3.91 USD (0.58 JPY)			543,361	4,222,235		4,003,833		1,311,955			160,701		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2027		29,946,524	3.36 USD (0.3 JPY)			941,165	8,572,478		8,075,635		2,456,850			229,970		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2017	08/17/2027		3,355,500	3.75 USD (1.77 EUR)			68,992	249,300		238,092		205,500			27,195		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2017	08/17/2027		32,436,500	3.75 USD (1.77 EUR)			666,924	2,409,900		2,301,561		1,986,500			262,886		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/02/2017	06/26/2029		45,052,000	3.99 USD (2.8 GBP)			555,148	1,246,000		3,300,474		752,500			477,194		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/08/2017	09/13/2027		34,782,000	3.99 USD (1.96 EUR)			730,360	2,684,600		2,616,892		2,123,500			285,836		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2017	09/07/2027		23,516,000	3.97 USD (2.02 EUR)			498,998	2,808,000		2,720,825		1,370,000			192,664		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/31/2042		18,325,409	4.42 USD (3.12 GBP)			408,468	884,848		2,705,931		276,141			388,859		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/31/2042		13,004,196	4.42 USD (3.12 GBP)			290,397	627,912		1,920,201		195,957			275,945		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/24/2018	04/22/2028		49,747,250	3.82 USD (2.45 GBP)			793,392	5,941,250		7,785,271		752,500			452,508		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	01/25/2018	03/14/2033		14,294,000	4.45 USD (3.02 GBP)			245,595	1,778,000		2,972,482		215,000			204,727		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	01/25/2018	03/14/2033		11,435,200	4.45 USD (3.02 GBP)			196,476	1,422,400		2,377,986		172,000			163,782		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Societe General SA O2RNE8IBXP4ROTD8PU41	03/06/2018	03/31/2036		7,223,670	4.69 USD (2.47 EUR)			299,317	1,191,905		1,360,909		335,390			121,170		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Societe General SA O2RNE8IBXP4ROTD8PU41	03/06/2018	03/31/2036		10,319,528	4.69 USD (2.47 EUR)			427,595	1,702,722		1,944,155		479,129			173,101		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/22/2018	06/17/2030		9,753,800	4.28 USD (XSONIAON)			(160,111)	992,600		530,143		150,500			113,988		100 / QL
Pay Floating EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/22/2018	06/17/2028		22,184,100	4.2 USD (EUR006M)			71,245	3,546,900		3,092,158		1,233,000			206,414		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	06/14/2018	06/29/2030		10,503,900	5.31 USD (2.78 EUR)			293,198	1,185,300		1,486,222		616,500			123,123		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	06/14/2018	06/29/2030		10,503,900	5.31 USD (2.78 EUR)			293,198	1,185,300		1,486,222		616,500			123,123		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	06/27/2018	09/27/2030		11,844,000	4.19 USD (2.74 GBP)			176,895	579,600		1,367,037		193,500			141,912		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	06/27/2018	09/27/2030		11,844,000	4.19 USD (2.74 GBP)			176,895	579,600		1,367,037		193,500			141,912		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	08/07/2018	11/07/2028		16,828,500	4.19 USD (2.72 GBP)			254,759	557,700		1,404,870		279,500			165,202		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/31/2018	01/31/2026		12,810,000	4.34 USD (2.68 GBP)			216,381	294,000		539,667		215,000			66,715		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/31/2018	01/31/2029		20,496,000	4.48 USD (2.87 GBP)			335,543	470,400		1,666,624		344,000			207,194		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	11/16/2018	01/09/2034		23,122,800	4.56 USD (3.01 GBP)			368,469	594,000		3,059,385		387,000			347,422		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/26/2018	12/05/2036		7,932,400	5.64 USD (3.11 EUR)			215,396	684,600		1,059,784		479,500			137,032		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/26/2018	12/05/2036		7,948,248	5.64 USD (3.11 EUR)			215,827	685,968		1,061,902		480,458			137,306		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/26/2019	09/16/2031		10,520,800	4.19 USD (2.94 GBP)			137,394	508,000		1,182,743		172,000			136,287		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2019	04/05/2033		13,084,800	4.73 USD (2.42 EUR)			317,378	1,074,160		1,415,826		794,600			188,095		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2019	04/05/2033		13,084,800	4.73 USD (2.42 EUR)			317,378	1,074,160		1,415,826		794,600			188,095		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2019	05/31/2029		7,849,800	3.94 USD (1.55 EUR)			193,200	602,000		711,672		479,500			82,483		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2019	05/31/2031		2,242,800	4.05 USD (1.74 EUR)			53,669	172,000		216,328		137,000			28,406		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2019	05/31/2031		8,971,200	4.05 USD (1.74 EUR)			214,676	688,000		865,313		548,000			113,623		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2019	08/28/2029		20,724,000	3.54 USD (3.38 AUD)			81,383	2,160,000		2,107,281		1,872,000			223,691		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2019	08/28/2029		13,816,000	3.54 USD (3.38 AUD)			54,256	1,440,000		1,404,854		1,248,000			149,128		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2019	08/22/2029		14,794,267	2.95 USD (0.28 JPY)			408,000	4,616,150		3,949,200		1,166,182			159,405		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2019	08/22/2029		5,547,850	2.95 USD (0.28 JPY)			153,000	1,731,056		1,480,950		437,318			59,777		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2019	08/22/2029		29,588,534	2.95 USD (0.28 JPY)			816,000	9,232,300		7,898,400		2,332,365			318,810		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2019	07/16/2029		2,748,800	3.9 USD (3.79 AUD)			10,068	273,600		265,158		249,600			29,293		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2019	07/16/2029		8,246,400	3.9 USD (3.79 AUD)			30,205	820,800		795,473		748,800			87,878		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2019	07/16/2029		14,087,600	3.9 USD (3.79 AUD)			51,600	1,402,200		1,358,933		1,279,200			150,125		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2019	07/16/2029		4,123,200	3.9 USD (3.79 AUD)			15,102	410,400		397,736		374,400			43,939		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/23/2019	12/31/2038		7,026,356	4.61 USD (2.3 EUR)			88,909	404,813		595,317		709,529			131,490		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/23/2019	12/31/2038		4,684,237	4.61 USD (2.3 EUR)			58,705	269,875		396,878		473,020			87,660		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/23/2019	12/31/2038		1,928,344	4.61 USD (2.3 EUR)			24,055	111,099		163,381		194,726			36,087		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/02/2019	09/30/2031		6,567,000	3.44 USD (1.38 EUR)			135,895	354,600		473,979		411,000			85,312		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/02/2019	09/30/2031		7,661,500	3.44 USD (1.38 EUR)			158,544	413,700		552,976		479,500			99,531		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/02/2019	09/30/2031		3,283,500	3.44 USD (1.38 EUR)			67,947	177,300		236,990		205,500			42,656		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2020	05/19/2030		9,729,000	3.01 USD (1.1 EUR)			187,464	410,400		379,146		616,500			112,869		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	02/20/2020	05/19/2030		9,729,000	3.01 USD (1.1 EUR)			187,464	410,400		379,146		616,500			112,869		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/11/2020	12/31/2038		2,945,667	3.69 USD (2.3 EUR)			73,281	241,577		186,787		169,000			55,125		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/25/2020	02/12/2030		8,640,000	4.12 USD (3.13 EUR)			91,227	356,800		(46,081)		548,000			97,756		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/25/2020	02/12/2030		10,800,000	4.12 USD (3.13 EUR)			114,034	446,000		(57,601)		685,000			122,195		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	09/02/2020	09/25/2032		40,474,398	2.19 USD (0.86 JPY)			643,324	13,120,708		7,205,885		3,134,115			563,006		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/04/2020	09/18/2027		19,534,143	2.97 USD (2.7 GBP)			61,200	1,007,985		1,144,733		318,243			160,937		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/04/2020	09/18/2027		6,598,530	2.97 USD (2.7 GBP)			20,674	340,530		386,721		107,500			54,364		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032		17,021,550	2.76 USD (1.45 EUR)			245,643	2,008,250		1,283,181		993,250			238,193		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032		5,869,500	2.76 USD (1.45 EUR)			84,704	692,500		442,476		342,500			82,136		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	10/08/2020	06/30/2042		2,892,932	3.75 USD (4.07 AUD)			(9)	392,378		364,757		249,835			60,522		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	10/08/2020	06/30/2042		24,981,318	3.75 USD (4.07 AUD)			3,196	3,388,303		3,149,860		2,155,522			522,624		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2020	01/07/2031		54,980,600	3.07 USD (1.62 EUR)			881,782	6,316,800		4,742,933		3,219,500			674,601		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2020	01/07/2031		4,679,200	3.07 USD (1.62 EUR)			75,045	537,600		403,654		274,000			57,413		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2020	01/31/2033		19,630,500	4.56 USD (3.99 GBP)			134,526	856,500		1,337,986		322,500			279,182		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2020	01/31/2033		5,234,800	4.56 USD (3.99 GBP)			35,874	228,400		356,796		86,000			74,448		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2020	01/31/2033		3,926,100	4.56 USD (3.99 GBP)			26,905	171,300		267,597		64,500			55,836		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/12/2021	03/31/2041		1,410,350	3.97 USD (3.13 GBP)			15,420	158,750		230,801		21,500			28,433		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/12/2021	03/31/2041		12,693,150	3.97 USD (3.13 GBP)			138,783	1,428,750		2,077,206		193,500			255,898		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/12/2021	03/31/2041		7,051,750	3.97 USD (3.13 GBP)			77,101	793,750		1,154,003		107,500			142,166		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/18/2021	09/16/2033		13,859,000	3.5 USD (2.8 GBP)			121,957	1,343,000		1,836,513		215,000			204,568		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/18/2021	09/16/2033		5,543,600	3.5 USD (2.8 GBP)			48,783	537,200		734,605		86,000			81,827		100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	09/20/2021	09/30/2031		13,108,883	3.03 USD (2.45 SEK)			136,664	2,778,118		2,028,021		1,023,395			170,298		100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	09/20/2021	09/30/2033		13,108,883	3.21 USD (2.65 SEK)			138,520	2,778,118		1,933,316		1,023,395			193,921		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	10/27/2021	09/23/2051		25,483,000	4.05 USD (4.93 AUD)			(48,636)	4,443,800		2,995,687		2,121,600			658,936		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/16/2021	03/31/2043		6,580,431	3.71 USD (2.9 GBP)			60,987	447,842		869,663		103,294			140,587		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/16/2021	03/31/2043		32,902,157	3.71 USD (2.9 GBP)			304,935	2,239,209		4,348,313		516,471			702,935		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/16/2021	03/31/2043		6,580,431	3.71 USD (2.9 GBP)			60,987	447,842		869,663		103,294			140,587		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	11/23/2021	02/23/2029		7,884,800	2.84 USD (1.04 EUR)			145,259	637,000		553,240		479,500			80,319		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	01/13/2022	01/28/2034		19,229,000	4.32 USD (3.58 GBP)			195,022	1,706,600		2,579,254		301,000			289,749		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	01/13/2022	01/28/2034		7,925,095	4.32 USD (3.58 GBP)			80,377	703,363		1,063,021		124,055			119,418		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	01/13/2022	01/28/2034		4,120,500	4.32 USD (3.58 GBP)			41,790	365,700		552,697		64,500			62,089		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/24/2022	06/15/2037		19,977,000	3.86 USD (3.27 GBP)			148,940	1,203,000		2,105,142		322,500			352,624		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/09/2022	03/31/2034		5,515,000	3.73 USD (2.38 EUR)			77,116	338,000		113,563		342,500			83,875		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/09/2022	03/31/2034		5,515,000	3.73 USD (2.38 EUR)			77,116	338,000		113,563		342,500			83,875		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	03/10/2022	06/08/2037		38,500,000	3.98 USD (2.58 EUR)			576,523	2,261,000		599,076		2,397,500			679,060		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	03/10/2022	06/08/2037		15,400,000	3.98 USD (2.58 EUR)			230,609	904,400		239,630		959,000			271,624		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	03/29/2022	01/09/2032		11,125,000	4.15 USD (2.53 EUR)			190,245	771,000		568,131		685,000			147,458		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZWZ7FF32TWEFA76	03/29/2022	01/09/2032		22,250,000	4.15 USD (2.53 EUR)			380,489	1,542,000		1,136,262		1,370,000			294,915		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/30/2022	06/30/2032		6,584,500	3.88 USD (3.18 GBP)			57,391	326,500		561,717		107,500			90,170		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/30/2022	06/30/2032		3,950,700	3.88 USD (3.18 GBP)			34,434	195,900		337,030		64,500			54,102		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/30/2022	06/30/2032		28,971,800	3.88 USD (3.18 GBP)			252,518	1,436,600		2,471,553		473,000			396,749		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/13/2022	05/18/2032		7,574,000	4.21 USD (2.6 EUR)			125,369	326,200		169,205		479,500			102,903		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/13/2022	05/18/2032		27,050,000	4.21 USD (2.6 EUR)			447,745	1,165,000		604,305		1,712,500			367,511		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/13/2022	05/18/2032		5,410,000	4.21 USD (2.6 EUR)			89,549	233,000		120,861		342,500			73,502		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2022	07/28/2043		31,357,500	4.64 USD (3.37 GBP)			386,762	67,500		5,043,307		537,500			675,890		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2022	07/28/2043		18,814,500	4.64 USD (3.37 GBP)			232,057	40,500		3,025,984		322,500			405,534		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2022	07/28/2043		25,086,000	4.64 USD (3.37 GBP)			309,410	54,000		4,034,645		430,000			540,712		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/15/2022	04/11/2043		24,122,000	5.87 USD (4.77 GBP)			198,687	(910,000)		2,242,130		430,000			515,778		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/15/2022	04/11/2043		24,122,000	5.87 USD (4.77 GBP)			198,687	(910,000)		2,242,130		430,000			515,778		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/13/2022	10/30/2027		9,683,000	7.67 USD (6.04 EUR)			94,623	(671,000)		(903,099)		685,000			81,449		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/13/2022	10/30/2027		9,683,000	7.67 USD (6.04 EUR)			94,623	(671,000)		(903,099)		685,000			81,449		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/27/2022	11/09/2037		19,703,000	6.28 USD (6.07 GBP)			(63,750)	(1,574,200)		(1,646,266)		365,500			353,362		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	12/21/2022	01/04/2032		5,292,500	6.54 USD (5.48 EUR)			58,058	115,500		(218,338)		342,500			70,082		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	12/21/2022	01/04/2032		5,292,500	6.54 USD (5.48 EUR)			58,058	115,500		(218,338)		342,500			70,082		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	12/21/2022	01/04/2032		5,292,500	6.54 USD (5.48 EUR)			58,058	115,500		(218,338)		342,500			70,082		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	03/16/2023	06/01/2030		21,140,000	5.63 USD (4.75 EUR)			178,446	432,000		(796,534)		1,370,000			246,060		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	03/16/2023	06/01/2030		10,570,000	5.63 USD (4.75 EUR)			89,223	216,000		(398,267)		685,000			123,030		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	04/04/2023	03/31/2038		14,241,995	5.5 USD (5.62 GBP)			(44,888)	(12,528)		(143,532)		263,621			259,255		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/11/2023	06/20/2030		19,656,000	5.07 USD (4.27 EUR)			186,655	1,018,800		(119,618)		1,233,000			229,883		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2023	11/07/2033		14,680,368	6.08 USD (1.4 JPY)			694,822	685,457		1,734,440		1,603,501			218,456		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2023	02/01/2034		15,873,000	6.78 USD (5 EUR)			256,387	342,000		(18,858)		1,027,500			239,324		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2023	02/01/2034		10,582,000	6.78 USD (5 EUR)			170,925	228,000		(12,572)		685,000			159,549		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2023	02/01/2032		15,874,500	6.71 USD (4.91 EUR)			259,281	343,500		65,187		1,027,500			211,352		100 / QL
Pay Fixed CAD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/31/2024	07/31/2033		15,033,465	6.94 USD (6.63 CAD)			86,503	1,032,610		468,165		1,032,610			220,258		100 / QL
Pay Fixed CAD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/31/2024	07/31/2033		5,011,155	6.94 USD (6.63 CAD)			28,834	344,203		156,055		344,203			73,419		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	02/22/2024	04/29/2039		10,811,000	5.96 USD (4.28 EUR)			129,670	457,000		95,949		457,000			204,655		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2024	03/20/2029		19,080,000	5.39 USD (5.29 GBP)			2,711	306,000		379,837		306,000			195,958		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/06/2024	03/20/2031		12,722,000	5.5 USD (5.33 GBP)			9,281	206,000		277,867		206,000			158,632		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/06/2024	03/20/2034		6,358,500	5.61 USD (5.41 GBP)			5,614	100,500		155,966		100,500			96,546		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/07/2024	03/19/2034		37,134,562	5.49 USD (1.6 JPY)			1,128,854	2,147,285		2,656,959		2,147,285			563,760		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/07/2024	03/19/2036		43,187,799	5.55 USD (1.74 JPY)			1,285,143	2,475,331		3,048,069		2,475,331			723,377		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/07/2024	03/19/2039		37,112,011	5.65 USD (1.92 JPY)			1,080,834	2,124,733		2,822,335		2,124,733			699,783		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	04/23/2024	05/23/2034		21,151,400	6.22 USD (5.78 GBP)			49,399	(125,800)		406,999		(125,800)			324,198		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	04/23/2024	05/23/2034		18,663,000	6.22 USD (5.78 GBP)			43,587	(111,000)		359,117		(111,000)			286,057		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	04/23/2024	05/23/2031		37,338,000	6.05 USD (5.58 GBP)			93,689	(210,000)		542,838		(210,000)			472,090		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	04/23/2024	05/23/2031		24,892,000	6.05 USD (5.58 GBP)			62,460	(140,000)		361,892		(140,000)			314,727		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/30/2024	06/05/2031		5,353,500	7.09 USD (5.09 EUR)			64,879	176,500		158,513		176,500			67,876		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	04/30/2024	06/05/2034		10,710,000	7.15 USD (5.15 EUR)			130,265	356,000		313,952		356,000			164,468		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	04/30/2024	06/05/2034		4,284,000	7.15 USD (5.15 EUR)			52,106	142,400		125,581		142,400			65,787		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	04/30/2024	06/05/2034		5,355,000	7.15 USD (5.15 EUR)			65,133	178,000		156,976		178,000			82,234		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	05/01/2024	06/05/2039		9,730,500	6.35 USD (6.99 AUD)			(30,160)	448,500		277,194		448,500			184,851		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	05/09/2024	06/05/2031		6,456,600	6.9 USD (5.03 EUR)			74,611	244,200		184,942		244,200			81,862		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	05/30/2024	06/15/2034		17,323,200	6.09 USD (4.37 EUR)			165,016	756,800		408,837		756,800			266,410		100 / QL
Pay Fixed CAD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	06/04/2024	09/30/2042		14,609,204	6.16 USD (5.61 CAD)			41,427	704,866		(273,839)		704,866			307,826		100 / QL
Pay Fixed CAD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	06/04/2024	06/30/2049		7,304,602	6.46 USD (5.86 CAD)			34,968	352,433		(230,242)		352,433			180,825		100 / QL
Pay Fixed CAD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	06/04/2024	06/30/2049		7,304,602	6.46 USD (5.86 CAD)			34,968	352,433		(230,242)		352,433			180,825		100 / QL
Pay Fixed CAD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/04/2024	03/30/2049		14,611,338	6.44 USD (5.86 CAD)			42,621	707,000		(472,658)		707,000			359,839		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	06/27/2024	07/16/2034		21,438,000	5.84 USD (4.35 EUR)			974	730,000		30,119		730,000			331,167		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	06/27/2024	06/27/2050		16,083,000	6.13 USD (4.63 EUR)			552,000	552,000		(1,142,002)		552,000			406,109		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	06/27/2024	06/27/2050		5,361,000	6.13 USD (4.63 EUR)			184,000	184,000		(380,667)		184,000			135,370		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/15/2024	08/28/2031		13,092,000	6.48 USD (5.04 EUR)			75,991	667,200		247,050		667,200			168,936		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/15/2024	08/28/2031		3,273,000	6.48 USD (5.04 EUR)			18,998	166,800		61,762		166,800			42,234		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/15/2024	08/28/2031		13,092,000	6.48 USD (5.04 EUR)			75,991	667,200		247,050		667,200			168,936		100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	07/25/2024	10/03/2039		18,794,914	6.27 USD (4.66 SEK)			103,559	368,894		602,093		368,894			361,092		100 / QL
Pay Fixed NOK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	07/25/2024	10/03/2034		18,747,757	5.99 USD (5.52 NOK)			30,512	392,688		574,182		392,688			292,874		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed NOK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	07/25/2024	10/03/2039		11,838,565	6.3 USD (5.63 NOK)			27,301	245,889		523,913		245,889			227,445		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of Montreal .. NQQ6HPCNCCU6TUTQYE16	07/31/2024	08/13/2034		15,788,805	5.79 USD (4.31 EUR)			96,761	678,602		104,913		678,602			244,878		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of Montreal .. NQQ6HPCNCCU6TUTQYE16	07/31/2024	08/13/2034		5,409,500	5.79 USD (4.31 EUR)			33,152	232,500		35,945		232,500			83,899		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/31/2024	08/13/2036		4,328,000	5.94 USD (4.45 EUR)			26,523	186,400		4,072		186,400			73,781		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/31/2024	08/13/2036		2,995,419	5.94 USD (4.45 EUR)			18,356	129,008		2,818		129,008			51,064		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Toronto Dominion Bank New York PT30B789TSUIDF371261	07/31/2024	08/15/2031		22,757,700	5.42 USD (3.93 EUR)			128,114	1,014,300		352,845		1,014,300			292,874		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	07/31/2024	08/15/2034		5,956,500	5.6 USD (4.11 EUR)			33,643	261,800		36,119		261,800			92,409		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	09/12/2024	09/27/2032		20,897,600	5.81 USD (5.93 GBP)			6,823	872,000		665,833		872,000			290,792		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	09/12/2024	09/27/2032		9,142,700	5.81 USD (5.93 GBP)			2,985	381,500		291,302		381,500			127,222		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	09/12/2024	09/27/2032		19,591,500	5.81 USD (5.93 GBP)			6,397	817,500		624,219		817,500			272,618		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	05/14/2034		27,845,000	5.89 USD (4.53 EUR)			62,479	1,960,000		764,146		1,960,000			426,233		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	05/14/2034		11,138,000	5.89 USD (4.53 EUR)			24,992	784,000		305,658		784,000			170,493		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2024	05/14/2034		16,707,000	5.89 USD (4.53 EUR)			37,488	1,176,000		458,487		1,176,000			255,740		100 / QL
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												31,258,469	188,596,442	XXX	202,837,644		106,808,542			34,595,433	XXX	XXX
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/27/2024	01/06/2025		56,480,079	0.0 (UBS Zebra Edge USD Index)											36,207		01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	01/03/2025		73,776,928	0.0 (UBS Zebra Edge 2 USD Index)			7,860	7,860		7,860		7,860			33,443		01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2024	01/06/2025		5,857,181	0.0 (JPM Mozaic II USD Index)			6,109	6,109		6,109		6,109			3,755		01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2024	01/06/2025		248,003,332	0.0 (JPM Mozaic USD Index)			48,430	48,430		48,430		48,430			158,985		01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	01/03/2025		85,825,007	0.0 (UBS Zebra Edge USD Index)				(271,773)		(271,773)		(271,773)			38,904		01
1029999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Total Return													(209,374)	XXX	(209,374)				(209,374)	271,294	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												31,258,469	188,387,068	XXX	202,628,269		106,808,542		(209,374)	34,866,728	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange												31,258,469	188,596,442	XXX	202,837,644		106,808,542			34,595,433	XXX	XXX
1389999999. Total Swaps - Total Return													(209,374)	XXX	(209,374)				(209,374)	271,294	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												31,258,469	188,387,068	XXX	202,628,269		106,808,542		(209,374)	34,866,728	XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										806,034,909	950,278,839	31,258,469	1,091,767,372	XXX	2,027,801,305		106,808,542	(621,407,335)	(209,374)	34,866,728	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other														XXX							XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										806,034,909	950,278,839	31,258,469	1,091,767,372	XXX	2,027,801,305		106,808,542	(621,407,335)	(209,374)	34,866,728	XXX	XXX

(a)

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

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0000	Qualitative Approach for Assessing Hedge Effectiveness

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2021	01/04/2024	01/08/2024	Maturity	15,554	5,028,385	323.29	431								(431)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2021	01/05/2024	01/09/2024	Maturity	17,287	5,665,560	327.73	530								(530)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/02/2024	01/04/2024	Maturity	47,483	18,354,187	386.54	667								(667)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/03/2024	01/05/2024	Maturity	24,205	9,305,286	384.44	723								(723)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/04/2024	01/08/2024	Maturity	27,898	10,825,179	388.03	1,123								(1,123)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/05/2024	01/09/2024	Maturity	37,692	14,662,052	389	1,963								(1,963)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/05/2024	01/09/2024	Maturity	25,513	10,028,988	393.09	1,171								(1,171)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/08/2024	01/10/2024	Maturity	45,032	17,670,095	392.39	3,691								(3,691)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/09/2024	01/11/2024	Maturity	27,723	10,873,094	392.2	2,613								(2,613)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/10/2024	01/12/2024	Maturity	24,289	9,493,661	390.86	2,683								(2,683)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/25/2021	01/11/2024	01/16/2024	Maturity	38,930	15,244,485	391.59	4,669								(4,669)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	02/01/2024	02/05/2024	Exercise	19,976	6,437,340	322.25	5,734			1,998					(5,734)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/17/2024	01/19/2024	Exercise	19,324	6,133,678	317.42	3,483			17,778					(3,483)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/26/2024	01/30/2024	Maturity	23,990	7,737,290	322.52	5,498								(5,498)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/12/2024	01/17/2024	Maturity	17,571	5,762,848	327.98	1,407								(1,407)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/19/2024	01/23/2024	Maturity	17,418	5,613,357	322.27	2,907								(2,907)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	02/02/2024	02/06/2024	Maturity	3,968	1,284,646	323.75	1,105								(1,105)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/08/2024	01/10/2024	Maturity	34,290	11,148,917	325.14	1,976								(1,976)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/05/2024	01/09/2024	Exercise	20,438	6,482,628	317.19	933			35,153					(933)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/22/2024	01/24/2024	Maturity	22,941	7,498,807	326.88	3,677								(3,677)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/11/2024	01/16/2024	Maturity	19,906	6,420,552	322.54	1,828								(1,828)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/12/2024	01/17/2024	Maturity	16,202	5,269,030	325.2	1,463								(1,463)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/02/2024	01/04/2024	Exercise	17,993	5,742,796	319.16	190			13,135					(190)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2021	01/29/2024	01/31/2024	Maturity	16,676	5,402,137	323.94	4,034								(4,034)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2021	01/16/2024	01/18/2024	Maturity	58,149	22,642,740	389.39	13,096								(13,096)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2021	01/17/2024	01/19/2024	Maturity	17,438	6,757,981	387.55	4,415								(4,415)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2021	01/18/2024	01/22/2024	Maturity	29,212	11,347,355	388.45	7,655								(7,655)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2021	01/19/2024	01/23/2024	Maturity	44,211	17,394,455	393.44	10,586								(10,586)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2021	01/19/2024	01/23/2024	Maturity	22,711	9,021,227	397.21	4,843								(4,843)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2021	01/12/2024	01/17/2024	Maturity	32,077	12,555,227	391.41	5,003								(5,003)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2021	01/12/2024	01/17/2024	Maturity	20,967	8,313,515	396.5	2,800								(2,800)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/09/2021	01/12/2024	01/17/2024	Maturity	7,900	3,112,979	394.06	1,137								(1,137)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/22/2024	01/24/2024	Maturity	39,619	15,514,459	391.59	12,215								(12,215)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/23/2024	01/25/2024	Maturity	24,556	9,565,342	389.53	8,414								(8,414)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/24/2024	01/26/2024	Maturity	21,559	8,397,473	389.51	7,725								(7,725)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/25/2024	01/29/2024	Maturity	39,095	15,338,982	392.35	13,448								(13,448)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/26/2024	01/30/2024	Maturity	57,397	22,634,649	394.35	19,382								(19,382)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/26/2024	01/30/2024	Maturity	9,720	3,801,842	391.13	3,609								(3,609)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/29/2024	01/31/2024	Maturity	52,007	20,160,968	387.66	23,854								(23,854)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/30/2024	02/01/2024	Maturity	26,769	10,321,389	385.57	13,470								(13,470)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	01/31/2024	02/02/2024	Maturity	21,100	8,153,538	386.43	10,720								(10,720)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/01/2024	02/05/2024	Maturity	56,883	22,236,530	390.92	26,270								(26,270)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/02/2024	02/06/2024	Maturity	26,863	10,510,686	391.27	12,675								(12,675)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/02/2024	02/06/2024	Maturity	10,475	4,154,998	396.66	4,209								(4,209)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/02/2024	02/06/2024	Maturity	14,216	5,665,703	398.55	5,392								(5,392)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/05/2024	02/07/2024	Maturity	49,510	19,485,643	393.57	23,847								(23,847)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/06/2024	02/08/2024	Maturity	14,842	5,828,325	392.68	7,549								(7,549)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/07/2024	02/09/2024	Maturity	16,637	6,542,154	393.22	8,552								(8,552)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/08/2024	02/12/2024	Maturity	57,703	22,865,786	396.27	27,808								(27,808)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/09/2024	02/13/2024	Maturity	39,084	15,470,004	395.81	19,594								(19,594)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/09/2024	02/13/2024	Maturity	17,771	7,142,347	401.91	7,384								(7,384)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/12/2024	02/14/2024	Maturity	75,190	29,760,016	395.8	40,569								(40,569)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/13/2024	02/15/2024	Maturity	24,853	9,857,022	396.62	13,383								(13,383)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2024	02/16/2024	Maturity	23,218	9,212,758	396.79	12,726								(12,726)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2021	02/15/2024	02/20/2024	Maturity	36,284	14,373,145	396.13	20,739								(20,739)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2021	01/24/2024	01/26/2024	Exercise	17,567	5,566,784	316.89	4,641			30,742					(4,641)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2021	02/09/2024	02/13/2024	Maturity	24,396	7,879,902	323	8,516								(8,516)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2021	01/16/2024	01/18/2024	Maturity	16,979	5,421,663	319.31	2,664								(2,664)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2021	02/05/2024	02/07/2024	Maturity	20,479	6,613,803	322.95	6,433								(6,433)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2021	02/16/2024	02/21/2024	Maturity	19,472	6,430,469	330.25	5,861								(5,861)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2021	02/21/2024	02/23/2024	Exercise	17,472	5,570,311	318.82	9,415			99,064					(9,415)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2021	02/16/2024	02/21/2024	Maturity	20,579	6,662,869	323.77	8,194								(8,194)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2021	02/12/2024	02/14/2024	Maturity	19,603	6,396,374	326.29	6,411								(6,411)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2021	01/31/2024	02/02/2024	Exercise	18,398	5,829,149	316.83	6,342			57,771					(6,342)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2021	02/16/2024	02/21/2024	Maturity	73,153	29,177,246	398.85	35,394								(35,394)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2021	02/16/2024	02/21/2024	Maturity	13,306	5,350,282	402.09	5,798								(5,798)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2021	02/20/2024	02/22/2024	Maturity	65,807	26,008,837	395.23	38,726								(38,726)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2021	02/21/2024	02/23/2024	Maturity	37,143	14,698,050	395.72	21,943								(21,943)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2021	02/22/2024	02/26/2024	Maturity	46,297	18,337,886	396.09	27,574								(27,574)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/26/2021	02/23/2024	02/27/2024	Maturity	66,280	26,338,255	397.38	38,615								(38,615)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	02/26/2024	02/28/2024	Maturity	66,773	26,138,927	391.46	50,940								(50,940)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	02/27/2024	02/29/2024	Maturity	34,735	13,592,598	391.32	27,075								(27,075)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	02/28/2024	03/01/2024	Maturity	23,255	9,101,001	391.35	18,416								(18,416)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	03/01/2024	03/05/2024	Maturity	88,053	34,866,220	395.97	62,658								(62,658)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	03/01/2024	03/05/2024	Maturity	14,303	5,615,920	392.63	11,269								(11,269)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	03/04/2024	03/06/2024	Maturity	9,835	3,917,047	398.29	6,833								(6,833)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	03/05/2024	03/07/2024	Maturity	68,335	26,915,020	393.87	55,250								(55,250)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	03/06/2024	03/08/2024	Maturity	27,267	10,702,543	392.51	23,312								(23,312)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	03/07/2024	03/11/2024	Maturity	26,472	10,368,651	391.68	23,536								(23,536)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/09/2021	03/08/2024	03/12/2024	Maturity	48,763	19,193,219	393.6	41,549								(41,549)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	02/12/2024	02/14/2024	Exercise	17,487	5,630,717	322	6,910			11,191					(6,910)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	02/15/2024	02/20/2024	Exercise	14,804	4,757,922	321.4	6,421			34,493					(6,421)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	02/20/2024	02/22/2024	Exercise	19,312	6,152,892	318.6	10,408			90,188					(10,408)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	02/22/2024	02/26/2024	Exercise	28,776	9,332,047	324.3	12,765			52,085					(12,765)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	02/23/2024	02/27/2024	Exercise	13,295	4,265,493	320.83	6,940			78,973					(6,940)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	02/23/2024	02/27/2024	Exercise	9,447	3,077,950	325.81	4,004			9,069					(4,004)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	02/27/2024	02/29/2024	Exercise	17,727	5,602,748	316.06	11,999			173,723					(11,999)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/01/2024	03/05/2024	Exercise	23,816	7,596,978	318.98	15,128			171,955					(15,128)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/01/2024	03/05/2024	Exercise	10,300	3,312,200	321.58	5,893			47,585					(5,893)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/05/2024	03/07/2024	Exercise	25,316	8,124,789	320.93	15,850			124,557					(15,850)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/08/2024	03/12/2024	Exercise	19,117	6,041,617	316.04	15,168			221,179					(15,168)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/08/2024	03/12/2024	Exercise	12,488	4,039,350	323.45	7,378			51,951					(7,378)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/11/2024	03/13/2024	Exercise	12,012	3,927,533	326.98	6,383			12,972					(6,383)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/13/2024	03/15/2024	Exercise	14,288	4,576,610	320.32	10,295			118,730					(10,295)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/15/2024	03/19/2024	Exercise	20,023	6,483,486	323.81	12,857			70,079					(12,857)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/15/2024	03/19/2024	Exercise	12,919	4,180,127	323.56	8,383			48,447					(8,383)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	03/15/2024	03/19/2024	Maturity	7,822	2,574,666	329.16	3,996								(3,996)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	01/30/2024	02/01/2024	Exercise	12,620	3,985,238	315.79	4,434			74,457					(4,434)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	02/07/2024	02/09/2024	Exercise	13,749	4,408,367	320.64	5,067			18,973					(5,067)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2021	02/09/2024	02/13/2024	Exercise	10,500	3,353,652	319.41	4,285			30,344					(4,285)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	01/22/2024	01/24/2024	Maturity	879	348,878	397.03	231								(231)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/08/2024	03/12/2024	Maturity	62,365	24,606,052	394.55	55,313								(55,313)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/11/2024	03/13/2024	Maturity	15,066	6,047,530	401.39	11,305								(11,305)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/12/2024	03/14/2024	Maturity	72,966	29,002,530	397.48	62,692								(62,692)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/13/2024	03/15/2024	Maturity	27,160	10,745,193	395.62	25,030								(25,030)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/14/2024	03/18/2024	Maturity	22,051	8,756,077	397.09	19,695								(19,695)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/15/2024	03/19/2024	Maturity	106,313	42,078,503	395.8	100,075								(100,075)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/15/2024	03/19/2024	Maturity	6,504	2,617,696	402.45	4,986								(4,986)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/19/2021	03/18/2024	03/20/2024	Maturity	15,077	6,044,962	400.93	12,599								(12,599)				03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	02/27/2024	02/29/2024	Exercise	855	245,525	287.11	569			12,588					(569)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	03/08/2024	03/12/2024	Exercise	1,015	302,066	297.47	518			8,215					(518)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	03/22/2024	03/26/2024	Maturity	58,904	23,262,293	394.92	60,077								(60,077)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	03/19/2024	03/21/2024	Maturity	71,704	28,398,326	396.05	68,152								(68,152)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	03/20/2024	03/22/2024	Maturity	27,613	10,878,488	393.96	28,299								(28,299)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	03/21/2024	03/25/2024	Maturity	32,020	12,634,511	394.58	32,613								(32,613)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/24/2021	03/22/2024	03/26/2024	Maturity	61,886	24,517,885	396.18	60,777								(60,777)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/25/2024	03/27/2024	Maturity	16,794	6,738,000	401.22	15,460								(15,460)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/26/2024	03/28/2024	Maturity	85,644	33,874,755	395.53	94,871								(94,871)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/27/2024	04/01/2024	Maturity	30,626	12,113,693	395.54	34,317								(34,317)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/28/2024	04/02/2024	Maturity	29,098	11,489,357	394.85	33,653								(33,653)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/28/2024	04/02/2024	Maturity	58,129	22,995,081	395.59	65,739								(65,739)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/28/2024	04/02/2024	Maturity	9,809	3,928,032	400.44	9,570								(9,570)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/28/2024	04/02/2024	Maturity	6,891	2,762,220	400.83	6,641								(6,641)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2021	03/22/2024	03/26/2024	Maturity	9,394	3,771,934	401.54	8,263								(8,263)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/19/2024	03/21/2024	Exercise	14,830	4,722,830	318.47	14,998			153,043					(14,998)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/21/2024	03/25/2024	Exercise	14,024	4,442,434	316.78	15,457			190,021					(15,457)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/22/2024	03/26/2024	Exercise	15,150	4,927,642	325.25	12,263			63,025					(12,263)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/22/2024	03/26/2024	Exercise	15,835	5,080,741	320.86	15,197			135,387					(15,197)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/26/2024	03/28/2024	Exercise	14,938	4,833,807	323.6	13,527			73,941					(13,527)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/28/2024	04/02/2024	Exercise	30,744	9,928,205	322.93	29,230			277,927					(29,230)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/28/2024	04/02/2024	Exercise	10,515	3,473,246	330.31	7,427			17,455					(7,427)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	04/02/2024	04/04/2024	Exercise	15,601	5,049,469	323.67	15,222			72,387					(15,222)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	04/05/2024	04/09/2024	Exercise	20,004	6,526,718	326.27	18,175			26,205					(18,175)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	02/27/2024	02/29/2024	Exercise	12,528	3,955,440	315.73	10,317			126,908					(10,317)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/05/2024	03/07/2024	Exercise	11,073	3,480,355	314.31	10,736			127,782					(10,736)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/12/2024	03/14/2024	Exercise	15,267	4,803,960	314.67	16,165			211,443					(16,165)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/15/2024	03/19/2024	Exercise	16,825	5,321,913	316.31	17,494			185,075					(17,494)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	03/18/2024	03/20/2024	Exercise	16,506	5,299,497	321.06	14,964			108,776					(14,964)				03
MAR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/08/2021	03/18/2024	03/20/2024	Maturity	2,793	1,184,061	424.01	2,079								(2,079)				03
MAR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/08/2021	03/22/2024	03/26/2024	Maturity	6,649	2,807,999	422.34	5,499								(5,499)				03
MAR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/08/2021	03/28/2024	04/02/2024	Maturity	8,087	3,418,532	422.72	7,082								(7,082)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/08/2021	04/02/2024	04/04/2024	Maturity	3,014	1,281,896	425.28	2,560								(2,560)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/08/2021	04/05/2024	04/09/2024	Maturity	12,488	5,293,509	423.89	11,462								(11,462)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/01/2024	04/03/2024	Maturity	9,084	3,669,020	403.88	8,679								(8,679)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/02/2024	04/04/2024	Maturity	94,896	37,518,011	395.36	118,875								(118,875)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/03/2024	04/05/2024	Maturity	22,617	8,932,322	394.94	28,982								(28,982)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/04/2024	04/08/2024	Maturity	36,296	14,308,929	394.23	47,973								(47,973)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/05/2024	04/09/2024	Maturity	52,803	21,005,546	397.81	63,407								(63,407)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/05/2024	04/09/2024	Maturity	40,611	16,135,618	397.32	49,512								(49,512)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/05/2024	04/09/2024	Maturity	4,483	1,816,582	405.25	4,278								(4,278)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/08/2024	04/10/2024	Maturity	5,785	2,316,815	400.49	6,600								(6,600)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/09/2024	04/11/2024	Maturity	64,799	25,808,126	398.28	79,851								(79,851)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/10/2024	04/12/2024	Maturity	42,497	16,876,798	397.13	54,756								(54,756)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2021	04/11/2024	04/15/2024	Maturity	25,786	10,208,372	395.89	34,789								(34,789)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2021	04/16/2024	04/18/2024	Maturity	10,755	3,336,862	310.26	7,154								(7,154)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2021	04/19/2024	04/23/2024	Maturity	13,037	4,037,612	309.71	9,174								(9,174)				03
MAR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2021	03/26/2024	03/28/2024	Maturity	8,220	2,502,999	304.5	5,944								(5,944)				03
MAR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2021	03/28/2024	04/02/2024	Maturity	8,975	2,752,761	306.73	5,931								(5,931)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2021	04/05/2024	04/09/2024	Maturity	10,235	3,152,677	308.02	6,891								(6,891)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2021	04/05/2024	04/09/2024	Maturity	6,107	1,876,105	307.19	4,292								(4,292)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2021	04/09/2024	04/11/2024	Maturity	8,429	2,586,615	306.86	6,268								(6,268)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2021	04/12/2024	04/16/2024	Maturity	14,842	4,555,299	306.91	11,329								(11,329)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2021	04/12/2024	04/16/2024	Maturity	9,124	2,816,956	308.74	6,336								(6,336)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/02/2024	04/04/2024	Exercise	12,728	4,070,710	319.83	16,534			107,931					(16,534)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/05/2024	04/09/2024	Exercise	14,750	4,758,936	322.65	17,842			72,715					(17,842)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/08/2024	04/10/2024	Maturity	7,962	2,627,520	330.01	7,480								(7,480)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/09/2024	04/11/2024	Exercise	17,840	5,780,938	324.04	21,330			71,361					(21,330)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/11/2024	04/15/2024	Exercise	17,532	5,659,751	322.82	22,354			18,935					(22,354)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/12/2024	04/16/2024	Maturity	10,220	3,354,069	328.19	10,728								(10,728)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/12/2024	04/16/2024	Maturity	10,143	3,342,427	329.52	10,104								(10,104)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/15/2024	04/17/2024	Maturity	10,146	3,410,085	336.11	7,927								(7,927)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/16/2024	04/18/2024	Maturity	10,862	3,572,960	328.95	11,491								(11,491)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/18/2024	04/22/2024	Maturity	16,525	5,416,540	327.77	18,645								(18,645)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/19/2024	04/23/2024	Maturity	11,431	3,778,701	330.56	11,658								(11,658)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/19/2024	04/23/2024	Maturity	11,702	3,911,223	334.24	10,267								(10,267)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/23/2024	04/25/2024	Maturity	14,630	4,818,311	329.35	16,217								(16,217)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/25/2024	04/29/2024	Maturity	12,679	4,150,117	327.31	15,480								(15,480)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	04/26/2024	04/30/2024	Maturity	7,643	2,522,171	330.01	8,468								(8,468)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	03/19/2024	03/21/2024	Exercise	12,309	3,885,146	315.64	15,791			161,861					(15,791)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	03/22/2024	03/26/2024	Exercise	14,249	4,525,884	317.63	17,694			167,852					(17,694)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2021	03/27/2024	04/01/2024	Exercise	15,387	4,947,354	321.52	17,621			151,412					(17,621)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/12/2024	04/16/2024	Maturity	35,525	14,151,907	398.37	48,819								(48,819)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/12/2024	04/16/2024	Maturity	43,890	17,465,092	397.93	61,107								(61,107)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/12/2024	04/16/2024	Maturity	6,640	2,678,946	403.46	7,820								(7,820)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/16/2024	04/18/2024	Maturity	66,145	26,454,569	399.95	89,951								(89,951)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/17/2024	04/19/2024	Maturity	40,290	16,078,526	399.07	56,775								(56,775)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/18/2024	04/22/2024	Maturity	33,741	13,496,532	400	46,631								(46,631)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/19/2024	04/23/2024	Maturity	31,693	12,653,695	399.26	45,187								(45,187)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/19/2024	04/23/2024	Maturity	51,331	20,458,865	398.57	74,687								(74,687)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/22/2024	04/24/2024	Maturity	6,602	2,666,070	403.83	8,411								(8,411)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/23/2024	04/25/2024	Maturity	62,218	24,792,186	398.47	94,023								(94,023)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/24/2024	04/26/2024	Maturity	34,057	13,589,954	399.04	51,015								(51,015)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/25/2024	04/29/2024	Maturity	30,150	12,022,816	398.77	45,900								(45,900)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/26/2024	04/30/2024	Maturity	77,025	30,853,828	400.57	112,097								(112,097)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/26/2024	04/30/2024	Maturity	7,351	2,981,325	405.57	9,178								(9,178)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2021	04/29/2024	05/01/2024	Maturity	4,485	1,836,579	409.49	5,073								(5,073)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/05/2021	04/22/2024	04/24/2024	Maturity	4,722	2,011,069	425.88	5,707								(5,707)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/05/2021	04/23/2024	04/25/2024	Maturity	3,809	1,636,738	429.74	4,092								(4,092)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/05/2021	04/26/2024	04/30/2024	Maturity	24,283	10,323,313	425.13	31,096								(31,096)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/05/2021	04/30/2024	05/02/2024	Maturity	9,770	4,148,283	424.59	13,150								(13,150)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/05/2021	05/02/2024	05/06/2024	Maturity	7,726	3,279,336	424.46	10,609								(10,609)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/05/2021	05/02/2024	05/06/2024	Maturity	12,749	5,364,866	420.82	19,610								(19,610)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/05/2021	04/08/2024	04/10/2024	Maturity	3,557	1,513,129	425.39	3,839								(3,839)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/05/2021	04/09/2024	04/11/2024	Maturity	3,457	1,467,197	424.39	3,891								(3,891)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/05/2021	04/12/2024	04/16/2024	Maturity	14,742	6,265,506	425.01	16,741								(16,741)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/05/2021	04/15/2024	04/17/2024	Maturity	6,384	2,727,402	427.24	6,935								(6,935)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/05/2021	04/16/2024	04/18/2024	Maturity	5,959	2,553,986	428.57	6,254								(6,254)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/05/2021	04/19/2024	04/23/2024	Maturity	11,342	4,834,916	426.27	13,186								(13,186)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	04/30/2024	05/02/2024	Maturity	69,401	27,767,882	400.11	103,428								(103,428)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/01/2024	05/03/2024	Maturity	39,498	15,781,179	399.54	60,359								(60,359)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/02/2024	05/06/2024	Maturity	34,027	13,569,050	398.77	53,604								(53,604)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/03/2024	05/07/2024	Maturity	34,700	13,928,720	401.4	50,895								(50,895)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/03/2024	05/07/2024	Maturity	38,120	15,167,074	397.88	62,171								(62,171)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/03/2024	05/07/2024	Maturity	4,729	1,896,182	400.94	7,038								(7,038)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/06/2024	05/08/2024	Maturity	8,445	3,398,690	402.45	12,282								(12,282)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/07/2024	05/09/2024	Maturity	55,154	22,191,723	402.36	81,034								(81,034)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/08/2024	05/10/2024	Maturity	31,649	12,690,235	400.97	48,865								(48,865)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/09/2024	05/13/2024	Maturity	34,430	13,818,168	401.34	52,956								(52,956)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/11/2021	05/10/2024	05/14/2024	Maturity	64,428	25,911,717	402.18	97,320								(97,320)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	04/22/2024	04/24/2024	Maturity	4,597	1,849,585	402.36	5,954								(5,954)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	04/26/2024	04/30/2024	Maturity	8,495	3,398,576	400.08	12,194								(12,194)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	04/26/2024	04/30/2024	Maturity	7,964	3,224,031	404.85	9,863								(9,863)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	04/30/2024	05/02/2024	Maturity	8,877	3,599,821	405.52	11,125								(11,125)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	05/03/2024	05/07/2024	Maturity	6,141	2,501,670	407.34	7,443								(7,443)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	05/03/2024	05/07/2024	Maturity	14,109	5,644,826	400.09	21,417								(21,417)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	05/07/2024	05/09/2024	Maturity	6,499	2,639,943	406.18	8,429								(8,429)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	05/10/2024	05/14/2024	Maturity	10,103	4,123,279	408.14	12,592								(12,592)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	03/22/2024	03/26/2024	Maturity	4,746	1,892,875	398.84	5,009								(5,009)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	03/28/2024	04/02/2024	Maturity	7,356	2,966,914	403.36	7,229								(7,229)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	04/05/2024	04/09/2024	Maturity	6,939	2,804,261	404.11	7,253								(7,253)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	04/09/2024	04/11/2024	Maturity	5,443	2,187,062	401.82	6,364								(6,364)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	04/12/2024	04/16/2024	Maturity	7,313	2,944,989	402.69	8,567								(8,567)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	04/15/2024	04/17/2024	Maturity	8,373	3,406,386	406.84	8,841								(8,841)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2021	04/19/2024	04/23/2024	Maturity	7,609	3,061,137	402.29	9,618								(9,618)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2021	05/10/2024	05/14/2024	Maturity	14,119	4,429,880	313.75	8,637								(8,637)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2021	05/10/2024	05/14/2024	Maturity	5,437	1,702,308	313.09	3,454								(3,454)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2021	04/22/2024	04/24/2024	Maturity	17,213	5,365,847	311.74	10,201								(10,201)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2021	04/26/2024	04/30/2024	Maturity	15,632	4,857,247	310.73	10,145								(10,145)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2021	04/26/2024	04/30/2024	Maturity	7,617	2,374,131	311.67	4,691								(4,691)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2021	04/29/2024	05/01/2024	Maturity	11,218	3,490,870	311.19	7,275								(7,275)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2021	04/30/2024	05/02/2024	Maturity	9,151	2,861,634	312.71	5,493								(5,493)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2021	05/03/2024	05/07/2024	Maturity	15,136	4,719,268	311.8	9,798								(9,798)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2021	05/03/2024	05/07/2024	Maturity	18,109	5,619,045	310.29	12,749								(12,749)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2021	05/06/2024	05/08/2024	Maturity	9,661	3,029,051	313.53	5,804								(5,804)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/13/2024	05/15/2024	Maturity	6,650	2,710,745	407.64	8,869								(8,869)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/14/2024	05/16/2024	Maturity	62,276	24,914,619	400.07	105,677								(105,677)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/15/2024	05/17/2024	Maturity	34,587	13,783,051	398.5	61,913								(61,913)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/16/2024	05/20/2024	Maturity	22,859	9,108,874	398.48	41,241								(41,241)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/17/2024	05/21/2024	Maturity	44,537	17,801,740	399.71	78,007								(78,007)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/17/2024	05/21/2024	Maturity	31,938	12,806,391	400.98	53,849								(53,849)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/20/2024	05/22/2024	Maturity	4,994	2,026,901	405.86	7,402								(7,402)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/21/2021	05/10/2024	05/14/2024	Maturity	39,682	15,850,021	399.43	66,666								(66,666)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/02/2024	05/06/2024	Maturity	15,949	5,217,409	327.14	22,551								(22,551)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/07/2024	05/09/2024	Maturity	18,870	6,258,351	331.66	23,260								(23,260)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/03/2024	05/07/2024	Maturity	21,253	7,009,360	329.81	27,319								(27,319)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/10/2024	05/14/2024	Maturity	13,404	4,439,009	331.17	17,235								(17,235)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/09/2024	05/13/2024	Maturity	18,560	6,112,110	329.32	25,467								(25,467)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/16/2024	05/20/2024	Exercise	15,634	5,118,709	327.4	24,296			22,514					(24,296)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/14/2024	05/16/2024	Maturity	25,313	8,315,833	328.52	37,162								(37,162)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/17/2024	05/21/2024	Exercise	14,486	4,767,217	329.09	21,256			2,173					(21,256)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/24/2024	05/29/2024	Maturity	17,649	5,816,846	329.58	26,666								(26,666)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/22/2024	05/24/2024	Exercise	23,519	7,713,376	327.97	37,284			16,463					(37,284)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	05/24/2024	05/29/2024	Maturity	16,192	5,343,581	330.01	24,061								(24,061)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	04/09/2024	04/11/2024	Exercise	14,993	4,813,248	321.03	21,726			105,102					(21,726)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	04/18/2024	04/22/2024	Maturity	20,359	6,607,446	324.54	28,225								(28,225)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	04/26/2024	04/30/2024	Maturity	16,331	5,349,755	327.58	21,629								(21,629)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	04/23/2024	04/25/2024	Maturity	16,934	5,510,731	325.43	23,721								(23,721)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2021	04/30/2024	05/02/2024	Maturity	32,737	10,834,925	330.97	39,258								(39,258)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2021	05/17/2024	05/21/2024	Maturity	33,852	10,573,459	312.34	27,842								(27,842)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2021	05/13/2024	05/15/2024	Maturity	14,413	4,486,318	311.26	12,210								(12,210)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2021	05/24/2024	05/29/2024	Maturity	14,748	4,618,992	313.2	12,143								(12,143)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2021	05/21/2024	05/23/2024	Maturity	11,353	3,552,985	312.96	9,280								(9,280)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2021	05/24/2024	05/29/2024	Maturity	14,966	4,669,766	312.02	13,136								(13,136)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2021	05/31/2024	06/04/2024	Maturity	18,420	5,752,088	312.28	16,688								(16,688)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/02/2021	05/02/2024	05/06/2024	Maturity	5,749	2,440,943	424.61	7,736								(7,736)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/02/2021	05/02/2024	05/06/2024	Maturity	5,565	2,393,160	430.01	6,260								(6,260)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/02/2021	05/07/2024	05/09/2024	Maturity	9,428	4,094,992	434.34	9,499								(9,499)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/02/2021	05/10/2024	05/14/2024	Maturity	2,669	1,143,881	428.63	3,344								(3,344)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/02/2021	05/10/2024	05/14/2024	Maturity	7,700	3,337,721	433.49	8,176								(8,176)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/02/2021	05/10/2024	05/14/2024	Maturity	9,293	3,934,956	423.44	13,799								(13,799)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/02/2021	05/13/2024	05/15/2024	Maturity	7,535	3,209,466	425.94	10,549								(10,549)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/02/2021	05/17/2024	05/21/2024	Maturity	28,242	12,072,223	427.46	38,701								(38,701)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/02/2021	05/14/2024	05/16/2024	Maturity	6,677	2,870,544	429.93	8,248								(8,248)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/02/2021	05/24/2024	05/29/2024	Maturity	22,207	9,509,020	428.2	31,155								(31,155)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/02/2021	05/21/2024	05/23/2024	Maturity	7,008	3,002,796	428.48	9,546								(9,546)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/02/2021	05/28/2024	05/30/2024	Maturity	7,323	3,151,436	430.35	9,820								(9,820)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/02/2021	05/31/2024	06/04/2024	Maturity	4,879	2,100,098	430.43	6,653								(6,653)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/21/2024	05/23/2024	Maturity	65,461	26,079,543	398.4	138,193								(138,193)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/22/2024	05/24/2024	Maturity	47,791	19,109,191	399.85	97,423								(97,423)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/23/2024	05/28/2024	Maturity	24,292	9,701,122	399.35	50,563								(50,563)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/24/2024	05/29/2024	Maturity	40,714	16,334,715	401.21	80,864								(80,864)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/24/2024	05/29/2024	Maturity	38,850	15,537,316	399.93	80,061								(80,061)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/24/2024	05/29/2024	Maturity	5,270	2,160,671	410.01	8,024								(8,024)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/29/2024	05/31/2024	Maturity	51,681	20,772,537	401.94	103,736								(103,736)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/30/2024	06/03/2024	Maturity	28,965	11,652,692	402.3	57,877								(57,877)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/31/2024	06/04/2024	Maturity	26,316	10,593,817	402.56	52,520								(52,520)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	05/31/2024	06/04/2024	Maturity	36,239	14,668,183	404.76	67,748								(67,748)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2021	06/03/2024	06/05/2024	Maturity	2,760	1,134,813	411.1	4,333								(4,333)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2021	06/04/2024	06/06/2024	Maturity	59,202	23,822,337	402.39	126,439								(126,439)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2021	06/05/2024	06/07/2024	Maturity	30,985	12,452,127	401.88	67,564								(67,564)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2021	06/06/2024	06/10/2024	Maturity	20,732	8,323,117	401.46	46,024								(46,024)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2021	06/07/2024	06/11/2024	Maturity	72,267	29,198,230	404.03	149,760								(149,760)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2021	06/10/2024	06/12/2024	Maturity	1,720	714,553	415.52	2,550								(2,550)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	05/13/2024	05/15/2024	Maturity	9,424	3,811,202	404.42	16,243								(16,243)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	05/14/2024	05/16/2024	Maturity	6,274	2,565,287	408.87	9,508								(9,508)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	05/17/2024	05/21/2024	Maturity	11,330	4,602,933	406.27	18,990								(18,990)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	05/21/2024	05/23/2024	Maturity	6,077	2,469,742	406.39	10,429								(10,429)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	05/24/2024	05/29/2024	Maturity	3,871	1,557,325	402.26	7,665								(7,665)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	05/24/2024	05/29/2024	Maturity	12,023	4,892,579	406.94	20,704								(20,704)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	05/28/2024	05/30/2024	Maturity	5,056	2,071,435	409.7	8,213								(8,213)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	05/31/2024	06/04/2024	Maturity	7,674	3,137,790	408.88	13,027								(13,027)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	06/03/2024	06/05/2024	Maturity	5,780	2,356,588	407.71	10,366								(10,366)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	06/07/2024	06/11/2024	Maturity	4,975	2,016,794	405.42	9,792								(9,792)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	06/07/2024	06/11/2024	Maturity	7,263	2,967,685	408.61	12,986								(12,986)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	06/10/2024	06/12/2024	Maturity	5,450	2,238,472	410.71	9,299								(9,299)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	06/11/2024	06/13/2024	Maturity	9,468	3,866,632	408.39	17,449								(17,449)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/15/2021	06/14/2024	06/18/2024	Maturity	3,065	1,239,066	404.28	6,501								(6,501)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/11/2024	06/13/2024	Maturity	69,774	28,168,986	403.72	137,329								(137,329)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/12/2024	06/14/2024	Maturity	33,400	13,488,647	403.85	65,832								(65,832)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/14/2024	06/18/2024	Maturity	41,475	16,780,463	404.59	80,900								(80,900)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/13/2024	06/17/2024	Maturity	26,048	10,513,657	403.63	52,002								(52,002)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/14/2024	06/18/2024	Maturity	41,240	16,626,071	403.15	84,010								(84,010)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/17/2024	06/19/2024	Maturity	2,024	828,788	409.44	3,457								(3,457)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/18/2024	06/20/2024	Maturity	74,586	29,910,598	401.02	165,449								(165,449)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/19/2024	06/21/2024	Maturity	39,841	15,905,264	399.22	93,655								(93,655)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2021	06/20/2024	06/24/2024	Maturity	29,361	11,723,280	399.28	69,271								(69,271)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2021	06/03/2024	06/05/2024	Maturity	12,976	4,043,700	311.62	11,224								(11,224)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2021	06/07/2024	06/11/2024	Maturity	19,145	5,994,774	313.13	15,600								(15,600)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2021	06/07/2024	06/11/2024	Maturity	16,463	5,116,570	310.79	15,280								(15,280)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2021	06/10/2024	06/12/2024	Maturity	10,899	3,405,146	312.43	9,405								(9,405)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2021	06/14/2024	06/18/2024	Maturity	20,219	6,318,267	312.49	17,807								(17,807)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2021	06/14/2024	06/18/2024	Maturity	21,438	6,679,155	311.56	19,880								(19,880)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2021	06/18/2024	06/20/2024	Maturity	16,776	5,172,907	308.35	18,920								(18,920)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2021	06/21/2024	06/25/2024	Maturity	16,777	5,224,718	311.42	16,317								(16,317)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2021	06/21/2024	06/25/2024	Maturity	15,150	4,678,076	308.79	16,974								(16,974)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/24/2021	06/03/2024	06/05/2024	Maturity	5,962	2,573,352	431.63	8,310								(8,310)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/24/2021	05/31/2024	06/04/2024	Maturity	4,442	1,909,398	429.85	6,449								(6,449)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/24/2021	06/04/2024	06/06/2024	Maturity	8,538	3,682,424	431.28	12,118								(12,118)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/24/2021	06/07/2024	06/11/2024	Maturity	22,004	9,508,506	432.13	30,911								(30,911)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/24/2021	06/11/2024	06/13/2024	Maturity	4,756	2,058,760	432.91	6,665								(6,665)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/24/2021	06/10/2024	06/12/2024	Maturity	5,678	2,447,247	430.98	8,443								(8,443)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/24/2021	06/14/2024	06/18/2024	Maturity	16,815	7,241,647	430.66	25,875								(25,875)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/24/2021	06/18/2024	06/20/2024	Maturity	9,036	3,872,611	428.59	15,231								(15,231)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/24/2021	06/17/2024	06/19/2024	Maturity	3,286	1,419,149	431.93	4,930								(4,930)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/24/2021	06/21/2024	06/25/2024	Maturity	26,609	11,394,339	428.22	46,164								(46,164)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	05/09/2024	05/13/2024	Exercise	11,022	3,602,354	326.82	16,078			9,369					(16,078)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	05/14/2024	05/16/2024	Maturity	13,663	4,480,845	327.96	19,768								(19,768)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	05/17/2024	05/21/2024	Exercise	13,865	4,503,401	324.8	23,143			61,561					(23,143)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	05/21/2024	05/23/2024	Maturity	12,948	4,266,456	329.51	18,508								(18,508)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	05/23/2024	05/28/2024	Exercise	11,159	3,639,323	326.12	18,457			2,678					(18,457)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	05/28/2024	05/30/2024	Maturity	10,128	3,317,211	327.53	16,392								(16,392)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	05/31/2024	06/04/2024	Maturity	12,128	3,985,002	328.59	19,201								(19,201)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	05/30/2024	06/03/2024	Maturity	17,037	5,596,262	328.47	26,929								(26,929)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/04/2024	06/06/2024	Maturity	18,644	6,150,222	329.87	28,784								(28,784)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/05/2024	06/07/2024	Maturity	11,774	3,853,957	327.32	20,207								(20,207)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/07/2024	06/11/2024	Maturity	17,919	5,882,772	328.3	29,972								(29,972)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/10/2024	06/12/2024	Maturity	11,048	3,620,901	327.74	19,228								(19,228)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/11/2024	06/13/2024	Maturity	14,844	4,879,308	328.7	25,040								(25,040)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/13/2024	06/17/2024	Maturity	15,149	4,977,082	328.55	26,007								(26,007)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/14/2024	06/18/2024	Maturity	23,535	7,763,249	329.86	38,610								(38,610)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/18/2024	06/20/2024	Exercise	24,258	7,835,486	323	52,779			75,444					(52,779)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/18/2024	06/21/2024	Exercise	15,047	4,872,892	323.84	31,768			34,157					(31,768)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/21/2024	06/25/2024	Exercise	29,580	9,605,244	324.72	61,433			57,977					(61,433)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/24/2024	06/26/2024	Maturity	9,439	3,102,143	328.66	17,167								(17,167)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/25/2024	06/27/2024	Maturity	21,424	7,013,043	327.34	41,215								(41,215)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2021	06/27/2024	07/01/2024	Maturity	22,664	7,434,548	328.04	42,908								(42,908)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	06/21/2024	06/25/2024	Maturity	74,812	30,105,672	402.42	180,742								(180,742)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	06/25/2024	06/27/2024	Maturity	84,348	34,087,723	404.13	198,029								(198,029)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	06/26/2024	06/28/2024	Maturity	35,378	14,284,044	403.76	84,434								(84,434)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	06/27/2024	07/01/2024	Maturity	30,893	12,470,927	403.68	74,282								(74,282)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	06/28/2024	07/02/2024	Maturity	68,861	27,787,520	403.53	167,146								(167,146)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	06/28/2024	07/02/2024	Maturity	1,212	486,223	401.3	3,136								(3,136)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/02/2021	07/01/2024	07/03/2024	Maturity	4,411	1,830,748	415	7,675								(7,675)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2021	06/14/2024	06/18/2024	Maturity	7,884	3,219,711	408.4	14,743								(14,743)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2021	06/18/2024	06/20/2024	Maturity	6,944	2,811,183	404.82	14,812								(14,812)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2021	06/21/2024	06/25/2024	Maturity	12,814	5,232,429	408.35	24,960								(24,960)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2021	06/21/2024	06/25/2024	Maturity	9,159	3,686,317	402.49	21,272								(21,272)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2021	06/24/2024	06/26/2024	Maturity	6,733	2,750,988	408.57	13,242								(13,242)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2021	06/25/2024	06/27/2024	Maturity	7,388	3,042,563	411.81	13,207								(13,207)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2021	06/28/2024	07/02/2024	Maturity	23,843	9,782,836	410.3	45,430								(45,430)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2021	06/28/2024	07/02/2024	Maturity	8,267	3,334,041	403.28	19,472								(19,472)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2021	07/02/2024	07/05/2024	Maturity	10,457	4,254,034	406.83	22,629								(22,629)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2021	07/12/2024	07/16/2024	Maturity	23,235	7,305,228	314.41	25,428								(25,428)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2021	07/12/2024	07/16/2024	Maturity	10,871	3,394,770	312.29	13,327								(13,327)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2021	06/24/2024	06/26/2024	Maturity	12,080	3,710,992	307.21	17,528								(17,528)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2021	06/25/2024	06/27/2024	Maturity	10,043	3,130,639	311.73	11,625								(11,625)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2021	06/28/2024	07/02/2024	Maturity	18,772	5,830,793	310.61	23,413								(23,413)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2021	07/01/2024	07/03/2024	Maturity	15,002	4,670,553	311.32	18,316								(18,316)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2021	07/02/2024	07/05/2024	Maturity	14,126	4,434,845	313.94	15,077								(15,077)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2021	07/05/2024	07/09/2024	Maturity	22,950	7,181,366	312.91	26,288								(26,288)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QOEMIK50	07/14/2021	07/09/2024	07/11/2024	Maturity	18,124	5,679,393	313.37	20,668							(20,668)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	07/14/2021	06/24/2024	06/26/2024	Maturity	9,410	4,034,867	428.79	20,365							(20,365)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	07/14/2021	06/25/2024	06/27/2024	Maturity	5,305	2,283,584	430.48	10,952							(10,952)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	07/14/2021	06/28/2024	07/02/2024	Maturity	21,914	9,453,123	431.38	44,687							(44,687)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	07/14/2021	07/01/2024	07/03/2024	Maturity	6,590	2,838,477	430.7	13,944							(13,944)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	07/14/2021	07/02/2024	07/05/2024	Maturity	9,652	4,172,954	432.34	19,496							(19,496)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	07/14/2021	07/05/2024	07/09/2024	Maturity	17,478	7,568,578	433.04	35,062							(35,062)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	07/14/2021	07/08/2024	07/10/2024	Maturity	2,252	982,610	436.38	4,119							(4,119)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	07/14/2021	07/09/2024	07/11/2024	Maturity	6,824	2,964,585	434.43	13,361							(13,361)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	07/14/2021	07/12/2024	07/16/2024	Maturity	19,883	8,685,410	436.82	36,575							(36,575)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/02/2024	07/05/2024	Maturity	60,230	24,440,073	405.78	134,862							(134,862)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/03/2024	07/08/2024	Maturity	37,673	15,245,453	404.68	87,627							(87,627)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/05/2024	07/09/2024	Maturity	55,132	22,343,763	405.28	127,209							(127,209)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/08/2024	07/10/2024	Maturity	4,593	1,875,617	408.39	9,793							(9,793)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/09/2024	07/11/2024	Maturity	47,636	19,302,555	405.21	112,364							(112,364)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/10/2024	07/12/2024	Maturity	28,004	11,314,241	404.02	68,756							(68,756)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/11/2024	07/15/2024	Maturity	28,427	11,535,474	405.8	66,529							(66,529)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/12/2024	07/16/2024	Maturity	31,978	13,009,679	406.83	72,893							(72,893)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/12/2024	07/16/2024	Maturity	23,152	9,386,438	405.43	55,073							(55,073)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/16/2021	07/15/2024	07/17/2024	Maturity	3,931	1,615,396	410.92	8,023							(8,023)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/27/2021	07/05/2024	07/09/2024	Maturity	7,824	3,194,037	408.24	17,390							(17,390)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/27/2021	07/08/2024	07/10/2024	Maturity	7,909	3,194,660	403.94	20,287							(20,287)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/27/2021	07/09/2024	07/11/2024	Maturity	5,125	2,117,262	413.15	9,981							(9,981)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/27/2021	07/12/2024	07/16/2024	Maturity	15,189	6,238,208	410.71	32,412							(32,412)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/27/2021	07/15/2024	07/17/2024	Maturity	8,740	3,559,678	407.27	21,010							(21,010)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/27/2021	07/16/2024	07/18/2024	Maturity	7,392	3,005,630	406.58	18,221							(18,221)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/27/2021	07/19/2024	07/23/2024	Maturity	19,254	7,843,355	407.37	47,017							(47,017)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/27/2021	07/22/2024	07/24/2024	Maturity	2,963	1,205,613	406.84	7,452							(7,452)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/27/2021	07/23/2024	07/25/2024	Maturity	4,720	1,925,328	407.95	11,536							(11,536)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/27/2021	07/26/2024	07/30/2024	Maturity	9,519	3,930,205	412.88	20,281							(20,281)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/27/2021	07/26/2024	07/30/2024	Maturity	15,435	4,873,154	315.73	19,821								(19,821)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/27/2021	07/12/2024	07/16/2024	Maturity	8,870	2,705,754	305.04	18,057								(18,057)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/27/2021	07/12/2024	07/16/2024	Maturity	10,614	3,337,392	314.42	13,671								(13,671)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/27/2021	07/15/2024	07/17/2024	Maturity	11,329	3,573,472	315.42	14,049								(14,049)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/27/2021	07/16/2024	07/18/2024	Maturity	11,610	3,652,525	314.6	15,103								(15,103)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/27/2021	07/19/2024	07/23/2024	Maturity	22,620	7,094,072	313.62	31,400								(31,400)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/27/2021	07/19/2024	07/23/2024	Maturity	19,786	6,237,250	315.24	25,247								(25,247)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/27/2021	07/22/2024	07/24/2024	Maturity	9,499	2,981,866	313.91	13,169								(13,169)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/27/2021	07/23/2024	07/25/2024	Maturity	7,703	2,443,839	317.27	8,986								(8,986)				03
JUN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	06/28/2024	07/02/2024	Exercise	19,096	5,750,878	301.15	38,214			117,443					(38,214)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/05/2024	07/09/2024	Exercise	19,070	5,738,265	300.9	39,925			185,745					(39,925)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/10/2024	07/12/2024	Exercise	15,111	4,566,508	302.19	30,855			127,540					(30,855)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/12/2024	07/16/2024	Exercise	14,879	4,494,746	302.09	30,775			134,653					(30,775)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/17/2024	07/19/2024	Exercise	20,495	6,198,599	302.44	42,837			150,845					(42,837)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/19/2024	07/23/2024	Exercise	21,110	6,332,276	299.96	48,900			131,729					(48,900)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/16/2024	07/18/2024	Maturity	49,318	19,905,808	403.62	136,182								(136,182)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/17/2024	07/19/2024	Maturity	38,677	15,549,633	402.04	112,209								(112,209)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/18/2024	07/22/2024	Maturity	16,716	6,735,821	402.95	47,465								(47,465)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/19/2024	07/23/2024	Maturity	20,210	8,108,055	401.2	60,610								(60,610)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/19/2024	07/23/2024	Maturity	27,127	10,837,692	399.51	85,322								(85,322)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/19/2024	07/23/2024	Maturity	6,185	2,559,960	413.88	12,714								(12,714)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/23/2024	07/25/2024	Maturity	58,824	23,770,004	404.09	165,346								(165,346)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/24/2024	07/26/2024	Maturity	29,578	11,963,069	404.46	82,633								(82,633)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/23/2024	07/25/2024	Exercise	23,732	7,151,386	301.34	53,143			116,287					(53,143)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/25/2024	07/29/2024	Maturity	28,576	11,580,884	405.26	78,364								(78,364)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/26/2024	07/30/2024	Exercise	39,987	12,032,972	300.92	92,207			113,564					(92,207)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/26/2024	07/30/2024	Maturity	23,700	9,633,851	406.5	62,946								(62,946)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/29/2024	07/31/2024	Maturity	9,263	2,821,159	304.55	18,829								(18,829)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/26/2024	07/30/2024	Maturity	44,954	18,115,835	402.99	132,225								(132,225)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2021	07/29/2024	07/31/2024	Maturity	5,518	2,272,562	411.84	12,650								(12,650)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	06/28/2024	07/02/2024	Maturity	14,395	4,715,344	327.57	36,962								(36,962)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/02/2024	07/05/2024	Maturity	28,087	9,194,802	327.37	74,128								(74,128)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/05/2024	07/09/2024	Maturity	25,107	8,240,857	328.23	65,269								(65,269)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/09/2024	07/11/2024	Maturity	25,125	8,293,296	330.08	62,374								(62,374)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/11/2024	07/15/2024	Maturity	22,802	7,541,170	330.72	55,859								(55,859)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/12/2024	07/16/2024	Maturity	19,444	6,441,781	331.3	46,866								(46,866)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/16/2024	07/18/2024	Maturity	22,576	7,480,703	331.35	55,355								(55,355)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/18/2024	07/22/2024	Exercise	22,322	7,346,742	329.12	59,853			31,921					(59,853)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/19/2024	07/23/2024	Exercise	30,337	9,984,840	329.13	81,692			3,944					(81,692)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/23/2024	07/25/2024	Maturity	16,898	5,622,233	332.71	40,734								(40,734)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/25/2024	07/29/2024	Maturity	19,011	6,332,668	333.11	45,571								(45,571)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/26/2024	07/30/2024	Maturity	19,061	6,323,226	331.74	48,262								(48,262)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	07/29/2024	07/31/2024	Maturity	5,151	1,722,422	334.36	12,004								(12,004)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	06/12/2024	06/14/2024	Maturity	14,661	4,820,675	328.82	33,006								(33,006)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	06/18/2024	06/20/2024	Maturity	16,070	5,242,490	326.23	41,006								(41,006)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	06/21/2024	06/25/2024	Exercise	16,098	5,209,181	323.59	45,674			49,743					(45,674)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	06/26/2024	06/28/2024	Maturity	14,987	4,888,013	326.16	39,999								(39,999)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2021	06/28/2024	07/02/2024	Exercise	23,983	7,802,150	325.32	66,572			3,118					(66,572)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	07/12/2024	07/16/2024	Maturity	11,330	4,946,486	436.6	26,776								(26,776)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	07/16/2024	07/18/2024	Maturity	6,315	2,760,275	437.11	14,976								(14,976)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	07/19/2024	07/23/2024	Maturity	14,428	6,294,215	436.25	35,622								(35,622)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	07/19/2024	07/23/2024	Maturity	15,963	7,004,471	438.79	36,452								(36,452)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	07/22/2024	07/24/2024	Maturity	6,048	2,643,394	437.09	14,756								(14,756)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	07/23/2024	07/25/2024	Maturity	3,013	1,320,381	438.17	7,145								(7,145)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	07/26/2024	07/30/2024	Maturity	16,679	7,336,285	439.85	38,054								(38,054)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	07/29/2024	07/31/2024	Maturity	6,559	2,892,706	441.05	14,607								(14,607)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	07/30/2024	08/01/2024	Maturity	13,228	5,819,240	439.93	30,647								(30,647)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	08/02/2024	08/06/2024	Maturity	9,685	4,296,174	443.59	20,255								(20,255)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/04/2021	08/02/2024	08/06/2024	Maturity	7,868	3,509,814	446.09	15,176								(15,176)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/10/2021	07/30/2024	08/01/2024	Maturity	44,280	17,902,234	404.3	128,887								(128,887)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	07/31/2024	08/02/2024	Maturity	33,399	13,541,287	405.44	94,451								(94,451)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/01/2024	08/05/2024	Maturity	24,174	9,809,606	405.8	67,957								(67,957)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/02/2024	08/06/2024	Maturity	27,880	11,280,902	404.63	81,418								(81,418)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/02/2024	08/06/2024	Maturity	31,898	12,976,568	406.81	87,434								(87,434)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/06/2024	08/08/2024	Maturity	39,949	16,235,152	406.4	112,655								(112,655)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/07/2024	08/09/2024	Maturity	35,446	14,408,566	406.49	100,112								(100,112)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/08/2024	08/12/2024	Maturity	22,261	9,026,653	405.49	65,030								(65,030)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2021	08/09/2024	08/13/2024	Maturity	37,186	15,064,691	405.12	110,226								(110,226)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	07/30/2024	08/01/2024	Exercise	11,308	3,407,832	301.37	23,859			22,389					(23,859)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	07/31/2024	08/02/2024	Exercise	10,698	3,213,825	300.41	23,526			60,872					(23,526)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/02/2024	08/06/2024	Maturity	18,478	5,606,513	303.41	36,414								(36,414)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/06/2024	08/08/2024	Maturity	12,890	3,893,380	302.04	27,293								(27,293)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/07/2024	08/09/2024	Maturity	13,756	4,135,903	300.66	30,880								(30,880)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/09/2024	08/13/2024	Exercise	24,746	7,424,035	300.01	57,420			1,237					(57,420)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/06/2024	08/08/2024	Maturity	2,951	1,211,500	410.55	6,982								(6,982)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/09/2024	08/13/2024	Maturity	22,724	9,243,564	406.77	61,138								(61,138)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/09/2024	08/13/2024	Maturity	4,259	1,779,089	417.7	8,133								(8,133)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/13/2024	08/15/2024	Maturity	59,291	24,110,510	406.65	162,667								(162,667)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/12/2024	08/14/2024	Exercise	10,047	3,017,291	300.32	23,315			16,276					(23,315)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/14/2024	08/16/2024	Maturity	36,643	14,930,626	407.46	98,522								(98,522)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/13/2024	08/15/2024	Maturity	12,876	3,901,723	303.03	26,968								(26,968)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/15/2024	08/19/2024	Maturity	29,552	12,040,842	407.44	79,859								(79,859)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/14/2024	08/16/2024	Maturity	19,353	5,884,307	304.05	39,066								(39,066)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/16/2024	08/20/2024	Maturity	28,583	11,647,384	407.49	77,389								(77,389)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/16/2024	08/20/2024	Exercise	35,290	10,631,906	301.27	80,166			151,395					(80,166)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/16/2024	08/20/2024	Maturity	21,957	8,917,815	406.15	61,887								(61,887)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/20/2021	08/19/2024	08/21/2024	Exercise	33,177	10,008,481	301.67	75,093			133,703					(75,093)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	07/26/2024	07/30/2024	Maturity	7,971	3,240,751	406.56	22,145								(22,145)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	07/29/2024	07/31/2024	Maturity	9,151	3,747,134	409.5	23,610								(23,610)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	07/30/2024	08/01/2024	Maturity	8,033	3,312,171	412.3	19,109								(19,109)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/02/2024	08/06/2024	Maturity	19,486	7,973,573	409.2	51,628								(51,628)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/02/2024	08/06/2024	Maturity	5,345	2,219,197	415.23	11,768								(11,768)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/05/2024	08/07/2024	Maturity	6,077	2,498,618	411.17	15,360								(15,360)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/06/2024	08/08/2024	Maturity	3,515	1,451,217	412.87	8,475								(8,475)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/09/2024	08/13/2024	Maturity	17,933	7,303,997	407.3	51,763								(51,763)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/09/2024	08/13/2024	Maturity	5,256	2,176,325	414.09	12,359								(12,359)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/12/2024	08/14/2024	Maturity	3,064	1,274,080	415.76	6,928								(6,928)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/13/2024	08/15/2024	Maturity	5,537	2,283,782	412.43	13,933								(13,933)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/16/2024	08/20/2024	Maturity	16,086	6,537,554	406.42	49,013								(49,013)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/19/2024	08/21/2024	Maturity	5,243	2,128,335	405.96	16,385								(16,385)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/20/2024	08/22/2024	Maturity	5,348	2,174,536	406.64	16,451								(16,451)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/25/2021	08/23/2024	08/27/2024	Maturity	14,733	6,014,571	408.24	43,754								(43,754)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	07/26/2024	07/30/2024	Maturity	11,442	3,571,288	312.13	18,972								(18,972)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	07/29/2024	07/31/2024	Maturity	10,566	3,333,018	315.44	14,995								(14,995)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	07/30/2024	08/01/2024	Maturity	13,431	4,256,581	316.92	17,708								(17,708)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/02/2024	08/06/2024	Maturity	19,629	6,222,441	317	26,116								(26,116)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/02/2024	08/06/2024	Maturity	8,615	2,749,490	319.16	10,199								(10,199)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/02/2024	08/06/2024	Maturity	11,117	3,525,061	317.08	14,728								(14,728)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/05/2024	08/07/2024	Maturity	11,292	3,576,462	316.72	15,446								(15,446)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/06/2024	08/08/2024	Maturity	15,577	4,908,272	315.1	23,292								(23,292)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/09/2024	08/13/2024	Maturity	27,543	8,702,546	315.96	39,889								(39,889)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/09/2024	08/13/2024	Maturity	10,416	3,309,290	317.71	13,751								(13,751)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/12/2024	08/14/2024	Maturity	16,488	5,207,209	315.82	24,359								(24,359)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/13/2024	08/15/2024	Maturity	9,472	3,008,368	317.59	12,801								(12,801)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/16/2024	08/20/2024	Maturity	24,354	7,734,938	317.6	33,308								(33,308)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/16/2024	08/20/2024	Maturity	7,165	2,282,253	318.54	9,317								(9,317)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/19/2024	08/21/2024	Maturity	4,659	1,469,661	315.43	7,228								(7,228)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/20/2024	08/22/2024	Maturity	7,838	2,476,965	316.01	11,848								(11,848)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/23/2024	08/27/2024	Maturity	21,685	6,862,513	316.47	32,377								(32,377)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2021	08/23/2024	08/27/2024	Maturity	5,764	1,831,499	317.77	8,035								(8,035)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/26/2021	08/02/2024	08/06/2024	Maturity	11,333	5,027,061	443.56	22,388							(22,388)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/26/2021	08/05/2024	08/07/2024	Maturity	7,716	3,433,657	444.98	14,736							(14,736)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/26/2021	08/06/2024	08/08/2024	Maturity	8,613	3,816,700	443.15	17,551							(17,551)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/26/2021	08/09/2024	08/13/2024	Maturity	19,636	8,759,227	446.09	36,771							(36,771)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/26/2021	08/09/2024	08/13/2024	Maturity	8,121	3,594,405	442.58	17,082							(17,082)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/26/2021	08/13/2024	08/15/2024	Maturity	8,007	3,569,040	445.74	15,435							(15,435)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/26/2021	08/16/2024	08/20/2024	Maturity	22,311	9,983,722	447.48	41,088							(41,088)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/26/2021	08/16/2024	08/20/2024	Maturity	4,321	1,923,815	445.21	8,586							(8,586)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/26/2021	08/19/2024	08/21/2024	Maturity	4,261	1,900,332	445.97	8,359							(8,359)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/26/2021	08/20/2024	08/22/2024	Maturity	5,555	2,482,033	446.83	10,633							(10,633)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/26/2021	08/23/2024	08/27/2024	Maturity	19,490	8,689,169	445.83	39,051							(39,051)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/26/2021	08/23/2024	08/27/2024	Maturity	5,256	2,357,523	448.53	9,619							(9,619)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/01/2024	08/05/2024	Maturity	18,786	6,246,398	332.5	53,736							(53,736)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/02/2024	08/06/2024	Maturity	12,638	4,196,860	332.07	36,866							(36,866)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/02/2024	08/06/2024	Maturity	29,466	9,856,303	334.5	78,772							(78,772)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/06/2024	08/08/2024	Maturity	25,538	8,540,271	334.42	69,659							(69,659)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/07/2024	08/09/2024	Maturity	16,799	5,581,406	332.24	49,755							(49,755)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/09/2024	08/13/2024	Maturity	22,867	7,603,855	332.52	67,602							(67,602)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/09/2024	08/13/2024	Maturity	15,109	5,043,019	333.78	42,701							(42,701)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/13/2024	08/15/2024	Maturity	28,045	9,399,869	335.17	76,637							(76,637)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/14/2024	08/16/2024	Maturity	15,125	5,063,823	334.79	42,080							(42,080)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/16/2024	08/20/2024	Maturity	14,646	4,902,709	334.74	41,157							(41,157)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/16/2024	08/20/2024	Maturity	13,140	4,408,154	335.48	35,943							(35,943)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/20/2024	08/22/2024	Maturity	23,710	7,955,336	335.53	65,794							(65,794)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/21/2024	08/23/2024	Maturity	23,472	7,894,941	336.36	63,437							(63,437)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/23/2024	08/27/2024	Maturity	23,174	7,780,503	335.75	64,559							(64,559)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/23/2024	08/27/2024	Maturity	18,945	6,352,027	335.28	53,691							(53,691)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/27/2024	08/29/2024	Maturity	22,451	7,520,438	334.97	65,340							(65,340)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/28/2024	08/30/2024	Maturity	11,190	3,734,263	333.7	34,216							(34,216)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/29/2024	09/03/2024	Maturity	9,225	3,066,977	332.46	29,581							(29,581)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	07/10/2024	07/12/2024	Maturity	14,328	4,723,436	329.67	40,964							(40,964)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	07/19/2024	07/23/2024	Maturity	14,351	4,732,184	329.74	42,686							(42,686)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	07/23/2024	07/25/2024	Exercise	12,151	4,005,837	329.66	36,905			4,131				(36,905)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	07/26/2024	07/30/2024	Maturity	17,531	5,830,245	332.57	48,718							(48,718)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	07/30/2024	08/01/2024	Exercise	29,608	9,843,339	332.46	84,075			6,514				(84,075)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/20/2024	08/22/2024	Exercise	16,460	4,942,857	300.3	46,164			95,960				(46,164)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/21/2024	08/23/2024	Exercise	15,058	4,488,289	298.06	45,989			122,123				(45,989)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/23/2024	08/27/2024	Exercise	50,001	15,215,411	304.3	121,964			173,005				(121,964)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/26/2024	08/28/2024	Exercise	19,454	5,885,324	302.52	51,346			112,446				(51,346)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/27/2024	08/29/2024	Exercise	26,459	8,025,526	303.32	68,020			127,532				(68,020)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/16/2024	08/20/2024	Maturity	2,796	1,137,718	406.88	9,150							(9,150)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/20/2024	08/22/2024	Maturity	42,186	16,995,044	402.86	157,031							(157,031)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/21/2024	08/23/2024	Maturity	26,792	10,819,490	403.83	97,461							(97,461)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/22/2024	08/26/2024	Maturity	24,818	10,022,162	403.82	90,638							(90,638)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/23/2024	08/27/2024	Maturity	29,235	11,820,185	404.31	105,727							(105,727)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/23/2024	08/27/2024	Maturity	36,819	14,994,481	407.25	122,496							(122,496)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/26/2024	08/28/2024	Maturity	2,998	1,229,227	410.08	9,301							(9,301)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/27/2024	08/29/2024	Maturity	57,282	23,343,430	407.52	192,094							(192,094)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/28/2024	08/30/2024	Maturity	34,738	14,196,374	408.67	113,108							(113,108)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/29/2024	09/03/2024	Maturity	20,239	8,270,436	408.64	66,202							(66,202)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/30/2024	09/04/2024	Maturity	26,861	10,942,211	407.37	91,434							(91,434)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/30/2024	09/04/2024	Maturity	29,925	12,244,785	409.18	96,736							(96,736)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/30/2024	09/04/2024	Maturity	2,297	951,470	414.25	6,392							(6,392)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/28/2024	08/30/2024	Exercise	24,716	7,557,265	305.77	58,060			34,107				(58,060)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/03/2021	08/30/2024	09/04/2024	Exercise	106,306	32,556,353	306.25	246,848			124,379				(246,848)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	09/11/2024	09/13/2024	Exercise	20,206	6,726,464	332.9	59,111			4,647				(59,111)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	09/12/2024	09/16/2024	Maturity	13,136	4,403,130	335.2	35,379							(35,379)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	09/13/2024	09/17/2024	Exercise	32,503	10,821,097	332.93	95,673			67,605				(95,673)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	09/16/2024	09/18/2024	Exercise	5,471	1,830,731	334.63	15,278			8,589				(15,278)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	08/14/2024	08/16/2024	Maturity	9,633	3,226,349	334.91	23,432							(23,432)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	08/20/2024	08/22/2024	Maturity	10,286	3,466,439	337.02	23,626							(23,626)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	08/23/2024	08/27/2024	Maturity	12,699	4,252,444	334.86	32,099							(32,099)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	08/27/2024	08/29/2024	Maturity	8,025	2,672,282	333	22,110							(22,110)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	08/28/2024	08/30/2024	Maturity	11,093	3,724,471	335.74	27,651							(27,651)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/04/2024	09/06/2024	Maturity	43,861	17,934,255	408.89	136,650							(136,650)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/05/2024	09/09/2024	Maturity	17,468	7,163,450	410.1	52,665							(52,665)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/06/2024	09/10/2024	Maturity	22,166	9,068,641	409.13	69,080							(69,080)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/06/2024	09/10/2024	Maturity	28,163	11,556,858	410.36	84,591							(84,591)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/09/2024	09/11/2024	Maturity	3,421	1,405,991	411.04	10,178							(10,178)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/10/2024	09/12/2024	Maturity	36,544	14,955,348	409.24	115,124							(115,124)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/11/2024	09/13/2024	Maturity	29,130	11,935,771	409.74	90,751							(90,751)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/12/2024	09/16/2024	Maturity	29,552	12,071,835	408.49	95,879							(95,879)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/13/2024	09/17/2024	Maturity	23,745	9,744,576	410.38	73,080							(73,080)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/13/2024	09/17/2024	Maturity	37,979	15,529,254	408.89	122,248							(122,248)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/13/2024	09/17/2024	Maturity	2,481	1,028,772	414.6	6,720							(6,720)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/17/2021	09/16/2024	09/18/2024	Maturity	6,342	2,579,427	406.69	21,998							(21,998)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	08/30/2024	09/04/2024	Maturity	12,800	4,312,583	336.92	30,718							(30,718)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	08/30/2024	09/04/2024	Maturity	36,626	12,262,035	334.79	95,422							(95,422)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	09/04/2024	09/06/2024	Maturity	37,518	12,637,063	336.83	92,125							(92,125)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	09/05/2024	09/09/2024	Maturity	10,262	3,465,109	337.65	24,500							(24,500)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	09/06/2024	09/10/2024	Maturity	10,104	3,411,578	337.66	24,204							(24,204)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	09/06/2024	09/10/2024	Maturity	18,924	6,361,552	336.16	48,055							(48,055)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2021	09/10/2024	09/12/2024	Maturity	31,903	10,665,644	334.32	88,182							(88,182)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	08/23/2024	08/27/2024	Maturity	3,074	1,280,171	416.5	6,674							(6,674)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	08/26/2024	08/28/2024	Maturity	10,621	4,308,940	405.71	32,662							(32,662)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	08/27/2024	08/29/2024	Maturity	6,664	2,750,830	412.81	16,552							(16,552)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	08/30/2024	09/04/2024	Maturity	9,644	3,980,674	412.76	24,275							(24,275)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	08/30/2024	09/04/2024	Maturity	2,248	944,453	420.19	4,445							(4,445)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	09/03/2024	09/05/2024	Maturity	4,149	1,721,271	414.86	9,922							(9,922)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	09/06/2024	09/10/2024	Maturity	8,466	3,537,009	417.78	18,639							(18,639)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	09/09/2024	09/11/2024	Maturity	3,400	1,405,784	413.41	8,704								(8,704)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	09/10/2024	09/12/2024	Maturity	6,066	2,470,786	407.33	18,790								(18,790)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	09/13/2024	09/17/2024	Maturity	10,610	4,393,879	414.12	26,962								(26,962)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	09/16/2024	09/18/2024	Maturity	2,526	1,059,660	419.42	5,474								(5,474)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	09/17/2024	09/19/2024	Maturity	4,832	2,003,382	414.59	12,276								(12,276)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2021	09/20/2024	09/24/2024	Maturity	11,579	4,809,351	415.34	29,033								(29,033)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	08/26/2024	08/28/2024	Maturity	13,832	6,124,998	442.82	24,169								(24,169)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	08/27/2024	08/29/2024	Maturity	6,499	2,870,830	441.73	11,846								(11,846)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	08/30/2024	09/04/2024	Maturity	12,113	5,385,694	444.61	20,193								(20,193)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	08/30/2024	09/04/2024	Maturity	12,681	5,687,109	448.49	18,376								(18,376)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	09/03/2024	09/05/2024	Maturity	4,755	2,118,850	445.57	7,786								(7,786)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	09/06/2024	09/10/2024	Maturity	7,222	3,190,535	441.81	13,659								(13,659)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	09/06/2024	09/10/2024	Maturity	8,379	3,719,278	443.9	14,730								(14,730)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	09/09/2024	09/11/2024	Maturity	10,045	4,470,925	445.09	17,132								(17,132)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	09/10/2024	09/12/2024	Maturity	4,761	2,111,637	443.5	8,623								(8,623)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	09/13/2024	09/17/2024	Maturity	4,399	1,958,333	445.18	7,596								(7,596)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	09/13/2024	09/17/2024	Maturity	11,164	4,946,487	443.07	20,762								(20,762)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	09/20/2021	09/17/2024	09/19/2024	Maturity	11,567	5,046,398	436.26	27,516								(27,516)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	09/06/2024	09/10/2024	Maturity	20,338	6,468,053	318.03	23,449								(23,449)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	09/09/2024	09/11/2024	Maturity	11,773	3,754,063	318.86	13,092								(13,092)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	09/10/2024	09/12/2024	Maturity	13,142	4,182,005	318.21	15,227								(15,227)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	09/13/2024	09/17/2024	Maturity	21,307	6,760,778	317.3	26,303								(26,303)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	09/16/2024	09/18/2024	Maturity	9,041	2,870,833	317.55	11,128								(11,128)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	09/17/2024	09/19/2024	Maturity	11,051	3,485,909	315.44	15,364								(15,364)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	09/20/2024	09/24/2024	Maturity	13,516	4,264,933	315.54	18,893								(18,893)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	08/23/2024	08/27/2024	Maturity	9,193	2,931,493	318.87	9,540								(9,540)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	08/26/2024	08/28/2024	Maturity	11,069	3,504,625	316.63	13,232								(13,232)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	08/27/2024	08/29/2024	Maturity	9,265	2,937,793	317.07	10,847								(10,847)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	08/30/2024	09/04/2024	Maturity	25,224	8,063,832	319.69	25,677								(25,677)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2021	09/03/2024	09/05/2024	Maturity	6,843	2,199,242	321.38	6,403								(6,403)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	09/24/2021	09/03/2024	09/05/2024	Maturity	13,583	4,142,447	304.97	31,948								(31,948)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	09/24/2021	09/04/2024	09/06/2024	Maturity	14,718	4,480,668	304.43	35,472								(35,472)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	09/24/2021	09/06/2024	09/10/2024	Maturity	35,493	10,728,078	302.26	93,808								(93,808)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	09/24/2021	09/09/2024	09/11/2024	Exercise	14,643	4,440,450	303.25	37,654			293					(37,654)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	09/24/2021	09/10/2024	09/12/2024	Maturity	15,063	4,574,753	303.71	38,180								(38,180)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	09/24/2021	09/11/2024	09/13/2024	Exercise	18,997	5,756,350	303.02	49,638			9,878					(49,638)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	09/24/2021	09/13/2024	09/17/2024	Exercise	39,935	12,105,043	303.12	104,597			128,191					(104,597)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	09/24/2021	09/16/2024	09/18/2024	Exercise	25,934	7,841,865	302.38	70,639			116,961					(70,639)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	09/24/2021	09/17/2024	09/19/2024	Exercise	14,930	4,513,800	302.34	40,856			70,915					(40,856)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	09/24/2021	09/18/2024	09/20/2024	Exercise	14,953	4,521,938	302.42	40,967			68,931					(40,967)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	09/24/2021	09/20/2024	09/24/2024	Exercise	50,911	15,318,490	300.89	148,786			376,229					(148,786)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	09/24/2021	09/23/2024	09/25/2024	Exercise	13,097	3,950,559	301.65	37,551			90,497					(37,551)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/01/2021	09/17/2024	09/19/2024	Maturity	48,480	19,733,352	407.04	143,938								(143,938)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/01/2021	09/18/2024	09/20/2024	Maturity	35,810	14,548,333	406.26	109,230								(109,230)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/01/2021	09/19/2024	09/23/2024	Maturity	16,576	6,748,111	407.09	49,462								(49,462)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/01/2021	09/20/2024	09/24/2024	Maturity	57,136	23,173,280	405.58	179,182								(179,182)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/01/2021	09/23/2024	09/25/2024	Maturity	3,607	1,481,655	410.78	9,736								(9,736)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/01/2021	09/24/2024	09/26/2024	Maturity	45,958	18,749,749	407.98	135,825								(135,825)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/01/2021	09/25/2024	09/27/2024	Maturity	29,190	11,878,274	406.93	89,394								(89,394)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/01/2021	09/26/2024	09/30/2024	Maturity	24,650	10,043,671	407.45	74,544								(74,544)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/01/2021	09/27/2024	10/01/2024	Maturity	18,711	7,645,303	408.59	54,793								(54,793)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/01/2021	09/27/2024	10/01/2024	Maturity	25,775	10,380,938	402.76	90,059								(90,059)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/01/2021	09/27/2024	10/01/2024	Maturity	6,245	2,532,549	405.54	20,085								(20,085)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/01/2021	09/30/2024	10/02/2024	Maturity	4,916	1,992,519	405.28	16,091								(16,091)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/20/2024	09/24/2024	Exercise	23,714	7,823,311	329.9	65,692			106,951					(65,692)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/23/2024	09/25/2024	Exercise	8,278	2,756,148	332.93	20,576			17,633					(20,576)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/24/2024	09/26/2024	Exercise	25,744	8,606,019	334.29	60,807			18,278					(60,807)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/25/2024	09/27/2024	Exercise	14,943	4,982,408	333.43	36,668			6,425					(36,668)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/27/2024	10/01/2024	Exercise	16,907	5,620,514	332.43	43,478			43,621					(43,478)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/27/2024	10/01/2024	Exercise	15,147	4,994,170	329.71	43,304			80,280					(43,304)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/30/2024	10/02/2024	Exercise	6,507	2,141,828	329.16	19,194			36,699					(19,194)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	08/30/2024	09/04/2024	Exercise	16,078	5,341,105	332.2	37,625			804					(37,625)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/10/2024	09/12/2024	Maturity	14,669	4,959,377	338.08	28,111								(28,111)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/13/2024	09/17/2024	Exercise	11,631	3,889,687	334.41	26,264			6,979					(26,264)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/17/2024	09/19/2024	Exercise	26,960	8,968,617	332.67	66,272			75,217					(66,272)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/18/2024	09/20/2024	Exercise	22,878	7,535,254	329.37	64,222			110,728					(64,222)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2021	09/20/2024	09/24/2024	Exercise	12,950	4,289,996	331.28	33,999			40,533					(33,999)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2021	09/20/2024	09/24/2024	Maturity	19,674	6,162,699	313.24	27,114								(27,114)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2021	09/23/2024	09/25/2024	Maturity	7,460	2,347,047	314.61	9,616								(9,616)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2021	09/24/2024	09/26/2024	Maturity	19,655	6,177,373	314.29	25,896								(25,896)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2021	09/27/2024	10/01/2024	Maturity	23,283	7,219,375	310.07	39,144								(39,144)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2021	09/27/2024	10/01/2024	Maturity	14,854	4,651,826	313.16	21,083								(21,083)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2021	09/30/2024	10/02/2024	Maturity	7,018	2,180,410	310.69	11,529								(11,529)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2021	10/01/2024	10/03/2024	Maturity	7,737	2,415,241	312.17	11,761								(11,761)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2021	10/04/2024	10/08/2024	Maturity	22,681	7,057,513	311.17	36,786								(36,786)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2021	09/20/2024	09/24/2024	Exercise	10,592	3,524,413	332.73	29,207			17,795					(29,207)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2021	09/30/2024	10/02/2024	Exercise	8,606	2,806,636	326.13	31,357			74,613					(31,357)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2021	10/01/2024	10/03/2024	Exercise	23,097	7,612,180	329.57	74,535			133,271					(74,535)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2021	10/02/2024	10/04/2024	Exercise	28,541	9,360,428	327.97	97,985			193,790					(97,985)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2021	10/04/2024	10/08/2024	Exercise	10,818	3,535,477	326.82	38,953			60,796					(38,953)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2021	10/04/2024	10/08/2024	Exercise	17,143	5,624,740	328.1	58,948			74,402					(58,948)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2021	10/07/2024	10/09/2024	Maturity	6,950	2,313,464	332.85	20,220								(20,220)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/07/2021	09/20/2024	09/24/2024	Maturity	12,476	5,486,675	439.79	20,620								(20,620)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/07/2021	09/20/2024	09/24/2024	Maturity	14,385	6,295,954	437.66	25,689								(25,689)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/07/2021	09/24/2024	09/26/2024	Maturity	9,040	3,962,590	438.36	15,975								(15,975)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/07/2021	09/27/2024	10/01/2024	Maturity	15,689	6,845,037	436.29	30,189								(30,189)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/07/2021	09/27/2024	10/01/2024	Maturity	4,865	2,108,446	433.43	10,350								(10,350)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/07/2021	09/30/2024	10/02/2024	Maturity	4,514	1,947,436	431.45	10,390								(10,390)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/07/2021	10/01/2024	10/03/2024	Maturity	4,479	1,948,218	434.94	9,169								(9,169)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/07/2021	10/04/2024	10/08/2024	Maturity	17,804	7,663,738	430.46	42,966								(42,966)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	09/20/2024	09/24/2024	Maturity	8,953	3,674,141	410.37	24,777								(24,777)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	09/23/2024	09/25/2024	Maturity	2,611	1,075,453	411.95	6,951								(6,951)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	09/24/2024	09/26/2024	Maturity	6,320	2,618,104	414.27	15,666								(15,666)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	09/27/2024	10/01/2024	Maturity	5,743	2,392,193	416.54	13,365								(13,365)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	09/27/2024	10/01/2024	Maturity	10,409	4,257,001	408.97	30,839								(30,839)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	09/30/2024	10/02/2024	Maturity	5,691	2,333,274	409.98	16,513								(16,513)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	10/01/2024	10/03/2024	Maturity	4,490	1,823,915	406.2	14,677								(14,677)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	10/04/2024	10/08/2024	Maturity	17,682	7,247,913	409.9	52,092								(52,092)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	10/07/2024	10/09/2024	Maturity	3,067	1,271,112	414.41	7,918								(7,918)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	10/08/2024	10/10/2024	Maturity	6,134	2,524,500	411.59	17,378								(17,378)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2021	10/11/2024	10/16/2024	Maturity	4,359	1,798,003	412.49	12,119								(12,119)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	09/24/2024	09/26/2024	Exercise	21,537	6,526,005	303.02	60,391			152,479					(60,391)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	09/25/2024	09/27/2024	Exercise	27,801	8,400,075	302.15	80,877			205,449					(80,877)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	09/27/2024	10/01/2024	Exercise	68,297	20,589,472	301.47	205,100			624,917					(205,100)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	09/30/2024	10/02/2024	Exercise	25,075	7,548,720	301.05	77,256			230,937					(77,256)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	10/01/2024	10/03/2024	Exercise	21,107	6,359,690	301.31	64,621			198,826					(64,621)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	10/02/2024	10/04/2024	Exercise	16,844	5,072,152	301.13	52,094			151,930					(52,094)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	10/04/2024	10/08/2024	Exercise	64,733	19,401,667	299.72	212,197			632,438					(212,197)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	10/07/2024	10/09/2024	Exercise	26,769	8,134,591	303.88	75,711			143,215					(75,711)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	10/08/2024	10/10/2024	Exercise	24,360	7,383,446	303.1	71,217			130,325					(71,217)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	10/09/2024	10/11/2024	Exercise	35,786	10,809,574	302.06	109,250			234,042					(109,250)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/13/2021	10/11/2024	10/16/2024	Exercise	45,445	13,717,600	301.85	140,647			370,832					(140,647)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/01/2024	10/03/2024	Maturity	42,120	16,931,542	401.98	183,821								(183,821)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/02/2024	10/04/2024	Maturity	39,354	15,766,565	400.63	178,736								(178,736)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/03/2024	10/07/2024	Maturity	25,149	10,113,032	402.12	110,031								(110,031)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/04/2024	10/08/2024	Maturity	53,076	21,345,997	402.18	232,430								(232,430)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/07/2024	10/09/2024	Maturity	3,388	1,354,872	399.87	15,955								(15,955)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/08/2024	10/10/2024	Maturity	52,752	21,237,573	402.59	231,300								(231,300)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/09/2024	10/11/2024	Maturity	28,225	11,347,430	402.04	126,060								(126,060)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/10/2024	10/15/2024	Maturity	30,042	12,089,899	402.43	133,122								(133,122)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/11/2024	10/16/2024	Maturity	18,222	7,316,274	401.5	83,097								(83,097)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/11/2024	10/16/2024	Maturity	32,013	12,885,800	402.52	141,973								(141,973)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/11/2024	10/16/2024	Maturity	5,064	2,080,345	410.8	17,727								(17,727)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/15/2021	10/14/2024	10/16/2024	Maturity	3,602	1,473,713	409.1	13,381								(13,381)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2021	10/07/2024	10/09/2024	Maturity	6,447	2,022,276	313.66	11,406								(11,406)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2021	10/08/2024	10/10/2024	Maturity	19,165	5,986,677	312.37	36,403								(36,403)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2021	10/11/2024	10/16/2024	Maturity	37,280	11,576,220	310.52	78,589								(78,589)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2021	10/14/2024	10/16/2024	Maturity	6,713	2,102,930	313.24	12,418								(12,418)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2021	10/15/2024	10/17/2024	Maturity	11,477	3,597,349	313.43	21,085								(21,085)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2021	10/18/2024	10/22/2024	Maturity	25,723	8,055,917	313.18	48,335								(48,335)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2021	10/18/2024	10/22/2024	Maturity	7,849	2,486,176	316.77	12,163								(12,163)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2021	10/21/2024	10/23/2024	Maturity	11,676	3,679,906	315.16	19,940								(19,940)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/22/2021	10/07/2024	10/09/2024	Maturity	11,534	4,982,998	432.04	29,495								(29,495)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/22/2021	10/08/2024	10/10/2024	Maturity	16,724	7,204,370	430.77	44,765								(44,765)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/22/2021	10/11/2024	10/16/2024	Maturity	23,454	10,066,790	429.21	66,730								(66,730)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/22/2021	10/11/2024	10/16/2024	Maturity	13,338	5,784,410	433.69	32,696								(32,696)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/22/2021	10/15/2024	10/17/2024	Maturity	5,434	2,364,510	435.11	12,862								(12,862)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/22/2021	10/18/2024	10/22/2024	Maturity	22,581	9,784,525	433.3	57,382								(57,382)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/22/2021	10/21/2024	10/23/2024	Maturity	7,856	3,405,479	433.47	20,041								(20,041)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2021	10/11/2024	10/16/2024	Maturity	13,187	5,409,942	410.25	46,171								(46,171)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2021	10/14/2024	10/16/2024	Maturity	3,929	1,617,048	411.54	13,363								(13,363)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2021	10/15/2024	10/17/2024	Maturity	3,603	1,486,561	412.56	11,922								(11,922)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2021	10/18/2024	10/22/2024	Maturity	9,944	4,104,751	412.8	32,963								(32,963)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2021	10/18/2024	10/22/2024	Maturity	7,695	3,209,585	417.1	22,351								(22,351)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2021	10/21/2024	10/23/2024	Maturity	5,899	2,433,242	412.46	19,942								(19,942)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2021	10/22/2024	10/24/2024	Maturity	5,037	2,081,586	413.25	16,674								(16,674)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2021	10/25/2024	10/29/2024	Maturity	4,413	1,814,810	411.21	15,681								(15,681)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2021	10/25/2024	10/29/2024	Maturity	5,644	2,346,162	415.72	17,496								(17,496)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/15/2024	10/17/2024	Maturity	54,467	22,204,672	407.67	205,031								(205,031)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/16/2024	10/18/2024	Maturity	42,843	17,372,727	405.5	172,240								(172,240)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/17/2024	10/21/2024	Maturity	27,094	11,032,106	407.18	104,036								(104,036)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/18/2024	10/22/2024	Maturity	62,382	25,358,100	406.5	245,175								(245,175)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/18/2024	10/22/2024	Maturity	4,843	1,989,381	410.8	16,765								(16,765)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/21/2024	10/23/2024	Maturity	6,455	2,635,857	408.32	24,266								(24,266)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/22/2024	10/24/2024	Maturity	59,835	24,316,179	406.39	238,657								(238,657)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/23/2024	10/25/2024	Maturity	23,563	9,586,708	406.86	92,994								(92,994)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/24/2024	10/28/2024	Maturity	22,657	9,213,620	406.65	90,260								(90,260)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/25/2024	10/29/2024	Maturity	62,262	25,460,263	408.92	232,779								(232,779)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/28/2024	10/30/2024	Maturity	2,559	1,037,215	405.36	10,702								(10,702)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/11/2024	10/16/2024	Exercise	23,112	6,995,558	302.68	78,900			169,411					(78,900)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/14/2024	10/16/2024	Exercise	12,839	3,921,948	305.47	39,859			57,262					(39,859)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/15/2024	10/17/2024	Exercise	12,742	3,901,281	306.18	38,637			48,546					(38,637)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/16/2024	10/18/2024	Exercise	27,701	8,502,902	306.95	81,837			83,104					(81,837)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/18/2024	10/22/2024	Exercise	64,183	19,690,776	306.79	191,784			245,180					(191,784)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/21/2024	10/23/2024	Exercise	23,575	7,221,818	306.34	72,314			81,568					(72,314)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/22/2024	10/24/2024	Exercise	28,063	8,575,973	305.6	88,813			116,741					(88,813)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/23/2024	10/25/2024	Exercise	32,775	10,054,969	306.79	99,425			65,550					(99,425)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/25/2024	10/29/2024	Exercise	65,931	20,224,865	306.76	201,349			156,255					(201,349)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2021	10/28/2024	10/30/2024	Exercise	25,091	7,693,898	306.64	77,670			65,738					(77,670)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/11/2024	10/16/2024	Exercise	19,139	6,313,346	329.87	80,014			52,058					(80,014)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/15/2024	10/17/2024	Exercise	28,658	9,539,122	332.86	109,312			37,829					(109,312)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/16/2024	10/18/2024	Exercise	14,068	4,690,935	333.45	52,714			27,292					(52,714)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/18/2024	10/22/2024	Exercise	19,099	6,347,119	332.32	74,937			60,163					(74,937)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/18/2024	10/22/2024	Exercise	23,244	7,746,839	333.29	88,134			50,671					(88,134)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/18/2024	10/22/2024	Exercise	7,060	2,342,980	331.85	28,160			25,559					(28,160)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/22/2024	10/24/2024	Maturity	30,539	10,301,257	337.32	101,320								(101,320)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/23/2024	10/25/2024	Maturity	16,201	5,461,769	337.12	54,319								(54,319)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/24/2024	10/28/2024	Maturity	12,099	4,082,935	337.46	40,182								(40,182)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/25/2024	10/29/2024	Maturity	10,509	3,549,520	337.77	34,609								(34,609)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/25/2024	10/29/2024	Maturity	17,191	5,779,968	336.22	59,939								(59,939)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/29/2024	10/31/2024	Maturity	32,019	10,755,930	335.92	114,205							(114,205)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/30/2024	11/01/2024	Maturity	12,069	4,032,817	334.16	45,991							(45,991)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/31/2024	11/04/2024	Maturity	5,488	1,846,619	336.51	19,272							(19,272)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	09/30/2024	10/02/2024	Exercise	9,911	3,288,520	331.8	37,425			29,733				(37,425)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/08/2024	10/10/2024	Exercise	26,603	8,747,924	328.83	114,149			50,014				(114,149)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/09/2024	10/11/2024	Exercise	13,391	4,432,194	330.99	53,533			7,633				(53,533)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2021	10/11/2024	10/16/2024	Exercise	16,881	5,557,778	329.23	72,128			56,721				(72,128)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2021	10/22/2024	10/24/2024	Maturity	11,959	3,751,038	313.65	21,712							(21,712)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2021	10/25/2024	10/29/2024	Maturity	28,318	8,950,203	316.06	45,531							(45,531)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2021	10/28/2024	10/30/2024	Maturity	14,194	4,491,187	316.41	22,590							(22,590)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2021	10/29/2024	10/31/2024	Maturity	10,541	3,323,639	315.31	17,876							(17,876)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2021	11/01/2024	11/05/2024	Maturity	42,538	13,478,638	316.86	66,860							(66,860)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2021	11/04/2024	11/06/2024	Maturity	8,375	2,649,240	316.32	13,688							(13,688)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2021	11/05/2024	11/07/2024	Maturity	10,671	3,372,076	316.01	17,794							(17,794)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/08/2021	10/22/2024	10/24/2024	Maturity	7,551	3,268,858	432.92	25,931							(25,931)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/08/2021	10/25/2024	10/29/2024	Maturity	9,223	3,992,564	432.91	31,970							(31,970)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/08/2021	10/25/2024	10/29/2024	Maturity	11,092	4,816,941	434.29	36,828							(36,828)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/08/2021	10/28/2024	10/30/2024	Maturity	6,325	2,743,215	433.69	21,593							(21,593)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/08/2021	10/29/2024	10/31/2024	Maturity	7,370	3,186,745	432.4	26,263							(26,263)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/08/2021	11/01/2024	11/05/2024	Maturity	18,893	8,217,426	434.94	62,759							(62,759)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/08/2021	11/01/2024	11/05/2024	Maturity	7,965	3,519,747	441.88	21,143							(21,143)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/08/2021	11/05/2024	11/07/2024	Maturity	4,965	2,188,197	440.76	13,842							(13,842)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/12/2021	10/29/2024	10/31/2024	Maturity	77,681	31,679,162	407.81	354,507							(354,507)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/12/2021	10/30/2024	11/01/2024	Maturity	31,725	12,902,196	406.69	149,758							(149,758)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/12/2021	10/31/2024	11/04/2024	Maturity	22,033	8,960,425	406.68	104,316							(104,316)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/12/2021	11/01/2024	11/05/2024	Maturity	61,039	25,023,737	409.96	264,358							(264,358)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/12/2021	11/04/2024	11/06/2024	Maturity	9,206	3,808,413	413.68	36,150							(36,150)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/12/2021	11/05/2024	11/07/2024	Maturity	57,733	23,776,235	411.83	239,888							(239,888)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/12/2021	11/06/2024	11/08/2024	Maturity	40,777	16,813,284	412.32	167,498							(167,498)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/12/2021	11/07/2024	11/12/2024	Maturity	19,064	7,813,251	409.84	84,271							(84,271)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/08/2024	11/13/2024	Maturity	77,642	31,887,610	410.7	335,979								(335,979)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/11/2024	11/13/2024	Maturity	2,129	880,240	413.46	8,581								(8,581)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	10/29/2024	10/31/2024	Exercise	25,245	7,698,898	304.97	93,778			117,388					(93,778)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	10/30/2024	11/01/2024	Exercise	23,079	7,063,647	306.06	82,633			76,623					(82,633)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/01/2024	11/05/2024	Maturity	74,298	22,903,971	308.27	246,525								(246,525)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/04/2024	11/06/2024	Maturity	27,063	8,334,454	307.97	91,580								(91,580)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/05/2024	11/07/2024	Maturity	28,547	8,842,480	309.75	90,568								(90,568)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/06/2024	11/08/2024	Maturity	35,915	11,093,075	308.87	118,205								(118,205)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/08/2024	11/13/2024	Maturity	97,225	30,105,669	309.65	312,263								(312,263)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/12/2021	11/11/2024	11/13/2024	Exercise	20,566	6,343,057	308.43	69,710			11,722					(69,710)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2021	10/28/2024	10/30/2024	Maturity	8,851	3,679,743	415.73	31,223								(31,223)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2021	11/01/2024	11/05/2024	Maturity	9,173	3,806,512	414.97	33,495								(33,495)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2021	11/01/2024	11/05/2024	Maturity	15,773	6,627,690	420.19	49,132								(49,132)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2021	11/04/2024	11/06/2024	Maturity	7,390	3,034,498	410.65	30,872								(30,872)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2021	11/08/2024	11/13/2024	Maturity	17,115	7,193,577	420.3	54,284								(54,284)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2021	11/08/2024	11/13/2024	Maturity	8,290	3,455,923	416.88	29,172								(29,172)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2021	11/12/2024	11/14/2024	Maturity	9,815	4,117,663	419.51	32,268								(32,268)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/19/2021	11/12/2024	11/14/2024	Maturity	29,140	8,998,562	308.8	97,940								(97,940)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/19/2021	11/13/2024	11/15/2024	Maturity	41,646	12,932,600	310.54	131,408								(131,408)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/19/2021	11/15/2024	11/19/2024	Maturity	111,026	34,343,651	309.33	368,496								(368,496)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/19/2021	11/18/2024	11/20/2024	Maturity	24,325	7,540,304	309.98	79,476								(79,476)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	10/15/2024	10/17/2024	Exercise	9,124	3,010,526	329.95	42,332			38,595					(42,332)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	10/25/2024	10/29/2024	Maturity	9,581	3,224,223	336.53	36,494								(36,494)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	10/29/2024	10/31/2024	Maturity	9,952	3,362,374	337.87	36,558								(36,558)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/01/2024	11/05/2024	Maturity	29,081	9,810,388	337.35	109,794								(109,794)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/05/2024	11/07/2024	Maturity	38,332	12,953,997	337.94	143,350								(143,350)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/06/2024	11/08/2024	Maturity	25,756	8,713,241	338.3	95,350								(95,350)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/08/2024	11/13/2024	Maturity	36,230	12,236,398	337.74	137,661								(137,661)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/08/2024	11/13/2024	Maturity	10,997	3,682,819	334.89	46,270								(46,270)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/12/2024	11/14/2024	Maturity	20,812	7,077,721	340.08	73,463								(73,463)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/13/2024	11/15/2024	Maturity	24,965	8,414,403	337.05	98,594							(98,594)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/15/2024	11/19/2024	Maturity	34,051	11,571,204	339.82	122,362							(122,362)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/15/2024	11/19/2024	Maturity	11,958	4,028,448	336.88	47,780							(47,780)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/18/2024	11/20/2024	Maturity	1,525	513,659	336.81	6,160							(6,160)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/24/2021	11/08/2024	11/13/2024	Maturity	20,968	9,259,403	441.6	52,584							(52,584)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/24/2021	11/11/2024	11/13/2024	Maturity	7,572	3,334,374	440.35	19,993							(19,993)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/24/2021	11/12/2024	11/14/2024	Maturity	7,907	3,484,847	440.74	20,665							(20,665)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/24/2021	11/15/2024	11/19/2024	Maturity	9,651	4,272,865	442.75	23,762							(23,762)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/24/2021	11/15/2024	11/19/2024	Maturity	11,033	4,855,928	440.12	29,708							(29,708)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/24/2021	11/18/2024	11/20/2024	Maturity	3,067	1,360,046	443.38	7,457							(7,457)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/24/2021	11/19/2024	11/21/2024	Maturity	3,832	1,687,976	440.52	10,299							(10,299)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/24/2021	11/22/2024	11/26/2024	Maturity	21,389	9,466,521	442.58	54,075							(54,075)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/12/2024	11/14/2024	Maturity	60,790	24,981,634	410.95	226,520							(226,520)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/13/2024	11/15/2024	Maturity	43,210	17,760,964	411.04	160,990							(160,990)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/14/2024	11/18/2024	Maturity	19,106	7,874,451	412.15	69,034							(69,034)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/15/2024	11/19/2024	Maturity	71,664	29,558,608	412.46	257,185							(257,185)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/18/2024	11/20/2024	Maturity	3,347	1,384,491	413.66	11,683							(11,683)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/19/2024	11/21/2024	Maturity	66,143	27,226,373	411.63	246,161							(246,161)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/20/2024	11/22/2024	Maturity	32,438	13,372,704	412.26	118,852							(118,852)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/21/2024	11/25/2024	Maturity	20,419	8,418,356	412.29	74,915							(74,915)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/22/2024	11/26/2024	Maturity	41,854	17,217,185	411.36	158,412							(158,412)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/25/2024	11/27/2024	Maturity	3,634	1,500,987	413	13,197							(13,197)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/26/2024	11/29/2024	Maturity	61,787	25,124,870	406.64	271,549							(271,549)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2021	11/27/2024	12/02/2024	Maturity	64,110	26,055,079	406.41	284,495							(284,495)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2021	11/29/2024	12/03/2024	Maturity	14,739	4,963,405	336.75	53,165							(53,165)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2021	11/12/2024	11/14/2024	Maturity	6,897	2,329,011	337.67	22,915							(22,915)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2021	11/19/2024	11/21/2024	Maturity	32,574	11,061,900	339.59	102,586							(102,586)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2021	11/20/2024	11/22/2024	Maturity	19,156	6,516,608	340.19	59,112							(59,112)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2021	11/21/2024	11/25/2024	Maturity	7,516	2,552,748	339.65	23,751							(23,751)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2021	11/22/2024	11/26/2024	Maturity	26,503	9,012,118	340.04	82,737							(82,737)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2021	11/26/2024	11/29/2024	Maturity	31,977	10,743,131	335.96	117,800								(117,800)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2021	11/27/2024	12/02/2024	Maturity	25,714	8,632,677	335.72	95,831								(95,831)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2021	11/19/2024	11/21/2024	Maturity	42,193	12,983,242	307.71	126,468								(126,468)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2021	11/20/2024	11/22/2024	Maturity	38,835	11,973,666	308.32	113,986								(113,986)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2021	11/22/2024	11/26/2024	Maturity	95,387	29,542,447	309.71	266,294								(266,294)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2021	11/25/2024	11/27/2024	Maturity	16,526	5,129,770	310.4	45,235								(45,235)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/30/2021	11/27/2024	12/02/2024	Exercise	47,896	14,604,558	304.92	163,478			195,417					(163,478)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2021	11/08/2024	11/13/2024	Maturity	44,260	13,977,640	315.81	77,503								(77,503)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2021	11/11/2024	11/13/2024	Maturity	12,083	3,779,250	312.77	25,090								(25,090)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2021	11/12/2024	11/14/2024	Maturity	9,265	2,934,024	316.68	15,652								(15,652)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2021	11/15/2024	11/19/2024	Maturity	29,100	9,193,607	315.93	51,675								(51,675)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2021	11/18/2024	11/20/2024	Maturity	5,359	1,698,449	316.95	9,078								(9,078)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2021	11/19/2024	11/21/2024	Maturity	6,706	2,115,251	315.43	12,377								(12,377)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2021	11/22/2024	11/26/2024	Maturity	23,526	7,442,578	316.36	41,625								(41,625)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2021	11/15/2024	11/19/2024	Maturity	14,229	5,980,323	420.29	43,019								(43,019)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2021	11/19/2024	11/21/2024	Maturity	8,715	3,682,155	422.5	24,854								(24,854)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2021	11/22/2024	11/26/2024	Maturity	15,632	6,547,762	418.86	50,442								(50,442)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2021	11/29/2024	12/03/2024	Maturity	12,996	5,387,815	414.58	48,775								(48,775)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2021	12/02/2024	12/04/2024	Maturity	7,789	3,184,832	408.87	34,848								(34,848)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2021	12/06/2024	12/10/2024	Maturity	7,343	3,031,864	412.89	29,512								(29,512)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	11/29/2024	12/03/2024	Exercise	76,927	23,432,043	304.6	303,325			460,025					(303,325)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/02/2024	12/04/2024	Exercise	22,574	6,941,041	307.48	80,607			83,072					(80,607)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/03/2024	12/05/2024	Exercise	35,314	10,804,607	305.96	133,815			192,107					(133,815)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/04/2024	12/06/2024	Exercise	37,910	11,571,985	305.25	147,839			249,826					(147,839)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	11/29/2024	12/03/2024	Maturity	64,387	26,142,883	406.03	304,058								(304,058)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/06/2024	12/10/2024	Exercise	79,254	24,459,403	308.62	273,922			194,965					(273,922)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/02/2024	12/04/2024	Maturity	8,562	3,485,974	407.15	39,463								(39,463)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/06/2024	12/10/2024	Exercise	39,555	12,165,938	307.57	142,274			138,838					(142,274)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/03/2024	12/05/2024	Maturity	57,324	23,173,049	404.25	287,545								(287,545)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/09/2024	12/11/2024	Exercise	26,082	8,069,919	309.4	88,151			49,296					(88,151)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/04/2024	12/06/2024	Maturity	25,895	10,477,950	404.64	128,787								(128,787)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/06/2024	12/10/2024	Maturity	40,731	16,539,544	406.07	195,508								(195,508)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/06/2024	12/10/2024	Maturity	35,003	14,312,674	408.9	154,888								(154,888)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/06/2024	12/10/2024	Maturity	3,795	1,570,719	413.92	14,479								(14,479)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/10/2021	12/09/2024	12/11/2024	Maturity	991	409,328	412.9	3,930								(3,930)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/14/2021	11/22/2024	11/26/2024	Maturity	13,445	4,262,476	317.04	24,162								(24,162)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/14/2021	11/26/2024	11/29/2024	Maturity	7,580	2,371,852	312.91	17,166								(17,166)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/14/2021	11/29/2024	12/03/2024	Maturity	28,118	8,826,531	313.91	60,918								(60,918)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/14/2021	12/02/2024	12/04/2024	Maturity	8,164	2,558,849	313.44	18,272								(18,272)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/14/2021	12/03/2024	12/05/2024	Maturity	7,178	2,255,969	314.31	15,391								(15,391)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/14/2021	12/06/2024	12/10/2024	Maturity	27,197	8,573,465	315.23	56,000								(56,000)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/14/2021	12/09/2024	12/11/2024	Maturity	12,844	4,064,865	316.49	24,918								(24,918)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/14/2021	12/13/2024	12/17/2024	Maturity	17,119	5,419,007	316.55	33,460								(33,460)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/14/2021	11/22/2024	11/26/2024	Maturity	6,800	2,998,010	440.9	21,982								(21,982)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/14/2021	11/26/2024	11/29/2024	Maturity	7,018	3,097,917	441.4	22,574								(22,574)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/14/2021	11/27/2024	12/02/2024	Maturity	13,267	5,811,685	438.06	47,651								(47,651)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/14/2021	12/03/2024	12/05/2024	Maturity	10,809	4,765,732	440.9	36,008								(36,008)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/14/2021	12/06/2024	12/10/2024	Maturity	6,001	2,654,098	442.29	19,269								(19,269)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/14/2021	12/06/2024	12/10/2024	Maturity	14,449	6,444,425	446.01	41,062								(41,062)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/14/2021	12/09/2024	12/11/2024	Maturity	6,644	2,938,012	442.22	21,554								(21,554)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/14/2021	12/13/2024	12/17/2024	Maturity	13,165	5,862,609	445.31	39,025								(39,025)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/13/2024	12/17/2024	Maturity	26,103	8,865,864	339.65	97,390								(97,390)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/13/2024	12/17/2024	Maturity	6,497	2,238,131	344.48	20,140								(20,140)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/17/2024	12/19/2024	Maturity	25,597	8,689,302	339.47	97,150								(97,150)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/18/2024	12/20/2024	Maturity	15,689	5,306,546	338.24	62,474								(62,474)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/19/2024	12/23/2024	Maturity	8,502	2,855,274	335.83	37,036								(37,036)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/20/2024	12/24/2024	Maturity	25,360	8,567,846	337.85	102,959								(102,959)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	11/15/2024	11/19/2024	Maturity	6,221	2,113,236	339.7	21,468								(21,468)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	11/21/2024	11/25/2024	Maturity	6,639	2,248,591	338.68	24,211								(24,211)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	11/27/2024	12/02/2024	Maturity	11,553	3,892,485	336.93	45,693								(45,693)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	11/29/2024	12/03/2024	Maturity	18,065	6,060,322	335.48	75,710								(75,710)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/03/2024	12/05/2024	Maturity	17,759	5,952,592	335.18	76,032								(76,032)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/04/2024	12/06/2024	Maturity	13,223	4,410,611	333.56	60,088								(60,088)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/06/2024	12/10/2024	Maturity	14,366	4,839,271	336.85	58,350								(58,350)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/06/2024	12/10/2024	Maturity	19,402	6,572,774	338.76	73,462								(73,462)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/10/2024	12/12/2024	Maturity	21,505	7,264,533	337.81	85,221								(85,221)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/11/2024	12/13/2024	Maturity	15,201	5,107,327	335.99	64,519								(64,519)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/12/2024	12/16/2024	Maturity	14,098	4,751,087	337	57,844								(57,844)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2021	12/13/2024	12/17/2024	Maturity	12,998	4,393,702	338.04	51,474								(51,474)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/28/2021	12/13/2024	12/17/2024	Maturity	17,897	5,683,636	317.57	39,544								(39,544)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/28/2021	12/16/2024	12/18/2024	Maturity	13,900	4,411,885	317.41	31,209								(31,209)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/28/2021	12/17/2024	12/19/2024	Maturity	12,845	4,091,261	318.51	27,293								(27,293)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/28/2021	12/20/2024	12/24/2024	Maturity	31,505	10,007,264	317.64	70,609								(70,609)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/28/2021	12/23/2024	12/26/2024	Maturity	17,553	5,584,570	318.15	38,596								(38,596)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/28/2021	12/27/2024	12/31/2024	Maturity	16,340	5,195,666	317.98	36,614								(36,614)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/27/2024	12/31/2024	Maturity	21,444	6,652,345	310.22	79,396								(79,396)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/10/2024	12/12/2024	Exercise	35,563	10,979,576	308.74	133,591			102,064					(133,591)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/11/2024	12/13/2024	Exercise	32,724	10,120,564	309.27	120,865			99,808					(120,865)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/13/2024	12/17/2024	Exercise	74,181	22,908,722	308.82	280,073			94,952					(280,073)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/13/2024	12/17/2024	Exercise	33,585	10,321,952	307.34	133,928			92,694					(133,928)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/16/2024	12/18/2024	Exercise	27,159	8,417,552	309.94	99,009			5,975					(99,009)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/17/2024	12/19/2024	Exercise	47,685	14,752,816	309.38	178,038			23,843					(178,038)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/18/2024	12/20/2024	Maturity	50,000	15,466,639	309.33	187,367								(187,367)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/20/2024	12/24/2024	Maturity	111,234	34,447,069	309.68	413,349								(413,349)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/27/2024	12/31/2024	Maturity	27,505	8,505,637	309.24	105,652								(105,652)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/10/2024	12/12/2024	Maturity	49,668	20,280,137	408.31	235,964								(235,964)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/11/2024	12/13/2024	Maturity	31,372	12,806,621	408.22	149,838								(149,838)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/12/2024	12/16/2024	Maturity	33,638	13,701,053	407.31	165,296								(165,296)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/13/2024	12/17/2024	Maturity	79,024	32,149,293	406.83	394,673								(394,673)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/13/2024	12/17/2024	Maturity	4,321	1,767,058	408.94	20,316								(20,316)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/16/2024	12/18/2024	Maturity	2,056	833,797	405.49	10,742								(10,742)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/17/2024	12/19/2024	Maturity	68,774	27,937,920	406.23	352,620								(352,620)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/18/2024	12/20/2024	Maturity	41,538	16,840,087	405.41	218,513								(218,513)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/19/2024	12/23/2024	Maturity	17,270	7,036,944	407.46	85,968								(85,968)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/20/2024	12/24/2024	Maturity	19,268	7,816,326	405.66	101,121								(101,121)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/20/2024	12/24/2024	Maturity	34,473	14,035,884	407.16	173,386								(173,386)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/20/2024	12/24/2024	Maturity	6,060	2,495,068	411.72	26,727								(26,727)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/27/2024	12/31/2024	Maturity	39,009	15,903,205	407.68	196,611								(196,611)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/27/2021	12/27/2024	12/31/2024	Maturity	45,717	18,621,730	407.33	232,682								(232,682)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/28/2021	12/13/2024	12/17/2024	Maturity	11,590	5,146,557	444.04	32,166								(32,166)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/28/2021	12/17/2024	12/19/2024	Maturity	9,358	4,157,826	444.3	26,022								(26,022)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/28/2021	12/20/2024	12/24/2024	Maturity	19,692	8,710,940	442.36	58,922								(58,922)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/28/2021	12/27/2024	12/31/2024	Maturity	9,600	4,243,481	442.05	29,552								(29,552)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	01/02/2024	01/04/2024	Maturity	2,125	868,367	408.67	.25								(25)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	01/03/2024	01/05/2024	Maturity	5,241	2,131,287	406.62	136								(136)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	01/04/2024	01/08/2024	Maturity	9,296	3,878,504	417.24	230								(230)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	01/05/2024	01/09/2024	Maturity	3,388	1,387,721	409.64	156								(156)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	01/05/2024	01/09/2024	Maturity	1,758	710,288	404.08	101								(101)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	12/27/2024	12/31/2024	Maturity	52,652	21,523,244	408.78	214,692								(214,692)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	12/27/2024	12/31/2024	Maturity	5,352	2,206,164	412.23	19,624								(19,624)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/07/2022	12/31/2024	01/03/2025	Maturity	48,237	19,673,607	407.85	204,302								(204,302)				03
JAN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/11/2022	01/04/2024	01/08/2024	Maturity	3,258	1,038,065	318.64	58								(58)				03
JAN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/11/2022	01/10/2024	01/12/2024	Maturity	3,418	1,088,755	318.56	184								(184)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/11/2022	12/27/2024	12/31/2024	Maturity	17,105	5,477,224	320.21	30,933								(30,933)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/11/2022	12/30/2024	01/02/2025	Maturity	7,438	2,354,698	316.59	16,494								(16,494)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/11/2022	12/31/2024	01/03/2025	Maturity	6,181	1,988,303	321.66	10,413								(10,413)				03
JAN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/11/2022	01/10/2024	01/12/2024	Maturity	4,188	1,827,435	436.32	307								(307)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/11/2022	12/27/2024	12/31/2024	Maturity	9,125	4,036,221	442.33	20,590								(20,590)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/11/2022	12/30/2024	01/02/2025	Maturity	8,999	3,967,976	440.92	21,539								(21,539)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/11/2022	12/30/2024	01/02/2025	Maturity	5,632	2,489,766	442.06	12,938								(12,938)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE8IBXP4R0TD8PU41	01/11/2022	12/30/2024	01/02/2025	Maturity	9,244	4,039,218	436.94	25,463								(25,463)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	01/04/2024	01/08/2024	Maturity	3,478	1,085,992	312.29	87								(87)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	01/05/2024	01/09/2024	Maturity	7,357	2,291,043	311.39	257								(257)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	01/05/2024	01/09/2024	Maturity	3,571	1,107,448	310.08	134								(134)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	01/11/2024	01/16/2024	Maturity	7,353	2,285,149	310.76	664								(664)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	01/12/2024	01/17/2024	Maturity	4,733	1,465,212	309.56	501								(501)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	12/27/2024	12/31/2024	Maturity	70,069	21,705,953	309.78	226,075								(226,075)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	12/27/2024	12/31/2024	Maturity	20,098	6,250,930	311.02	61,668								(61,668)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	12/30/2024	01/02/2025	Maturity	17,880	5,512,799	308.33	61,513								(61,513)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2022	12/31/2024	01/03/2025	Maturity	21,365	6,607,340	309.26	71,031								(71,031)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2022	01/12/2024	01/17/2024	Maturity	19,488	7,780,325	399.24	3,809								(3,809)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/19/2022	01/12/2024	01/17/2024	Maturity	5,306	1,767,591	333.15	939								(939)				03
JAN 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/20/2022	01/05/2024	01/09/2024	Maturity	5,281	1,134,146	214.78	19,168								(19,168)				03
JAN 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/20/2022	01/12/2024	01/17/2024	Maturity	7,159	1,536,078	214.56	26,632								(26,632)				03
JAN 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/20/2022	01/19/2024	01/23/2024	Maturity	4,183	881,208	210.66	21,166								(21,166)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/08/2024	01/10/2024	Maturity	4,898	1,983,974	405.02	455								(455)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/09/2024	01/11/2024	Maturity	4,617	1,876,993	406.58	459								(459)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/10/2024	01/12/2024	Maturity	5,308	2,162,802	407.46	573								(573)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/11/2024	01/16/2024	Maturity	4,420	1,798,840	406.97	541								(541)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/12/2024	01/17/2024	Maturity	10,164	4,163,882	409.67	1,221								(1,221)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/16/2024	01/18/2024	Maturity	5,332	2,170,050	406.97	976								(976)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/17/2024	01/19/2024	Maturity	3,678	1,507,653	409.95	634								(634)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/18/2024	01/22/2024	Maturity	2,295	935,072	407.43	467								(467)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/19/2024	01/23/2024	Maturity	9,238	3,748,361	405.77	2,129								(2,129)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/21/2022	01/19/2024	01/23/2024	Maturity	324	133,036	410.58	61								(61)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/05/2024	01/09/2024	Maturity	5,548	1,914,171	345.01	185								(185)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/12/2024	01/17/2024	Maturity	5,887	2,008,117	341.1	662								(662)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/19/2024	01/23/2024	Maturity	2,818	962,118	341.38	510								(510)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	12/03/2024	12/05/2024	Maturity	6,623	2,242,405	338.58	23,351								(23,351)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	12/06/2024	12/10/2024	Maturity	8,058	2,713,327	336.71	30,765								(30,765)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	12/11/2024	12/13/2024	Maturity	6,280	2,121,685	337.87	23,237							(23,237)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	12/20/2024	12/24/2024	Maturity	19,408	6,564,208	338.22	72,532							(72,532)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	12/17/2024	12/19/2024	Maturity	7,965	2,686,841	337.35	30,531							(30,531)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	12/24/2024	12/27/2024	Maturity	22,289	7,538,342	338.21	84,182							(84,182)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	12/26/2024	12/30/2024	Maturity	18,768	6,350,476	338.36	70,837							(70,837)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	12/27/2024	12/31/2024	Maturity	32,330	11,030,782	341.19	109,615							(109,615)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	12/30/2024	01/02/2025	Maturity	6,908	2,381,101	344.67	20,540							(20,540)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	12/31/2024	01/03/2025	Maturity	18,215	6,182,949	339.45	66,750							(66,750)				03
JAN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/20/2022	01/03/2024	01/05/2024	Maturity	4,345	1,705,789	392.62	.55							(55)				03
JAN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/20/2022	01/05/2024	01/09/2024	Maturity	5,841	2,247,810	384.81	210							(210)				03
JAN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/20/2022	01/12/2024	01/17/2024	Maturity	4,767	1,837,480	385.43	458							(458)				03
JAN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/20/2022	01/19/2024	01/23/2024	Maturity	2,643	1,007,517	381.15	497							(497)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	01/19/2024	01/23/2024	Maturity	5,152	2,129,921	413.41	709							(709)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	12/06/2024	12/10/2024	Maturity	7,613	3,195,877	419.77	17,042							(17,042)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	12/10/2024	12/12/2024	Maturity	7,994	3,350,214	419.09	18,560							(18,560)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	12/13/2024	12/17/2024	Maturity	15,556	6,431,711	413.45	44,231							(44,231)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	12/17/2024	12/19/2024	Maturity	9,117	3,792,519	415.97	24,062							(24,062)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	12/20/2024	12/24/2024	Maturity	11,774	4,904,014	416.51	30,739							(30,739)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2022	12/27/2024	12/31/2024	Maturity	24,418	10,174,390	416.67	64,583							(64,583)				03
JAN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/24/2022	01/19/2024	01/23/2024	Maturity	1,025	437,623	426.82	178							(178)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/12/2024	01/17/2024	Maturity	9,489	2,955,990	311.53	853							(853)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/19/2024	01/23/2024	Maturity	12,809	3,962,560	309.35	2,119							(2,119)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/22/2024	01/24/2024	Maturity	5,267	1,626,415	308.78	1,048							(1,048)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/25/2024	01/29/2024	Maturity	6,053	1,875,358	309.83	1,298							(1,298)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/26/2024	01/30/2024	Maturity	4,035	1,242,224	307.84	1,003							(1,003)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/19/2024	01/23/2024	Maturity	3,366	1,368,530	406.63	673							(673)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/22/2024	01/24/2024	Maturity	6,288	2,545,419	404.82	1,583							(1,583)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/24/2024	01/26/2024	Maturity	5,846	2,369,764	405.34	1,576							(1,576)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/25/2024	01/29/2024	Maturity	4,656	1,871,027	401.84	1,510							(1,510)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/26/2024	01/30/2024	Maturity	4,983	2,008,071	402.99	1,607							(1,607)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/28/2022	01/26/2024	01/30/2024	Maturity	2,699	1,093,652	405.16	796								(796)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/04/2022	01/29/2024	01/31/2024	Maturity	6,245	2,525,792	404.46	2,016								(2,016)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/04/2022	01/31/2024	02/02/2024	Maturity	6,963	2,805,182	402.85	2,572								(2,572)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/04/2022	02/01/2024	02/05/2024	Maturity	4,530	1,825,955	403.11	1,709								(1,709)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/04/2022	02/02/2024	02/06/2024	Maturity	8,897	3,610,912	405.85	3,087								(3,087)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/22/2024	01/24/2024	Maturity	8,735	2,977,087	340.84	1,782								(1,782)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/25/2024	01/29/2024	Maturity	5,236	1,777,434	339.47	1,308								(1,308)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	01/31/2024	02/02/2024	Maturity	5,698	1,913,224	335.79	2,123								(2,123)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	02/02/2024	02/06/2024	Maturity	4,408	1,495,268	339.25	1,481								(1,481)				03
FEB 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	02/08/2022	02/07/2024	02/09/2024	Maturity	1,391	585,799	420.99	545								(545)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	01/29/2024	01/31/2024	Maturity	14,201	4,391,326	309.22	4,417								(4,417)				03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	02/02/2024	02/06/2024	Maturity	8,635	2,675,534	309.83	2,968								(2,968)				03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	02/02/2024	02/06/2024	Maturity	7,249	2,249,332	310.31	2,430								(2,430)				03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	02/08/2024	02/12/2024	Maturity	12,494	3,889,307	311.29	4,708								(4,708)				03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/11/2022	02/09/2024	02/13/2024	Maturity	4,456	1,389,009	311.72	1,685								(1,685)				03
FEB 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	02/02/2024	02/06/2024	Maturity	4,806	1,506,053	313.34	918								(918)				03
FEB 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2022	02/09/2024	02/13/2024	Maturity	4,875	1,525,955	313.01	1,159								(1,159)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/06/2024	02/08/2024	Maturity	5,370	2,154,914	401.28	2,234								(2,234)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/08/2024	02/12/2024	Maturity	8,750	3,519,819	402.26	3,684								(3,684)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/09/2024	02/13/2024	Maturity	4,357	1,762,155	404.46	1,711								(1,711)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/09/2024	02/13/2024	Maturity	5,720	2,294,650	401.19	2,585								(2,585)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/12/2024	02/14/2024	Maturity	7,145	2,856,158	399.75	3,687								(3,687)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/13/2024	02/15/2024	Maturity	5,366	2,140,820	398.94	2,930								(2,930)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/14/2022	02/05/2024	02/07/2024	Maturity	9,238	3,710,274	401.62	3,683								(3,683)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/17/2022	02/15/2024	02/20/2024	Maturity	6,711	2,630,332	391.93	5,401								(5,401)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/17/2022	02/15/2024	02/20/2024	Maturity	3,481	1,144,513	328.83	2,427								(2,427)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	02/02/2024	02/06/2024	Maturity	5,096	1,738,347	341.13	1,396								(1,396)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	02/12/2024	02/14/2024	Maturity	8,495	2,885,826	339.7	3,287								(3,287)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	02/16/2024	02/21/2024	Maturity	6,541	2,214,526	338.54	2,939								(2,939)				03
JAN 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/24/2022	01/31/2024	02/02/2024	Maturity	8,813	1,852,377	210.19	35,075			(35,075)									03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FEB 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/24/2022	02/23/2024	02/27/2024	Maturity	7,420	1,548,733	208.73	33,760			(33,760)									03
JAN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/24/2022	01/26/2024	01/30/2024	Maturity	2,986	1,116,354	373.83	817								(817)				03
FEB 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/24/2022	02/09/2024	02/13/2024	Maturity	3,484	1,303,749	374.16	1,458								(1,458)				03
FEB 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/24/2022	02/23/2024	02/27/2024	Maturity	2,974	1,110,670	373.47	1,731								(1,731)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2022	02/20/2024	02/22/2024	Maturity	9,719	3,292,827	338.81	4,614								(4,614)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2022	02/23/2024	02/27/2024	Maturity	4,918	1,645,011	334.5	3,064								(3,064)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/25/2022	02/15/2024	02/20/2024	Maturity	7,191	2,870,164	399.13	4,226								(4,226)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/25/2022	02/16/2024	02/21/2024	Maturity	6,404	2,537,689	396.26	4,314								(4,314)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/25/2022	02/16/2024	02/21/2024	Maturity	4,734	1,886,787	398.57	2,906								(2,906)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/25/2022	02/20/2024	02/22/2024	Maturity	8,202	3,275,557	399.37	5,290								(5,290)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/25/2022	02/22/2024	02/26/2024	Maturity	6,410	2,547,575	397.44	4,642								(4,642)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/25/2022	02/23/2024	02/27/2024	Maturity	6,109	2,426,849	397.23	4,544								(4,544)				03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/28/2022	02/16/2024	02/21/2024	Maturity	15,246	4,736,805	310.69	8,688								(8,688)				03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/28/2022	02/22/2024	02/26/2024	Maturity	10,685	3,358,990	314.37	5,695								(5,695)				03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/28/2022	02/27/2024	02/29/2024	Maturity	8,157	2,565,746	314.56	4,707								(4,707)				03
FEB 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	03/01/2022	02/16/2024	02/21/2024	Maturity	2,287	957,143	418.5	1,074								(1,074)				03
FEB 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	03/01/2022	02/28/2024	03/01/2024	Maturity	2,555	1,065,781	417.08	1,601								(1,601)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	03/04/2022	02/23/2024	02/27/2024	Maturity	5,201	2,092,291	402.27	4,248								(4,248)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	03/04/2022	02/26/2024	02/28/2024	Maturity	6,693	2,656,271	396.86	7,054								(7,054)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	03/04/2022	02/28/2024	03/01/2024	Maturity	8,488	3,395,801	400.06	8,223								(8,223)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	03/04/2022	03/01/2024	03/05/2024	Maturity	14,310	5,814,681	406.34	11,231								(11,231)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	03/07/2022	02/16/2024	02/21/2024	Maturity	8,508	3,435,591	403.8	6,094								(6,094)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	03/07/2022	03/04/2024	03/06/2024	Maturity	13,163	5,326,882	404.69	12,348								(12,348)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	02/27/2024	02/29/2024	Maturity	8,089	2,710,151	335.03	5,402								(5,402)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	03/05/2024	03/07/2024	Maturity	9,131	3,074,164	336.67	6,301								(6,301)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	03/08/2024	03/12/2024	Maturity	5,176	1,749,984	338.09	3,480								(3,480)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	03/11/2022	03/05/2024	03/07/2024	Maturity	13,642	5,513,975	404.2	9,897								(9,897)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	03/11/2022	03/06/2024	03/08/2024	Maturity	7,141	2,913,612	408.01	4,466								(4,466)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	03/11/2022	03/08/2024	03/12/2024	Maturity	4,988	2,026,731	406.31	3,459								(3,459)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	03/11/2022	03/08/2024	03/12/2024	Maturity	10,291	4,197,654	407.9	6,663								(6,663)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAR 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/16/2022	03/15/2024	03/19/2024	Maturity	6,230	2,044,168	328.12	7,706								(7,706)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/17/2022	03/15/2024	03/19/2024	Maturity	8,022	3,155,875	393.38	11,120								(11,120)				03
FEB 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	02/16/2024	02/21/2024	Maturity	2,816	873,090	310.01	992								(992)				03
FEB 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	02/23/2024	02/27/2024	Maturity	8,844	2,735,854	309.33	3,743								(3,743)				03
MAR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	03/04/2024	03/06/2024	Maturity	7,291	2,274,806	311.99	3,054								(3,054)				03
MAR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	03/11/2024	03/13/2024	Maturity	9,712	3,002,548	309.17	5,436								(5,436)				03
MAR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2022	03/15/2024	03/19/2024	Maturity	7,194	2,215,288	307.93	4,597								(4,597)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/01/2024	03/05/2024	Maturity	12,445	3,907,846	314	10,821								(10,821)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/08/2024	03/12/2024	Maturity	11,466	3,615,375	315.3	10,422								(10,422)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/14/2024	03/18/2024	Maturity	10,324	3,251,221	314.93	10,348								(10,348)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/18/2024	03/20/2024	Maturity	12,095	3,812,123	315.17	12,615								(12,615)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/21/2024	03/25/2024	Maturity	9,171	2,889,566	315.06	9,968								(9,968)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/12/2024	03/14/2024	Maturity	15,021	6,116,344	407.19	9,523								(9,523)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/14/2024	03/18/2024	Maturity	7,537	3,062,935	406.4	5,090								(5,090)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/15/2024	03/19/2024	Maturity	12,324	5,050,412	409.81	7,225								(7,225)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/19/2024	03/21/2024	Maturity	8,053	3,283,383	407.74	5,468								(5,468)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2022	03/21/2024	03/25/2024	Maturity	4,563	1,852,806	406.09	3,414								(3,414)				03
MAR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	03/21/2022	03/18/2024	03/20/2024	Maturity	8,509	3,485,164	409.59	6,962								(6,962)				03
MAR 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/28/2022	03/11/2024	03/13/2024	Maturity	9,276	1,933,537	208.44	30,148			(30,148)									03
MAR 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/28/2022	03/22/2024	03/26/2024	Maturity	5,273	1,086,543	206.05	21,146			(21,146)									03
MAR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2022	03/01/2024	03/05/2024	Maturity	3,772	1,402,382	371.82	2,476								(2,476)				03
MAR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2022	03/14/2024	03/13/2024	Maturity	4,704	1,749,730	371.96	3,708			(51)					(3,657)				03
MAR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2022	03/25/2024	03/13/2024	Maturity	4,151	1,541,361	371.28	3,857			46					(3,306)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/13/2024	03/15/2024	Maturity	6,461	2,159,874	334.32	6,861								(6,861)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/20/2024	03/22/2024	Maturity	10,289	3,457,882	336.09	11,021								(11,021)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/29/2022	03/28/2024	04/02/2024	Maturity	11,958	4,006,411	335.05	14,717								(14,717)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/22/2024	03/26/2024	Maturity	4,032	1,596,921	396.1	4,810								(4,810)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/22/2024	03/26/2024	Maturity	5,840	2,339,456	400.6	5,813								(5,813)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/25/2024	03/27/2024	Maturity	2,612	1,043,970	399.65	2,800								(2,800)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/26/2024	03/28/2024	Maturity	2,571	1,017,046	395.61	3,273								(3,273)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/27/2024	04/01/2024	Maturity	5,542	2,201,611	397.27	6,683								(6,683)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2022	03/28/2024	04/02/2024	Maturity	8,517	3,373,287	396.06	10,886								(10,886)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2022	03/11/2024	03/13/2024	Maturity	13,558	5,494,104	405.23	9,275								(9,275)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2022	03/21/2024	03/25/2024	Maturity	9,956	3,970,759	398.85	10,170								(10,170)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/04/2022	04/01/2024	04/03/2024	Maturity	5,449	2,175,499	399.24	6,195								(6,195)				03
MAR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/04/2022	03/28/2024	04/02/2024	Maturity	7,306	2,972,085	406.79	7,633								(7,633)				03
MAR 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2022	03/01/2024	03/05/2024	Exercise	7,358	1,218,582	165.61	2,793			42,309					(2,793)				03
MAR 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2022	03/22/2024	03/26/2024	Exercise	3,071	508,113	165.48	1,576			21,924					(1,576)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	03/28/2024	04/02/2024	Maturity	11,247	3,638,903	323.54	7,520								(7,520)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	03/28/2024	04/02/2024	Maturity	9,926	3,193,310	321.71	7,323								(7,323)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/05/2024	04/09/2024	Maturity	12,176	3,927,503	322.56	9,350								(9,350)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/05/2024	04/09/2024	Maturity	23,137	9,135,571	394.84	28,438								(28,438)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	03/28/2024	04/02/2024	Maturity	5,906	2,380,122	403	4,708								(4,708)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/02/2024	04/04/2024	Maturity	7,796	3,082,542	395.4	9,090								(9,090)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/03/2024	04/05/2024	Maturity	4,740	1,886,149	397.9	5,030								(5,030)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/07/2022	04/04/2024	04/08/2024	Maturity	3,108	1,234,490	397.19	3,434								(3,434)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	03/28/2024	04/01/2024	Maturity	5,294	1,809,469	341.82	4,813								(4,813)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	04/09/2024	04/11/2024	Maturity	11,004	3,732,914	339.23	12,852								(12,852)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2022	04/12/2024	04/16/2024	Maturity	2,733	928,899	339.87	3,186								(3,186)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/14/2022	04/08/2024	04/10/2024	Maturity	6,139	2,443,411	398.01	7,376								(7,376)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/14/2022	04/10/2024	04/12/2024	Maturity	8,765	3,441,169	392.62	13,323								(13,323)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/14/2022	04/12/2024	04/16/2024	Maturity	7,535	2,941,955	390.42	12,690								(12,690)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/14/2022	04/12/2024	04/16/2024	Maturity	5,558	2,202,493	396.3	7,436								(7,436)				03
MAR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	03/25/2024	03/27/2024	Maturity	11,930	3,670,773	307.68	8,187								(8,187)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	04/04/2024	04/08/2024	Maturity	12,124	3,747,861	309.13	8,416								(8,416)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	04/11/2024	04/15/2024	Maturity	11,459	3,542,485	309.15	8,506								(8,506)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2022	04/12/2024	04/16/2024	Maturity	5,299	1,640,986	309.7	3,828								(3,828)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	04/18/2022	04/12/2024	04/16/2024	Maturity	6,434	2,612,801	406.12	6,107								(6,107)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2022	04/15/2024	04/17/2024	Maturity	10,934	4,258,243	389.46	18,775								(18,775)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/20/2022	04/15/2024	04/17/2024	Maturity	7,028	2,329,480	331.45	13,371								(13,371)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	04/21/2022	04/11/2024	04/15/2024	Maturity	11,393	3,632,751	318.85	12,615								(12,615)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	04/21/2022	04/17/2024	04/19/2024	Maturity	10,782	3,463,793	321.26	11,154								(11,154)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	04/21/2022	04/19/2024	04/23/2024	Maturity	11,530	3,720,843	322.71	11,268								(11,268)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	04/21/2022	04/15/2024	04/17/2024	Maturity	1,805	713,308	395.2	2,371								(2,371)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	04/21/2022	04/16/2024	04/18/2024	Maturity	4,601	1,816,810	394.89	6,174								(6,174)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	04/21/2022	04/17/2024	04/19/2024	Maturity	9,332	3,659,018	392.11	14,142								(14,142)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	04/21/2022	04/18/2024	04/22/2024	Maturity	4,076	1,599,887	392.49	6,135								(6,135)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	04/21/2022	04/19/2024	04/23/2024	Maturity	3,270	1,274,226	389.65	5,551								(5,551)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	04/21/2022	04/19/2024	04/23/2024	Maturity	3,872	1,535,818	396.64	4,960								(4,960)				03
APR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/27/2022	04/05/2024	03/13/2024	Maturity	5,562	2,045,474	367.77	4,686			.49					(3,551)				03
APR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/27/2022	04/18/2024	03/13/2024	Maturity	8,542	3,116,181	364.81	9,264			86					(6,176)				03
APR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/27/2022	04/22/2024	03/13/2024	Maturity	5,056	1,834,393	362.81	6,187			.55					(3,977)				03
APR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/27/2022	04/26/2024	03/13/2024	Maturity	2,627	950,854	361.92	3,449			.30					(2,141)				03
APR 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	04/27/2022	04/04/2024	04/08/2024	Maturity	8,696	1,773,176	203.9	30,350			(30,350)									03
APR 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	04/27/2022	04/12/2024	04/16/2024	Maturity	9,733	1,951,575	200.52	45,159			(45,159)									03
APR 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	04/27/2022	04/25/2024	04/29/2024	Maturity	11,018	2,196,697	199.38	56,410			(56,410)									03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	04/28/2022	04/19/2024	04/23/2024	Maturity	4,211	1,664,343	395.22	5,025								(5,025)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	04/28/2022	04/23/2024	04/25/2024	Maturity	7,097	2,769,858	390.3	10,763								(10,763)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	04/28/2022	04/24/2024	04/26/2024	Maturity	21,321	8,317,127	390.1	32,878								(32,878)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	04/28/2022	04/25/2024	04/29/2024	Maturity	2,779	1,076,827	387.44	4,803								(4,803)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	04/28/2022	04/26/2024	04/30/2024	Maturity	2,110	809,783	383.84	4,219								(4,219)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	04/28/2022	04/26/2024	04/30/2024	Maturity	1,740	681,894	391.9	2,533								(2,533)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2022	03/28/2024	04/01/2024	Maturity	2,119	705,417	332.83	2,485								(2,485)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2022	04/19/2024	04/23/2024	Maturity	20,018	6,854,632	342.42	18,066								(18,066)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2022	04/26/2024	04/30/2024	Maturity	7,622	2,562,968	336.25	9,979								(9,979)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2022	04/19/2024	04/23/2024	Maturity	10,485	3,223,993	307.49	7,558								(7,558)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2022	04/25/2024	04/29/2024	Maturity	12,205	3,779,153	309.64	7,972								(7,972)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2022	04/26/2024	04/30/2024	Maturity	6,756	2,077,187	307.48	5,170								(5,170)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	04/29/2022	04/19/2024	04/23/2024	Maturity	2,818	1,128,669	400.52	2,740								(2,740)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	04/29/2022	04/26/2024	04/30/2024	Maturity	4,903	1,956,832	399.11	5,397								(5,397)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/03/2024	05/07/2024	Maturity	8,510	3,337,237	392.17	10,858								(10,858)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/07/2024	05/09/2024	Maturity	6,547	2,547,690	389.16	9,801								(9,801)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2024	05/10/2024	Maturity	4,081	1,587,025	388.85	6,236								(6,236)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/26/2024	04/30/2024	Maturity	2,899	1,132,490	390.67	3,734								(3,734)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/30/2024	05/02/2024	Maturity	6,412	2,501,446	390.1	8,742								(8,742)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/01/2024	05/03/2024	Maturity	6,153	2,384,999	387.62	9,397								(9,397)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/02/2024	05/06/2024	Maturity	3,438	1,335,318	388.36	5,130								(5,130)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/25/2024	04/29/2024	Maturity	12,555	4,015,557	319.85	10,944								(10,944)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/26/2024	04/30/2024	Maturity	10,245	3,252,660	317.49	10,258								(10,258)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/03/2024	05/07/2024	Maturity	11,577	3,679,562	317.83	12,034								(12,034)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2024	05/10/2024	Maturity	5,245	1,648,351	314.25	6,834								(6,834)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/26/2024	04/30/2024	Maturity	13,460	5,290,583	393.05	15,614								(15,614)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	05/06/2024	05/08/2024	Maturity	5,873	2,270,555	386.59	9,714								(9,714)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2022	04/12/2024	04/16/2024	Maturity	13,692	5,429,251	396.54	11,976								(11,976)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	04/26/2024	04/30/2024	Maturity	721	243,385	337.65	713								(713)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	05/08/2024	05/10/2024	Maturity	11,825	3,938,183	333.03	16,326								(16,326)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2022	05/15/2024	05/17/2024	Maturity	7,072	2,341,743	331.14	11,261								(11,261)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2022	05/09/2024	05/13/2024	Maturity	4,647	1,797,676	386.83	8,610								(8,610)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2022	05/10/2024	05/14/2024	Maturity	2,947	1,135,764	385.44	5,812								(5,812)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2022	05/10/2024	05/14/2024	Maturity	6,968	2,701,730	387.75	12,541								(12,541)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2022	05/13/2024	05/15/2024	Maturity	2,756	1,058,340	383.96	5,883								(5,883)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2022	05/14/2024	05/16/2024	Maturity	5,945	2,299,712	386.83	11,407								(11,407)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2024	05/17/2024	Maturity	5,169	2,008,450	388.58	9,307								(9,307)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/17/2022	05/15/2024	05/17/2024	Exercise	5,205	1,691,043	324.89	11,394			20,039					(11,394)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2022	05/15/2024	05/17/2024	Maturity	10,990	4,200,000	382.16	24,939								(24,939)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/09/2024	05/13/2024	Maturity	18,915	5,695,538	301.11	22,833								(22,833)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/17/2024	05/21/2024	Maturity	16,464	4,948,672	300.57	21,705								(21,705)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/17/2024	05/21/2024	Exercise	10,250	3,974,310	387.75	21,005			32,184					(21,005)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/16/2024	05/20/2024	Maturity	2,742	1,054,419	384.52	6,191								(6,191)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/17/2024	05/21/2024	Maturity	4,346	1,667,422	383.64	10,218								(10,218)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/17/2024	05/21/2024	Maturity	2,288	906,148	396.12	3,234								(3,234)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/21/2024	05/23/2024	Maturity	8,505	3,289,943	386.81	18,170								(18,170)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/21/2024	05/23/2024	Maturity	2,717	1,069,202	393.5	4,417								(4,417)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/22/2024	05/24/2024	Maturity	3,623	1,399,382	386.24	7,961								(7,961)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/23/2024	05/28/2024	Maturity	3,359	1,302,184	387.67	7,020								(7,020)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/23/2024	05/28/2024	Maturity	837	330,571	394.98	1,294								(1,294)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/10/2024	05/14/2024	Maturity	14,357	4,534,382	315.82	19,030								(19,030)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/17/2024	05/21/2024	Maturity	13,802	4,369,420	316.59	18,463								(18,463)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2022	05/23/2024	05/28/2024	Maturity	11,569	3,656,471	316.05	16,567								(16,567)				03
MAY 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/25/2022	05/13/2024	05/15/2024	Maturity	16,377	3,250,223	198.46	89,328			(89,328)									03
MAY 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/25/2022	05/24/2024	05/29/2024	Maturity	11,880	2,357,057	198.4	65,632			(65,632)									03
MAY 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/25/2022	05/09/2024	03/13/2024	Maturity	6,412	2,293,458	357.68	11,125			86					(6,210)				03
MAY 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/25/2022	05/13/2024	03/13/2024	Maturity	6,879	2,445,052	355.45	13,436			101					(7,274)				03
MAY 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/25/2022	05/24/2024	03/13/2024	Maturity	13,678	4,865,067	355.69	28,435			197					(14,217)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/21/2024	05/23/2024	Maturity	13,861	4,576,384	330.16	24,647								(24,647)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/29/2024	05/31/2024	Maturity	12,555	4,138,610	329.63	24,086								(24,086)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2022	05/31/2024	06/04/2024	Maturity	3,398	1,131,943	333.09	5,594								(5,594)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/24/2024	05/29/2024	Maturity	5,651	2,195,302	388.45	11,400								(11,400)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/28/2024	05/30/2024	Maturity	3,788	1,495,326	394.79	6,023								(6,023)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/29/2024	05/31/2024	Maturity	5,488	2,151,041	391.94	9,901								(9,901)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2022	05/31/2024	06/04/2024	Maturity	7,331	2,872,665	391.84	13,458								(13,458)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	05/17/2024	05/21/2024	Maturity	7,771	2,986,825	384.34	18,230								(18,230)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	05/24/2024	05/29/2024	Maturity	11,076	4,297,447	388.01	23,545								(23,545)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2022	06/03/2024	06/05/2024	Maturity	4,494	1,741,200	387.48	10,371								(10,371)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/06/2022	06/03/2024	06/05/2024	Exercise	12,930	5,036,932	389.55	27,510			1,293					(27,510)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	05/24/2024	05/29/2024	Maturity	9,046	2,879,935	318.36	12,202								(12,202)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	05/31/2024	06/04/2024	Maturity	7,324	2,311,541	315.62	11,891								(11,891)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	05/31/2024	06/04/2024	Maturity	9,917	3,166,629	319.31	13,306								(13,306)				03
JUN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/06/2024	06/10/2024	Maturity	10,617	3,351,031	315.63	17,843								(17,843)				03
JUN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/07/2024	06/11/2024	Maturity	2,523	804,788	318.93	3,602								(3,602)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	05/31/2024	06/04/2024	Maturity	7,167	2,774,865	387.16	15,269								(15,269)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/05/2024	06/07/2024	Maturity	4,344	1,681,549	387.13	9,541								(9,541)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/06/2024	06/10/2024	Maturity	5,282	2,052,894	388.66	10,961								(10,961)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/07/2024	06/11/2024	Maturity	5,547	2,163,467	390.01	10,953								(10,953)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2022	06/07/2024	06/11/2024	Maturity	4,078	1,614,116	395.83	6,283								(6,283)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/24/2024	05/29/2024	Maturity	12,056	3,636,816	301.67	11,892								(11,892)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/31/2024	06/04/2024	Maturity	8,302	2,500,448	301.18	8,852								(8,852)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/31/2024	06/04/2024	Maturity	9,593	2,904,952	302.82	9,132								(9,132)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	06/06/2024	06/10/2024	Maturity	8,001	2,404,994	300.59	9,201								(9,201)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	06/07/2024	06/11/2024	Maturity	3,414	1,024,543	300.14	4,069								(4,069)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2022	05/17/2024	05/21/2024	Maturity	6,180	1,856,557	300.42	6,342								(6,342)				03
APR 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/14/2022	04/22/2024	04/24/2024	Exercise	11,574	1,207,534	104.33	2,455			10,185					(2,455)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/16/2022	06/14/2024	06/18/2024	Exercise	8,275	3,062,797	370.11	22,764			65,458					(22,764)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/16/2022	06/14/2024	06/18/2024	Exercise	4,374	1,403,012	320.75	10,420			15,834					(10,420)				03
MAY 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2022	05/10/2024	05/14/2024	Exercise	20,732	2,119,384	102.23	7,227			86,865					(7,227)				03
MAY 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2022	05/24/2024	05/29/2024	Exercise	34,214	3,498,029	102.24	13,054			153,278					(13,054)				03
JUN 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2022	06/06/2024	06/10/2024	Exercise	31,797	3,263,333	102.63	12,212			130,050					(12,212)				03
JUN 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2022	06/14/2024	06/18/2024	Exercise	13,757	1,405,154	102.14	6,028			55,029					(6,028)				03
JUN 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2022	06/06/2024	06/10/2024	Maturity	7,016	1,392,078	198.41	24,065			(24,065)									03
JUN 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2022	06/21/2024	06/25/2024	Maturity	14,171	2,734,306	192.95	76,524			(76,524)									03
JUN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2022	06/03/2024	03/13/2024	Maturity	10,290	3,662,740	355.95	14,463			94					(6,762)				03
JUN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2022	06/13/2024	03/13/2024	Maturity	6,640	2,337,452	352	11,783			72					(5,173)				03
JUN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2022	06/21/2024	03/13/2024	Maturity	8,924	3,082,237	345.38	21,802			127					(9,126)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	05/24/2024	05/29/2024	Maturity	697	211,352	303.1	571								(571)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	06/13/2024	06/17/2024	Maturity	10,019	2,966,328	296.07	15,002								(15,002)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	06/17/2024	06/19/2024	Maturity	7,228	2,122,933	293.71	12,801								(12,801)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2022	06/27/2024	07/01/2024	Maturity	13,436	3,975,682	295.89	21,871								(21,871)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/28/2022	05/02/2024	05/06/2024	Maturity	599	231,518	386.63	751								(751)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/28/2022	06/10/2024	06/12/2024	Exercise	4,204	1,625,639	386.66	6,836			10,343					(6,836)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	06/28/2022	06/17/2024	06/19/2024	Exercise	4,518	1,705,278	377.42	11,382			52,141					(11,382)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/28/2022	06/24/2024	06/26/2024	Exercise	2,845	1,075,890	378.23	7,185			34,447					(7,185)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	06/28/2022	06/27/2024	07/01/2024	Exercise	317	120,612	380.42	742			2,676					(742)				03
APR 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2022	04/19/2024	04/23/2024	Exercise	4,910	803,991	163.73	3,645			23,177					(3,645)				03
MAY 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2022	05/31/2024	06/04/2024	Exercise	5,019	804,251	160.25	6,028			60,175					(6,028)				03
JUL 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2022	07/01/2024	07/03/2024	Exercise	6,917	1,097,251	158.64	10,713			112,602					(10,713)				03
JUN 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2022	06/28/2024	07/02/2024	Exercise	25,053	2,533,869	101.14	11,399			136,289					(11,399)				03
JUL 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/07/2022	07/05/2024	07/09/2024	Exercise	2,105	209,101	99.35	1,350			17,995					(1,350)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/05/2024	07/09/2024	Maturity	10,542	3,144,184	298.25	16,523								(16,523)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/07/2024	06/11/2024	Maturity	4,930	1,912,858	387.98	6,064								(6,064)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/13/2024	06/17/2024	Maturity	4,526	1,726,648	381.46	7,836								(7,836)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/24/2024	06/26/2024	Exercise	4,822	1,799,367	373.13	12,671			27,295					(12,671)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	06/28/2024	07/02/2024	Exercise	4,984	1,874,509	376.1	11,812			12,560					(11,812)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/11/2022	07/08/2024	07/10/2024	Exercise	3,936	1,469,403	373.36	10,953			30,973					(10,953)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	07/11/2022	07/08/2024	07/10/2024	Exercise	5,365	2,039,958	380.27	14,594			48,710					(14,594)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/18/2022	07/15/2024	07/17/2024	Exercise	10,727	3,456,422	322.22	32,594			69,725					(32,594)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2022	07/15/2024	07/17/2024	Exercise	11,613	4,295,702	369.91	37,391			137,844					(37,391)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/19/2024	07/23/2024	Maturity	9,646	2,870,740	297.61	19,586								(19,586)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/08/2024	07/10/2024	Maturity	9,473	2,816,125	297.28	18,701								(18,701)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2022	07/12/2024	07/16/2024	Maturity	8,384	2,492,580	297.29	16,840								(16,840)				03
JUL 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/12/2024	07/16/2024	Exercise	28,969	2,890,231	99.77	17,921			247,395					(17,921)				03
JUL 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2022	07/19/2024	07/23/2024	Exercise	15,040	1,501,395	99.83	9,486			106,781					(9,486)				03
JUL 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/08/2024	07/10/2024	Maturity	10,762	2,094,513	194.63	61,448			(61,448)									03
JUL 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2022	07/25/2024	07/29/2024	Maturity	9,752	1,907,698	195.62	52,174			(52,174)									03
JUN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/28/2022	06/28/2024	03/13/2024	Maturity	4,522	1,572,706	347.76	14,808			83					(5,956)				03
JUL 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/28/2022	07/08/2024	03/13/2024	Maturity	6,013	2,099,056	349.08	19,579			104					(7,459)				03
JUL 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/28/2022	07/26/2024	03/13/2024	Maturity	11,594	4,056,122	349.84	39,526			191					(13,748)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/05/2024	07/09/2024	Exercise	62	23,168	373.73	207			488					(207)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/11/2024	07/15/2024	Exercise	1,738	649,182	373.43	6,030			14,603					(6,030)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/12/2024	07/16/2024	Exercise	3,224	1,196,027	370.96	12,322			37,045					(12,322)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/18/2024	07/22/2024	Exercise	1,579	588,986	373	5,735			10,059					(5,735)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/19/2024	07/23/2024	Exercise	4,308	1,612,327	374.24	14,995			13,097					(14,995)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/22/2024	07/24/2024	Exercise	1,575	593,226	376.58	5,070			2,363					(5,070)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/26/2024	07/30/2024	Maturity	4,821	1,812,335	375.89	16,206								(16,206)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/01/2022	07/29/2024	07/31/2024	Maturity	859	325,947	379.29	2,555								(2,555)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/01/2022	07/12/2024	07/16/2024	Exercise	3,401	1,292,608	380.02	12,308			44,457					(12,308)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/01/2022	07/19/2024	07/23/2024	Exercise	1,820	692,465	380.49	6,664			22,458					(6,664)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/01/2022	07/25/2024	07/29/2024	Exercise	1,691	647,923	383.18	5,725			13,916					(5,725)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/01/2022	07/26/2024	07/30/2024	Exercise	1,407	539,963	383.78	4,672			13,451					(4,672)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/01/2022	07/29/2024	07/31/2024	Exercise	275	106,581	387.02	813			1,986					(813)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	07/26/2024	07/30/2024	Maturity	7,666	2,292,281	299	15,990								(15,990)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	08/02/2024	08/06/2024	Maturity	8,984	2,690,825	299.5	18,695								(18,695)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	08/02/2024	08/06/2024	Maturity	4,092	1,232,803	301.29	7,615								(7,615)				03
AUG 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO0WP2IHZNBB6KS28	08/05/2022	08/02/2024	08/06/2024	Exercise	33,580	3,363,010	100.15	22,803			160,847					(22,803)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	05/24/2024	05/29/2024	Maturity	2,375	787,411	331.48	5,021								(5,021)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	06/03/2024	06/05/2024	Maturity	5,895	1,943,492	329.71	14,388								(14,388)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	06/05/2024	06/07/2024	Maturity	7,026	2,314,690	329.43	17,574								(17,574)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	06/06/2024	06/10/2024	Maturity	7,614	2,539,723	333.55	15,747								(15,747)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2022	06/07/2024	06/11/2024	Maturity	1,372	464,438	338.43	2,227								(2,227)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/07/2024	06/11/2024	Maturity	1,916	740,771	386.68	3,086								(3,086)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/11/2024	06/13/2024	Maturity	2,476	940,661	379.97	5,527								(5,527)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/11/2024	06/13/2024	Maturity	4,820	1,864,727	386.84	7,891								(7,891)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/11/2024	06/13/2024	Maturity	1,800	705,184	391.71	2,328								(2,328)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/12/2024	06/14/2024	Maturity	2,709	1,037,874	383.19	5,278								(5,278)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/14/2024	06/18/2024	Exercise	6,060	2,248,020	370.95	19,879			42,845					(19,879)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/14/2024	06/18/2024	Maturity	4,862	1,844,723	379.44	11,293								(11,293)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/15/2022	06/14/2024	06/18/2024	Maturity	2,281	878,118	385.04	4,130								(4,130)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/16/2022	08/15/2024	08/19/2024	Exercise	9,108	3,415,085	374.94	32,832			455					(32,832)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/16/2022	08/15/2024	08/19/2024	Maturity	4,045	1,333,239	329.57	14,749								(14,749)				03
AUG 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/18/2022	08/16/2024	08/20/2024	Maturity	12,819	2,516,551	196.31	64,225			(64,225)									03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	08/17/2022	08/05/2024	08/07/2024	Exercise	1,620	620,960	383.28	5,553			15,181					(5,553)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/17/2022	08/08/2024	08/12/2024	Exercise	1,183	457,040	386.32	3,629			8,672					(3,629)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/17/2022	08/09/2024	08/13/2024	Exercise	2,918	1,126,355	385.98	9,113			24,308					(9,113)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/17/2022	08/15/2024	08/19/2024	Exercise	1,442	559,525	387.91	4,256			11,655					(4,256)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/17/2022	08/16/2024	08/20/2024	Exercise	554	214,749	387.9	1,640			4,916					(1,640)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	08/17/2022	08/02/2024	08/06/2024	Exercise	2,937	1,134,922	386.38	8,779			26,083					(8,779)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/05/2024	08/07/2024	Maturity	6,458	1,932,238	299.19	15,674								(15,674)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/08/2024	08/12/2024	Maturity	7,477	2,247,676	300.6	16,875								(16,875)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/09/2024	08/13/2024	Maturity	6,786	2,040,817	300.75	15,233								(15,233)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/15/2024	08/19/2024	Maturity	12,643	3,824,987	302.53	26,028								(26,028)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/16/2024	08/20/2024	Maturity	12,140	3,678,180	302.97	24,405								(24,405)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/16/2024	08/20/2024	Maturity	3,440	1,043,872	303.49	6,691								(6,691)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/22/2022	08/02/2024	08/06/2024	Maturity	6,167	2,327,291	377.38	16,641								(16,641)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/22/2022	08/09/2024	08/13/2024	Maturity	7,134	2,678,840	375.49	21,426								(21,426)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/22/2022	08/16/2024	08/20/2024	Maturity	5,112	1,928,806	377.28	14,639								(14,639)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/22/2022	08/19/2024	08/21/2024	Exercise	333	124,757	374.13	1,100			810					(1,100)				03
AUG 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1IP2IHZNBB6K528	08/19/2022	08/09/2024	08/13/2024	Exercise	22,176	2,220,283	100.12	14,874			90,479					(14,874)				03
AUG 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1IP2IHZNBB6K528	08/19/2022	08/16/2024	08/20/2024	Exercise	30,976	3,114,050	100.53	19,840			128,862					(19,840)				03
AUG 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/23/2022	08/02/2024	03/13/2024	Maturity	5,274	1,867,322	354.09	13,804			65					(4,644)				03
AUG 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/23/2022	08/22/2024	03/13/2024	Maturity	5,159	1,825,137	353.78	14,775			63					(4,546)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2022	08/23/2024	08/27/2024	Maturity	12,785	3,839,100	300.29	21,833								(21,833)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2022	08/30/2024	09/04/2024	Maturity	17,273	5,127,523	296.86	37,839								(37,839)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/01/2022	08/16/2024	08/20/2024	Exercise	2,130	820,700	385.22	5,047			24,628					(5,047)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/01/2022	08/19/2024	08/21/2024	Exercise	469	179,414	382.22	1,286			6,919					(1,286)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/01/2022	08/23/2024	08/27/2024	Exercise	4,004	1,529,915	382.07	11,204			65,510					(11,204)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/01/2022	08/26/2024	08/28/2024	Exercise	437	164,951	377.86	1,476			8,849					(1,476)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/01/2022	08/29/2024	09/03/2024	Exercise	1,327	502,728	378.72	4,375			25,009					(4,375)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/01/2022	08/30/2024	09/04/2024	Exercise	1,510	570,780	378.07	5,130			30,089					(5,130)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	09/06/2022	06/21/2024	06/25/2024	Exercise	21,017	7,880,399	374.95	39,144			73,770					(39,144)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	09/06/2022	06/28/2024	07/02/2024	Exercise	25,324	9,535,597	376.54	45,330			52,674					(45,330)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	09/06/2022	07/03/2024	07/08/2024	Exercise	17,603	6,642,845	377.36	31,073			56,859					(31,073)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
AUG 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1IP21HZNBB6K528	09/01/2022	08/29/2024	09/03/2024	Exercise	31,022	3,100,626	99.95	22,077			151,696					(22,077)				03
AUG 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1IP21HZNBB6K528	09/01/2022	08/30/2024	09/04/2024	Exercise	10,983	1,094,281	99.63	8,286			57,443					(8,286)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2022	06/14/2024	06/18/2024	Maturity	13,045	4,247,302	325.6	36,965								(36,965)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2022	06/21/2024	06/25/2024	Exercise	16,045	5,236,050	326.34	45,558			5,455					(45,558)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2022	06/28/2024	07/02/2024	Maturity	8,120	2,670,647	328.91	21,147								(21,147)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	09/16/2022	09/13/2024	09/17/2024	Exercise	7,580	2,763,998	364.62	28,532			103,701					(28,532)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2022	09/13/2024	09/17/2024	Exercise	6,714	2,168,455	322.99	25,307			80,698					(25,307)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/20/2022	08/30/2024	09/04/2024	Exercise	1,292	489,680	379.15	3,400			24,345					(3,400)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/20/2022	09/06/2024	09/10/2024	Exercise	6,844	2,588,971	378.29	19,193			133,319					(19,193)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/20/2022	09/09/2024	09/11/2024	Exercise	1,165	440,731	378.19	3,317			23,552					(3,317)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/20/2022	09/12/2024	09/16/2024	Exercise	1,631	619,159	379.54	4,416			32,953					(4,416)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/20/2022	09/13/2024	09/17/2024	Exercise	1,416	533,968	377.2	4,265			32,941					(4,265)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	09/20/2022	09/19/2024	09/23/2024	Exercise	286	107,833	376.55	905			7,308					(905)				03
SEP 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1IP21HZNBB6K528	09/20/2022	09/06/2024	09/10/2024	Exercise	28,460	2,841,133	99.83	22,014			130,061					(22,014)				03
SEP 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1IP21HZNBB6K528	09/20/2022	09/13/2024	09/17/2024	Exercise	31,241	3,140,943	100.54	21,819			141,208					(21,819)				03
SEP 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1IP21HZNBB6K528	09/20/2022	09/19/2024	09/23/2024	Exercise	4,630	461,758	99.73	3,789			25,419					(3,789)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	09/22/2022	08/23/2024	08/27/2024	Exercise	3,951	1,476,590	373.77	8,122			16,553					(8,122)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	09/22/2022	08/29/2024	09/03/2024	Exercise	1,943	719,008	370.1	4,856			14,396					(4,856)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	09/22/2022	08/30/2024	09/04/2024	Exercise	3,849	1,417,945	368.35	10,457			36,262					(10,457)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	09/22/2022	09/06/2024	09/10/2024	Exercise	6,604	2,438,413	369.24	17,673			33,548					(17,673)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	09/22/2022	09/12/2024	09/16/2024	Exercise	4,609	1,706,350	370.19	12,066			31,620					(12,066)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	09/22/2022	09/16/2024	09/18/2024	Exercise	2,905	1,068,290	367.69	8,624			31,640					(8,624)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	09/22/2022	09/20/2024	09/24/2024	Exercise	2,064	751,625	364.17	7,223			30,175					(7,223)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	08/30/2024	09/04/2024	Maturity	2,834	842,212	297.15	5,474								(5,474)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/06/2024	09/10/2024	Maturity	11,002	3,278,373	297.97	20,604								(20,604)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/09/2024	09/11/2024	Maturity	10,637	3,183,576	299.3	18,384								(18,384)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/13/2024	09/17/2024	Maturity	21,740	6,484,518	298.28	40,826								(40,826)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/19/2024	09/23/2024	Maturity	4,906	1,460,368	297.64	9,807								(9,807)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2022	09/20/2024	09/24/2024	Maturity	2,713	799,476	294.64	6,599								(6,599)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	09/26/2022	07/09/2024	07/11/2024	Exercise	15,264	5,726,788	375.19	20,524			80,592					(20,524)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/12/2024	07/16/2024	Exercise	16,408	6,162,002	375.55	21,968			113,215					(21,968)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/18/2024	07/22/2024	Exercise	14,878	5,598,900	376.32	19,678			45,378					(19,678)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/23/2024	07/25/2024	Exercise	15,833	5,945,370	375.5	22,425			35,625					(22,425)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/26/2024	07/30/2024	Maturity	24,215	9,145,419	377.67	30,962								(30,962)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2022	07/31/2024	08/02/2024	Maturity	11,149	4,279,509	383.84	10,341								(10,341)				03
SEP 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/06/2024	09/10/2024	Exercise	7,245	1,406,046	194.06	22,533			(12,607)									03
SEP 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2022	09/23/2024	09/25/2024	Exercise	3,438	652,376	189.76	15,642			8,354									03
SEP 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/29/2022	09/06/2024	03/13/2024	Maturity	7,809	2,723,834	348.79	15,882			.64					(4,592)				03
SEP 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/29/2022	09/27/2024	03/13/2024	Maturity	3,668	1,244,686	339.38	12,211			.45					(3,256)				03
JUN 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/04/2022	06/14/2024	06/18/2024	Exercise	777	125,024	160.84	611			10,564					(611)				03
AUG 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/04/2022	08/22/2024	08/26/2024	Exercise	4,318	685,929	158.87	5,773			66,793					(5,773)				03
SEP 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/04/2022	09/30/2024	10/02/2024	Exercise	2,764	437,393	158.24	4,486			48,925					(4,486)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	10/05/2022	09/26/2024	09/30/2024	Exercise	5,114	1,903,531	372.24	17,963			164,508					(17,963)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	10/05/2022	10/04/2024	10/08/2024	Exercise	4,193	1,550,951	369.88	16,648			141,434					(16,648)				03
SEP 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LR0WP2IHZNBB6K528	10/05/2022	09/20/2024	09/24/2024	Exercise	21,382	2,135,235	99.86	16,649			114,181					(16,649)				03
SEP 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LR0WP2IHZNBB6K528	10/05/2022	09/30/2024	10/02/2024	Exercise	24,521	2,434,738	99.29	21,664			141,979					(21,664)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LR0WP2IHZNBB6K528	10/05/2022	10/04/2024	10/08/2024	Exercise	15,918	1,583,836	99.5	13,721			86,275					(13,721)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/10/2024	07/12/2024	Maturity	16,848	5,516,315	327.41	31,176								(31,176)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/16/2024	07/18/2024	Exercise	14,514	4,756,409	327.71	27,186			47,316					(27,186)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/22/2024	07/24/2024	Exercise	13,979	4,602,505	329.24	24,717			15,377					(24,717)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/26/2024	07/30/2024	Exercise	13,463	4,422,756	328.52	25,248			40,523					(25,248)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2022	07/31/2024	08/02/2024	Exercise	8,939	2,948,327	329.82	15,940			25,924					(15,940)				03
JUN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	06/13/2024	06/17/2024	Maturity	20,358	6,444,402	316.56	17,379								(17,379)				03
JUN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	06/24/2024	06/26/2024	Maturity	18,970	5,948,882	313.6	21,043								(21,043)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	07/05/2024	07/09/2024	Maturity	21,785	6,767,887	310.67	30,823								(30,823)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	07/17/2024	07/19/2024	Exercise	18,097	5,598,541	309.36	29,368			7,963					(29,368)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	07/18/2024	07/22/2024	Maturity	5,911	1,838,937	311.12	8,657								(8,657)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/02/2024	08/06/2024	Maturity	12,600	4,799,355	380.89	13,544								(13,544)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/08/2024	08/12/2024	Maturity	15,286	5,827,547	381.23	16,587								(16,587)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2022	08/13/2024	08/15/2024	Maturity	13,387	5,068,567	378.62	17,173								(17,173)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/11/2022	08/16/2024	08/20/2024	Maturity	14,182	5,383,242	379.58	17,489								(17,489)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/11/2022	08/20/2024	08/22/2024	Maturity	12,209	4,621,821	378.57	16,233								(16,233)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2022	09/27/2024	10/01/2024	Maturity	26,924	7,894,875	293.23	65,349								(65,349)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2022	10/11/2024	10/16/2024	Maturity	41,359	12,107,894	292.75	107,733								(107,733)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/18/2022	10/15/2024	10/17/2024	Exercise	10,533	3,765,089	357.47	46,504			224,239					(46,504)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2022	10/15/2024	10/17/2024	Exercise	3,961	1,254,024	316.58	19,074			69,716					(19,074)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/24/2022	07/26/2024	07/30/2024	Maturity	22,641	6,953,960	307.14	42,974								(42,974)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/24/2022	08/08/2024	08/12/2024	Maturity	32,636	10,099,586	309.46	57,131								(57,131)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/24/2022	08/12/2024	08/14/2024	Maturity	15,397	4,788,812	311.02	24,959								(24,959)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/24/2022	08/19/2024	08/21/2024	Maturity	12,035	3,736,806	310.49	20,704								(20,704)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/24/2022	08/23/2024	08/27/2024	Exercise	587	219,924	374.62	957			1,961					(957)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/24/2022	10/03/2024	10/07/2024	Exercise	9,097	3,284,371	361.05	32,813			165,378					(32,813)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/24/2022	10/11/2024	10/16/2024	Exercise	10,251	3,694,905	360.43	38,846			189,138					(38,846)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/24/2022	10/21/2024	10/23/2024	Exercise	5,154	1,851,202	359.2	21,150			101,115					(21,150)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2022	10/07/2024	10/09/2024	Exercise	16,381	1,627,946	99.38	14,990			88,785					(14,990)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2022	10/11/2024	10/16/2024	Exercise	31,142	3,099,553	99.53	28,089			169,101					(28,089)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2022	10/18/2024	10/22/2024	Exercise	15,820	1,577,286	99.7	14,110			87,645					(14,110)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/21/2022	10/07/2024	10/09/2024	Exercise	2,303	851,121	369.58	8,944			77,471					(8,944)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/21/2022	10/11/2024	10/16/2024	Exercise	21,457	7,943,659	370.21	82,057			753,147					(82,057)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/21/2022	10/18/2024	10/22/2024	Exercise	2,374	876,510	369.2	9,656			89,574					(9,656)				03
OCT 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/26/2022	10/03/2024	10/07/2024	Exercise	6,138	1,154,269	188.06	11,206			45,972					(11,206)				03
OCT 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/26/2022	10/11/2024	10/16/2024	Exercise	10,209	1,911,471	187.24	20,384			82,384					(20,384)				03
OCT 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/26/2022	10/17/2024	10/21/2024	Exercise	9,492	1,776,417	187.15	19,383			83,054					(19,383)				03
OCT 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/26/2022	10/21/2024	10/23/2024	Exercise	8,338	1,556,067	186.62	17,912			67,289					(17,912)				03
OCT 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	10/26/2022	10/25/2024	10/29/2024	Exercise	7,491	1,401,283	187.05	15,732			44,649					(15,732)				03
OCT 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2022	10/11/2024	03/13/2024	Maturity	5,849	1,973,465	337.42	23,985			84					(6,081)				03
OCT 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2022	10/18/2024	03/13/2024	Maturity	6,180	2,089,561	338.12	25,117			86					(6,215)				03
OCT 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2022	10/25/2024	03/13/2024	Maturity	4,990	1,691,152	338.93	19,955			67					(4,821)				03
OCT 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2022	10/04/2024	03/13/2024	Maturity	5,089	1,720,923	338.14	19,880			72					(5,167)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2022	10/18/2024	10/22/2024	Maturity	20,778	6,074,627	292.36	71,002								(71,002)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QOEMIK50	10/28/2022	10/25/2024	10/29/2024	Maturity	18,753	5,512,738	293.96	59,371							(59,371)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2022	10/25/2024	10/29/2024	Exercise	42,474	4,253,777	100.15	40,956			190,284				(40,956)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2022	10/31/2024	11/04/2024	Exercise	34,278	3,425,393	99.93	34,773			143,624				(34,773)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/01/2022	10/31/2024	11/04/2024	Exercise	6,384	2,362,260	370.03	27,776			197,201				(27,776)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	10/02/2024	10/04/2024	Exercise	243	926,409	3,818.51	54,506			458,783				(54,506)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/04/2024	09/06/2024	Exercise	229	976,004	4,258.12	29,420			289,252				(29,420)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/06/2024	09/10/2024	Exercise	277	1,209,840	4,362.93	31,537			289,914				(31,537)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/11/2024	09/13/2024	Exercise	310	1,366,667	4,409.03	33,953			354,947				(33,953)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/13/2024	09/17/2024	Exercise	324	1,384,457	4,271.96	42,262			438,824				(42,262)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/17/2024	09/19/2024	Exercise	302	1,227,255	4,060.8	50,755			475,628				(50,755)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/19/2024	09/23/2024	Exercise	250	1,045,888	4,180.04	37,136			383,722				(37,136)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/23/2024	09/25/2024	Exercise	398	1,566,419	3,934.44	77,746			710,316				(77,746)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/25/2024	09/27/2024	Exercise	255	1,012,849	3,978.04	47,896			444,096				(47,896)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/27/2024	10/01/2024	Exercise	360	1,398,456	3,879.32	75,238			670,097				(75,238)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	08/26/2024	08/28/2024	Maturity	8,401	2,598,896	309.35	15,789							(15,789)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	09/12/2024	09/16/2024	Exercise	18,093	4,241,417	234.42	18,592			259,374				(18,592)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	09/06/2024	09/10/2024	Maturity	11,763	3,635,364	309.04	23,450							(23,450)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	09/17/2024	09/19/2024	Exercise	10,411	2,411,204	231.6	13,893			187,255				(13,893)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	09/11/2024	09/13/2024	Maturity	8,607	2,648,002	307.65	18,934							(18,934)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	09/20/2024	09/24/2024	Exercise	12,842	2,946,368	229.43	20,670			263,419				(20,670)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	09/17/2024	09/19/2024	Maturity	7,160	2,215,803	309.49	14,442							(14,442)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	09/30/2024	10/02/2024	Exercise	12,285	2,773,632	225.77	27,005			291,429				(27,005)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	09/19/2024	09/23/2024	Maturity	3,342	1,036,778	310.2	6,516							(6,516)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	10/07/2024	10/09/2024	Exercise	17,524	3,968,137	226.44	37,361			366,035				(37,361)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	10/11/2024	10/16/2024	Exercise	14,917	3,373,821	226.18	32,735			329,655				(32,735)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	10/17/2024	10/21/2024	Exercise	13,817	3,123,274	226.05	31,095			308,001				(31,095)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	10/18/2024	10/22/2024	Exercise	12,863	2,924,828	227.38	26,271			273,966				(26,271)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	10/24/2024	10/28/2024	Exercise	17,668	4,010,765	227.01	37,617			331,900				(37,617)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	10/25/2024	10/29/2024	Exercise	23,824	5,435,514	228.15	46,672			407,691				(46,672)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	11/01/2024	11/05/2024	Exercise	22,409	5,113,643	228.2	44,496			341,789				(44,496)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	10/25/2024	10/29/2024	Exercise	6,435	2,327,594	361.7	26,221			103,477					(26,221)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	10/31/2024	11/04/2024	Exercise	2,684	971,425	361.94	10,996			35,213					(10,996)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	11/01/2024	11/05/2024	Exercise	8,351	3,012,543	360.74	36,075			122,843					(36,075)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2022	11/04/2024	11/06/2024	Exercise	2,475	896,079	362.08	10,184			33,633					(10,184)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/10/2024	10/15/2024	Exercise	186	730,402	3,923.73	44,710			345,554					(44,710)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/18/2024	10/22/2024	Exercise	251	967,752	3,863.28	64,986			501,348					(64,986)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/28/2024	10/30/2024	Exercise	315	1,277,087	4,048.59	71,105			559,884					(71,105)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	11/07/2024	11/12/2024	Exercise	162	645,016	3,986.75	39,693			321,372					(39,693)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	11/08/2022	11/01/2024	11/05/2024	Exercise	55,711	5,590,079	100.34	53,461			204,461					(53,461)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	11/08/2022	11/07/2024	11/12/2024	Exercise	4,270	429,203	100.51	4,037			19,771					(4,037)				03
JUN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2022	06/24/2024	06/26/2024	Exercise	9,309	2,170,047	233.11	10,851			138,948					(10,851)				03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2022	07/05/2024	07/09/2024	Exercise	17,713	4,132,354	233.29	21,377			299,987					(21,377)				03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2022	07/12/2024	07/16/2024	Exercise	12,980	3,023,518	232.93	16,646			244,376					(16,646)				03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2022	07/25/2024	07/29/2024	Exercise	10,715	2,509,440	234.19	13,037			132,882					(13,037)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2022	08/01/2024	08/05/2024	Exercise	17,072	4,036,257	236.43	17,570			212,406					(17,570)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2022	08/08/2024	08/12/2024	Exercise	10,180	2,401,265	235.88	11,304			86,530					(11,304)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2022	08/15/2024	08/19/2024	Exercise	9,316	2,207,068	236.91	9,697			90,749					(9,697)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2022	08/22/2024	08/26/2024	Exercise	12,224	2,899,794	237.22	12,708			125,218					(12,708)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2022	08/30/2024	09/04/2024	Exercise	16,425	3,849,114	234.35	22,548			226,897					(22,548)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/11/2022	11/01/2024	11/05/2024	Exercise	3,093	1,145,238	370.3	15,485			91,978					(15,485)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/11/2022	11/08/2024	11/13/2024	Exercise	5,172	1,918,395	370.91	25,707			189,145					(25,707)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	10/28/2024	10/30/2024	Maturity	7,491	2,214,539	295.61	22,554								(22,554)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	11/01/2024	11/05/2024	Maturity	19,279	5,688,016	295.03	60,732								(60,732)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	11/07/2024	11/12/2024	Maturity	10,447	3,091,798	295.94	31,599								(31,599)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	11/08/2024	11/13/2024	Maturity	15,461	4,590,184	296.89	44,201								(44,201)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/23/2024	08/27/2024	Exercise	19,348	7,304,780	377.54	40,675			8,126					(40,675)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/27/2024	08/29/2024	Exercise	11,605	4,378,937	377.33	25,044			4,178					(25,044)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	08/30/2024	09/04/2024	Exercise	15,128	5,663,391	374.37	38,125			51,434					(38,125)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/06/2024	09/10/2024	Exercise	15,883	5,884,799	370.51	49,151			60,514					(49,151)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2022	09/13/2024	09/17/2024	Exercise	20,121	7,492,189	372.36	58,547			119,518					(58,547)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1IP2IHZNBB6K528	11/14/2022	11/08/2024	11/13/2024	Exercise	20,367	2,051,170	100.71	22,320			95,522					(22,320)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/16/2022	11/15/2024	11/19/2024	Exercise	4,736	1,536,776	324.51	23,174			27,846					(23,174)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/16/2022	11/15/2024	11/19/2024	Exercise	12,407	4,520,089	364.32	60,020			126,799					(60,020)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2022	11/08/2024	11/13/2024	Exercise	8,249	2,985,116	361.87	43,328			136,028					(43,328)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2022	11/15/2024	11/19/2024	Exercise	9,552	3,493,148	365.7	43,741			84,439					(43,741)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2022	11/21/2024	11/25/2024	Exercise	7,885	2,875,625	364.71	38,138			89,255					(38,138)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/15/2024	11/19/2024	Maturity	18,186	5,391,713	296.47	59,226								(59,226)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/18/2024	11/20/2024	Maturity	9,510	2,819,819	296.5	31,136								(31,136)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/21/2024	11/25/2024	Maturity	10,452	3,111,596	297.7	32,018								(32,018)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/22/2024	11/26/2024	Maturity	12,844	3,830,323	298.23	38,158								(38,158)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/25/2024	11/27/2024	Maturity	1,957	582,675	297.71	6,047								(6,047)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2022	11/14/2024	11/18/2024	Maturity	9,039	2,673,483	295.77	30,633								(30,633)				03
NOV 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/08/2024	11/13/2024	Exercise	13,494	2,522,486	186.94	82,311			14,978									03
NOV 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2022	11/27/2024	12/02/2024	Exercise	27,961	5,301,349	189.6	140,363			(24,885)									03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE81BXP4R0TD8PU41	11/28/2022	11/15/2024	11/19/2024	Exercise	6,819	2,551,449	374.15	32,799			213,649					(32,799)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE81BXP4R0TD8PU41	11/28/2022	11/22/2024	11/26/2024	Exercise	8,363	3,130,303	374.29	40,653			272,058					(40,653)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE81BXP4R0TD8PU41	11/28/2022	11/25/2024	11/27/2024	Exercise	1,924	720,510	374.53	9,324			64,831					(9,324)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1IP2IHZNBB6K528	11/28/2022	11/15/2024	11/19/2024	Exercise	29,972	3,031,031	101.13	30,729			94,111					(30,729)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1IP2IHZNBB6K528	11/28/2022	11/18/2024	11/20/2024	Exercise	18,471	1,861,889	100.8	20,138			69,267					(20,138)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1IP2IHZNBB6K528	11/28/2022	11/22/2024	11/26/2024	Exercise	45,247	4,577,184	101.16	46,867			181,893					(46,867)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1IP2IHZNBB6K528	11/28/2022	11/25/2024	11/27/2024	Exercise	6,273	634,029	101.07	6,639			25,406					(6,639)				03
OCT 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/30/2022	10/31/2024	03/13/2024	Maturity	3,678	1,249,167	339.61	18,300			.60					(4,334)				03
NOV 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/30/2022	11/07/2024	03/13/2024	Maturity	5,441	1,838,117	337.85	29,551			.95					(6,841)				03
NOV 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/30/2022	11/08/2024	03/13/2024	Maturity	3,288	1,115,829	339.39	16,845			.54					(3,887)				03
NOV 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/30/2022	11/15/2024	03/13/2024	Maturity	4,242	1,453,452	342.62	19,351			.61					(4,368)				03
NOV 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/30/2022	11/27/2024	03/13/2024	Maturity	8,424	2,887,706	342.8	39,213			118					(8,530)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/30/2022	11/07/2024	11/12/2024	Exercise	13,283	3,018,642	227.26	34,258			254,311					(34,258)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/30/2022	11/08/2024	11/13/2024	Exercise	29,956	6,894,309	230.15	79,522			502,031					(79,522)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/30/2022	11/14/2024	11/18/2024	Exercise	9,889	2,282,708	230.84	25,334			146,967					(25,334)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/30/2022	11/15/2024	11/19/2024	Exercise	13,650	3,147,590	230.59	35,705			192,196					(35,705)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/30/2022	11/21/2024	11/25/2024	Exercise	17,568	4,044,219	230.21	47,778			272,832					(47,778)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/30/2022	11/22/2024	11/26/2024	Exercise	40,761	9,426,884	231.27	103,085			620,347					(103,085)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/30/2022	11/27/2024	12/02/2024	Exercise	9,053	2,090,591	230.93	23,707			144,010					(23,707)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/20/2024	09/24/2024	Exercise	19,553	7,196,585	368.05	72,216			210,002					(72,216)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	09/26/2024	09/30/2024	Exercise	14,878	5,391,736	362.4	71,115			268,992					(71,115)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	10/01/2024	10/03/2024	Exercise	19,453	7,018,394	360.78	100,584			379,536					(100,584)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	10/04/2024	10/08/2024	Exercise	18,813	6,813,406	362.17	92,738			316,242					(92,738)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2022	10/07/2024	10/09/2024	Exercise	9,180	3,395,084	369.82	32,995			76,472					(32,995)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/08/2024	10/10/2024	Exercise	300	1,168,102	3,890.95	86,184			558,445					(86,184)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/11/2024	10/16/2024	Exercise	356	1,386,824	3,898.2	102,267			681,931					(102,267)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/16/2024	10/18/2024	Exercise	382	1,455,592	3,810.45	120,083			776,232					(120,083)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/22/2024	10/24/2024	Exercise	275	1,101,833	4,008.27	73,743			506,603					(73,743)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/25/2024	10/29/2024	Exercise	321	1,312,615	4,093.35	80,020			549,875					(80,020)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	10/30/2024	11/01/2024	Exercise	384	1,591,107	4,146.64	92,172			639,656					(92,172)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	11/01/2024	11/05/2024	Exercise	355	1,434,134	4,034.36	95,593			602,340					(95,593)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/05/2022	11/04/2024	11/06/2024	Exercise	49	198,272	4,029.92	13,393			82,792					(13,393)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2022	11/27/2024	12/02/2024	Maturity	9,941	2,955,496	297.31	32,436								(32,436)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2022	11/29/2024	12/03/2024	Maturity	10,809	3,227,985	298.65	32,617								(32,617)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2022	12/05/2024	12/09/2024	Maturity	5,212	1,554,397	298.22	16,374								(16,374)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	12/06/2022	11/29/2024	12/03/2024	Exercise	34,675	3,518,445	101.47	35,825			135,231					(35,825)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	12/06/2022	12/05/2024	12/09/2024	Exercise	9,264	941,309	101.61	9,465			36,778					(9,465)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/08/2022	11/22/2024	11/26/2024	Exercise	4,627	1,696,039	366.54	21,619			49,742					(21,619)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/08/2022	11/29/2024	12/03/2024	Exercise	8,427	3,086,601	366.29	40,411			118,310					(40,411)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/08/2022	12/05/2024	12/09/2024	Exercise	3,520	1,293,666	367.48	16,302			48,511					(16,302)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/08/2022	12/06/2024	12/10/2024	Exercise	4,631	1,690,433	365.02	23,760			78,636					(23,760)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/07/2024	08/09/2024	Maturity	13,788	4,554,829	330.35	37,591								(37,591)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/16/2024	08/20/2024	Maturity	16,344	5,428,523	332.14	41,910								(41,910)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/23/2024	08/27/2024	Maturity	14,427	4,810,912	333.47	35,333								(35,333)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2022	08/30/2024	09/04/2024	Exercise	17,626	5,821,822	330.3	52,472			34,370					(52,472)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	09/23/2024	09/25/2024	Maturity	5,990	1,863,614	311.11	12,006								(12,006)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	09/27/2024	10/01/2024	Exercise	8,246	2,551,937	309.49	18,445			9,318					(18,445)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	10/04/2024	10/08/2024	Exercise	9,488	2,934,500	309.29	21,981			1,898					(21,981)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	10/11/2024	10/16/2024	Exercise	5,603	1,733,951	309.47	13,121			3,026					(13,121)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	10/17/2024	10/21/2024	Maturity	6,289	1,951,188	310.23	14,364								(14,364)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2022	10/18/2024	10/22/2024	Exercise	4,695	1,457,273	310.41	10,641			939					(10,641)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZIWZ7FF32TIIEFA76	12/13/2022	11/15/2024	11/19/2024	Exercise	306	1,261,028	4,127.75	77,775			532,447					(77,775)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZIWZ7FF32TIIEFA76	12/13/2022	12/02/2024	12/04/2024	Exercise	266	1,111,859	4,178.98	66,977			497,045					(66,977)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZIWZ7FF32TIIEFA76	12/13/2022	12/12/2024	12/16/2024	Exercise	58	236,980	4,119.96	15,718			111,088					(15,718)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2022	12/06/2024	12/10/2024	Maturity	18,428	5,484,357	297.61	64,146								(64,146)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2022	12/12/2024	12/16/2024	Maturity	2,933	876,837	298.97	9,521								(9,521)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/13/2022	12/12/2024	12/16/2024	Exercise	8,736	3,285,835	376.14	42,983			287,578					(42,983)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2022	12/13/2024	12/17/2024	Exercise	3,826	1,240,476	324.26	18,154			17,789					(18,154)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/16/2022	12/13/2024	12/17/2024	Exercise	8,434	3,066,578	363.61	43,210			131,144					(43,210)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2022	12/13/2024	12/17/2024	Maturity	21,126	6,304,165	298.41	60,801								(60,801)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2022	12/19/2024	12/23/2024	Maturity	20,646	6,122,931	296.57	67,641								(67,641)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	11/15/2024	11/19/2024	Exercise	62	246,828	3,949.88	16,242			120,027					(16,242)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	12/12/2024	12/16/2024	Exercise	78	315,185	4,040.32	19,753			156,873					(19,753)				03
DEC 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2022	12/20/2024	12/24/2024	Maturity	21,092	4,026,634	190.91	50,050								(50,050)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2022	12/13/2024	12/17/2024	Exercise	43,552	4,427,496	101.66	45,359			145,464					(45,359)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2022	12/19/2024	12/23/2024	Exercise	24,516	2,479,805	101.15	28,141			48,542					(28,141)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2022	12/20/2024	12/24/2024	Maturity	23,291	6,905,495	296.49	83,304								(83,304)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2022	12/23/2024	12/26/2024	Maturity	2,238	666,711	297.87	7,403								(7,403)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/27/2022	12/19/2024	12/23/2024	Exercise	9,563	3,568,082	373.1	35,186			271,503					(35,186)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/27/2022	12/23/2024	12/26/2024	Exercise	5,864	2,163,481	368.97	26,159			199,596					(26,159)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/19/2024	12/23/2024	Exercise	9,053	3,300,535	364.58	41,017			83,650					(41,017)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/20/2024	12/24/2024	Exercise	9,417	3,415,437	362.7	46,307			118,556					(46,307)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/27/2024	12/31/2024	Exercise	4,312	1,561,180	362.08	22,058			50,749					(22,058)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2022	12/13/2024	12/17/2024	Exercise	9,479	3,471,147	366.21	39,469			122,747					(39,469)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/13/2024	09/17/2024	Exercise	14,784	4,870,599	329.45	45,464			82,199					(45,464)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/20/2024	09/24/2024	Exercise	13,393	4,375,751	326.72	48,503			102,992					(48,503)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/27/2024	10/01/2024	Exercise	13,548	4,395,958	324.48	55,961			142,657					(55,961)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2022	09/30/2024	10/02/2024	Exercise	425	140,235	329.88	1,349			2,092					(1,349)				03
DEC 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/28/2022	12/06/2024	03/13/2024	Maturity	10,475	3,603,333	343.99	40,250			118					(8,524)				03
DEC 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/28/2022	12/13/2024	03/13/2024	Maturity	8,269	2,834,681	342.79	34,000			98					(7,055)				03
DEC 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/28/2022	12/27/2024	03/13/2024	Maturity	10,141	3,460,788	341.27	45,962			127					(9,167)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2022	12/02/2024	12/04/2024	Exercise	19,746	4,566,943	231.28	39,676			318,098					(39,676)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2022	12/06/2024	12/10/2024	Exercise	41,559	9,594,313	230.86	87,032			727,673					(87,032)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2022	12/13/2024	12/17/2024	Exercise	28,452	6,566,925	230.81	60,766			448,959					(60,766)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2022	12/19/2024	12/23/2024	Exercise	14,436	3,312,459	229.46	34,589			189,278					(34,589)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2022	12/27/2024	12/31/2024	Exercise	23,968	5,486,647	228.92	60,709			364,927					(60,709)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	10/23/2024	10/25/2024	Exercise	11,296	3,458,896	306.21	26,931			29,143					(26,931)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	10/28/2024	10/30/2024	Exercise	8,537	2,634,256	308.57	17,945			5,891					(17,945)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/01/2024	11/05/2024	Maturity	8,026	2,478,457	308.81	16,809								(16,809)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/08/2024	11/13/2024	Exercise	7,244	2,229,461	307.75	16,499			11,011					(16,499)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/15/2024	11/19/2024	Maturity	7,843	2,419,850	308.55	17,377								(17,377)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/22/2024	11/26/2024	Exercise	7,669	2,360,472	307.8	18,133			10,813					(18,133)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/30/2022	11/25/2024	11/27/2024	Exercise	3,160	975,887	308.87	7,070			1,517					(7,070)				03
OCT 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/03/2023	10/31/2024	11/04/2024	Exercise	5,342	839,585	157.18	11,403			94,866					(11,403)				03
DEC 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/03/2023	12/06/2024	12/10/2024	Exercise	16,903	2,685,096	158.85	33,368			348,040					(33,368)				03
DEC 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/03/2023	12/30/2024	01/02/2025	Exercise	12,482	1,977,736	158.45	26,947			231,412					(26,947)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/04/2023	12/27/2024	12/31/2024	Maturity	41,321	12,267,905	296.89	152,043								(152,043)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/02/2024	01/04/2024	Exercise	3,427	1,231,496	359.35	82			36,600					(82)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/02/2024	01/04/2024	Exercise	4,721	1,696,852	359.46	112			49,896					(112)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/02/2024	01/04/2024	Exercise	14,407	5,178,268	359.43	341			152,713					(341)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/03/2024	01/05/2024	Exercise	2,997	1,078,997	359.98	137			25,598					(137)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/03/2024	01/05/2024	Exercise	11,396	4,104,494	360.17	517			95,157					(517)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/03/2024	01/05/2024	Exercise	10,752	3,871,960	360.12	489			90,316					(489)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/04/2024	01/08/2024	Exercise	4,723	1,701,659	360.26	319			38,354					(319)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/04/2024	01/08/2024	Exercise	5,208	1,878,348	360.67	344			40,153					(344)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/04/2024	01/08/2024	Maturity	4,722	1,404,835	297.54	268								(268)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1IP21HZNBB6K528	01/04/2023	12/23/2024	12/26/2024	Exercise	40,053	4,044,169	100.97	50,227			104,138					(50,227)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1IP21HZNBB6K528	01/04/2023	12/30/2024	01/02/2025	Exercise	35,399	3,583,414	101.23	43,070			76,815					(43,070)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	11/08/2024	11/13/2024	Exercise	370	1,518,042	4,098.94	79,092			702,406					(79,092)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	11/14/2024	11/18/2024	Exercise	314	1,351,191	4,301.1	53,375			517,741					(53,375)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	11/20/2024	11/22/2024	Exercise	317	1,335,471	4,209.92	61,233			541,555					(61,233)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	11/22/2024	11/26/2024	Exercise	336	1,434,849	4,266.7	60,953			572,581					(60,953)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	11/27/2024	12/02/2024	Exercise	488	2,098,898	4,299.61	86,152			829,447					(86,152)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	12/05/2024	12/09/2024	Exercise	355	1,535,479	4,327	61,673			620,334					(61,673)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	12/10/2024	12/12/2024	Exercise	262	1,101,581	4,202.1	53,719			480,471					(53,719)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	12/11/2024	12/13/2024	Exercise	155	656,171	4,222.19	31,183			289,373					(31,183)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2023	12/30/2024	01/02/2025	Exercise	10,116	3,650,666	360.87	63,118			131,815					(63,118)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/05/2024	01/09/2024	Exercise	3,366	1,215,431	361.11	366			24,503					(366)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/05/2024	01/09/2024	Exercise	25,120	9,096,381	362.11	2,585			157,757					(2,585)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/05/2024	01/09/2024	Exercise	8,361	3,022,080	361.45	892			58,025					(892)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/08/2024	01/10/2024	Exercise	4,081	1,477,597	362.04	734			30,691					(734)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/08/2024	01/10/2024	Exercise	11,714	4,243,112	362.23	2,084			85,863					(2,084)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/09/2024	01/11/2024	Exercise	15,153	5,498,706	362.88	2,968			94,706					(2,968)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/09/2024	01/11/2024	Exercise	10,804	3,918,913	362.73	2,133			69,145					(2,133)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/10/2024	01/12/2024	Exercise	4,007	1,453,521	362.77	886			26,645					(886)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/11/2024	01/16/2024	Exercise	3,552	1,290,644	363.31	846			20,142					(846)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/10/2024	01/12/2024	Exercise	4,328	1,570,494	362.89	951			28,260					(951)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/11/2024	01/16/2024	Exercise	5,326	1,934,402	363.18	1,277			30,892					(1,277)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2023	12/20/2024	12/24/2024	Exercise	307	1,240,729	4,036.86	84,132			582,118					(84,132)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/11/2023	12/27/2024	12/31/2024	Exercise	6,894	2,532,614	367.35	44,317			251,917					(44,317)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/14/2024	10/16/2024	Exercise	16,160	5,846,870	361.82	89,099			273,582					(89,099)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/18/2024	10/22/2024	Exercise	19,659	7,086,644	360.48	115,491			382,956					(115,491)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/24/2024	10/28/2024	Exercise	19,152	6,952,823	363.03	102,988			288,049					(102,988)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/29/2024	10/31/2024	Exercise	17,143	6,224,368	363.09	93,092			254,399					(93,092)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/17/2023	10/30/2024	11/01/2024	Exercise	4,091	1,500,302	366.71	19,129			42,590					(19,129)				03
JAN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	01/18/2023	01/12/2024	01/17/2024	Exercise	10,153,207	10,153,207	3,999.09	10,824			710,724					(10,824)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JAN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	01/18/2023	01/12/2024	01/17/2024	Exercise	92,166,325	92,166,325	3,999.09	98,259			6,451,643					(98,259)				03
JAN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	01/18/2023	01/12/2024	01/17/2024	Exercise	6,082,003	6,082,003	3,999.09	7,177			501,765					(7,177)				03
JAN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	01/18/2023	01/12/2024	01/17/2024	Exercise	99,774,937	99,774,937	3,999.09	123,587			8,979,744					(123,587)				03
JAN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	01/18/2023	01/12/2024	01/17/2024	Exercise	3,112,728	3,112,728	3,999.09	3,913			287,927					(3,913)				03
JAN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	01/18/2023	01/12/2024	01/17/2024	Exercise	9,764,679	9,764,679	3,999.09	12,456			927,644					(12,456)				03
JAN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	01/18/2023	01/12/2024	01/17/2024	Exercise	19,498,436	19,498,436	3,999.09	26,074			2,047,336					(26,074)				03
JAN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	01/18/2023	01/12/2024	01/17/2024	Exercise	8,161,508	8,161,508	3,999.09	11,895			1,060,996					(11,895)				03
JAN 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2023	01/12/2024	01/17/2024	Maturity	35,934	10,691,820	297.54	7,338								(7,338)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	01/17/2024	Exercise	9,436	37,733,734	3,999.09	80,613			7,404,471					(80,613)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	01/17/2024	Exercise	17,678	70,694,593	3,999.09	149,767			13,872,372					(149,767)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	01/17/2024	Exercise	487	1,945,557	3,999.09	4,244			381,779					(4,244)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	01/17/2024	Exercise	1,075	4,299,942	3,999.09	8,926			843,776					(8,926)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	01/17/2024	Exercise	1,263	5,051,451	3,999.09	10,146			991,246					(10,146)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	01/17/2024	Exercise	1,401	5,601,725	3,999.09	10,887			1,099,224					(10,887)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	01/17/2024	Exercise	168	673,007	3,999.09	1,308			132,064					(1,308)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	01/17/2024	Exercise	522	2,087,325	3,999.09	4,102			409,597					(4,102)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	01/17/2024	Exercise	487	1,947,157	3,999.09	3,868			382,086					(3,868)				03
JAN 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	01/17/2024	Exercise	4,392	19,320,492	4,399	18,932			1,690,185					(18,932)				03
JAN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/18/2023	01/12/2024	01/17/2024	Exercise	53,875	12,423,366	230.59	6,596			371,082					(6,596)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/20/2023	01/12/2024	01/17/2024	Maturity	93,479	30,488,283	326.15	18,402								(18,402)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/02/2024	12/04/2024	Exercise	10,525	3,234,098	307.29	33,743			40,730					(33,743)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/09/2024	12/11/2024	Exercise	7,929	2,428,850	306.34	27,235			39,247					(27,235)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/13/2024	12/17/2024	Exercise	12,682	3,910,687	308.37	39,337			21,940					(39,337)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/20/2024	12/24/2024	Exercise	9,529	2,908,805	305.27	35,527			25,918					(35,527)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	12/23/2024	12/26/2024	Exercise	3,767	1,142,206	303.18	15,762			16,953					(15,762)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/23/2023	01/12/2024	01/17/2024	Exercise	167,925	61,238,732	364.68	47,176			879,925					(47,176)				03
JAN 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/18/2024	01/22/2024	Exercise	4,033	756,435	187.54	1,231			5,889					(1,231)				03
DEC 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	12/27/2024	12/31/2024	Maturity	25,064	4,765,179	190.12	73,831								(73,831)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/22/2024	01/24/2024	Exercise	16,154	5,906,684	365.64	8,157			69,625					(8,157)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/22/2024	01/24/2024	Exercise	7,776	2,844,207	365.75	3,899			32,661					(3,899)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/22/2024	01/24/2024	Exercise	9,576	3,502,098	365.72	4,813			40,506					(4,813)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/23/2024	01/25/2024	Exercise	10,562	3,869,452	366.34	5,360			34,856					(5,360)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/23/2024	01/25/2024	Exercise	7,596	2,783,090	366.4	3,841			24,610					(3,841)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/12/2024	01/17/2024	Exercise	4,789	1,744,499	364.26	1,390			27,107					(1,390)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/12/2024	01/17/2024	Exercise	29,297	10,681,841	364.61	8,337			155,565					(8,337)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/12/2024	01/17/2024	Exercise	18,155	6,619,937	364.64	5,155			95,857					(5,155)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/16/2024	01/18/2024	Exercise	13,332	4,860,679	364.58	5,149			56,795					(5,149)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/17/2024	01/19/2024	Exercise	15,779	5,755,430	364.75	6,425			35,030					(6,425)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/17/2024	01/19/2024	Exercise	9,584	3,495,850	364.77	3,898			21,084					(3,898)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/18/2024	01/22/2024	Exercise	5,652	2,066,377	365.57	2,334			13,396					(2,334)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/19/2024	01/23/2024	Exercise	4,795	1,750,906	365.17	2,138			17,789					(2,138)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/19/2024	01/23/2024	Exercise	21,625	7,904,534	365.52	9,460			72,662					(9,460)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/03/2024	01/05/2024	Exercise	1,381	5,262,630	3,809.69	3,058			1,236,501					(3,058)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/05/2024	01/09/2024	Exercise	2,080	7,950,594	3,822.75	9,003			1,818,773					(9,003)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/09/2024	01/11/2024	Exercise	1,335	5,162,048	3,865.4	10,860			1,190,020					(10,860)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/11/2024	01/16/2024	Exercise	1,152	4,494,093	3,901.8	11,149			1,011,787					(11,149)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/12/2024	01/17/2024	Exercise	1,900	7,534,456	3,964.71	19,040			1,556,639					(19,040)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/17/2024	01/19/2024	Exercise	1,084	4,292,278	3,958.79	15,955			846,163					(15,955)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/19/2024	01/23/2024	Exercise	1,913	7,473,353	3,906.9	33,871			1,784,526					(33,871)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/24/2024	01/26/2024	Exercise	1,821	7,215,669	3,963.39	37,749			1,647,916					(37,749)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/02/2024	01/04/2024	Exercise	1,570	5,950,340	3,790.46	1,826			1,495,049					(1,826)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/25/2023	12/27/2024	12/31/2024	Exercise	29,607	6,751,630	228.04	103,355			476,851					(103,355)				03
JAN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/25/2023	01/03/2024	01/05/2024	Exercise	4,124	937,853	227.43	144			31,302					(144)				03
JAN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/25/2023	01/19/2024	01/23/2024	Exercise	1,818	417,588	229.7	447			14,684					(447)				03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/31/2023	01/09/2024	01/11/2024	Exercise	1,275	797,489	625.3	819			58,833					(819)				03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/31/2023	01/16/2024	01/18/2024	Exercise	1,354	860,169	635.36	1,162			48,196					(1,162)				03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/31/2023	01/24/2024	01/26/2024	Exercise	1,386	880,794	635.64	2,009			60,665					(2,009)				03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/31/2023	01/30/2024	02/01/2024	Exercise	1,383	883,403	638.68	2,144			63,626					(2,144)				03
DEC 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/31/2023	12/30/2024	03/13/2024	Maturity	8,431	2,869,989	340.42	51,778			142					(10,242)				03
JAN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/31/2023	01/10/2025	03/13/2024	Maturity	8,991	3,085,596	343.17	50,434			134					(9,683)				03
JAN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/31/2023	01/30/2025	03/13/2024	Maturity	9,977	3,440,520	344.86	53,969			137					(9,837)				03
JAN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/31/2023	01/05/2024	01/09/2024	Exercise	1,023	347,138	339.38	4,645			5,360					(4,645)				03
JAN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/31/2023	01/30/2024	02/01/2024	Exercise	2,078	712,669	342.88	64,186			15,381					(64,186)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/30/2024	02/01/2024	Exercise	2,801	1,025,843	366.2	2,070			14,847					(2,070)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/30/2024	02/01/2024	Exercise	22,830	8,360,450	366.21	16,847			120,769					(16,847)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/30/2024	02/01/2024	Exercise	2,715	994,432	366.23	2,002			14,310					(2,002)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/31/2024	02/02/2024	Exercise	2,359	864,191	366.31	1,788			11,418					(1,788)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/31/2024	02/02/2024	Exercise	20,811	7,630,177	366.65	15,477			93,647					(15,477)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/31/2024	02/02/2024	Exercise	5,962	2,186,442	366.71	4,419			26,473					(4,419)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/31/2024	02/02/2024	Exercise	12,747	4,674,770	366.73	9,438			56,342					(9,438)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	02/01/2024	02/05/2024	Exercise	1,877	686,123	365.48	1,536			11,752					(1,536)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	02/01/2024	02/05/2024	Exercise	8,415	3,088,378	367.01	6,333			39,803					(6,333)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	02/01/2024	02/05/2024	Maturity	6,982	2,098,946	300.61	4,245								(4,245)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/05/2024	01/09/2024	Maturity	6,098	1,817,546	298.04	596								(596)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/11/2024	01/16/2024	Maturity	5,273	1,575,751	298.81	1,210								(1,210)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/12/2024	01/17/2024	Exercise	7,954	2,372,455	298.26	2,079			557					(2,079)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/17/2024	01/19/2024	Maturity	4,319	1,288,546	298.32	1,621								(1,621)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/18/2024	01/22/2024	Maturity	6,243	1,872,245	299.91	2,233								(2,233)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/23/2024	01/25/2024	Maturity	7,041	2,115,918	300.51	3,102								(3,102)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/24/2024	01/26/2024	Exercise	4,507	1,652,662	366.67	2,598			15,189					(2,598)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/25/2024	01/29/2024	Maturity	5,727	1,724,228	301.06	2,640								(2,640)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/26/2024	01/30/2024	Maturity	6,655	2,002,598	300.91	3,224								(3,224)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/30/2024	02/01/2024	Maturity	12,129	3,649,854	300.93	6,769								(6,769)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/24/2024	01/26/2024	Exercise	11,327	4,153,567	366.69	6,521			37,946					(6,521)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/25/2024	01/29/2024	Exercise	2,389	874,748	366.21	1,471			10,343					(1,471)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/25/2024	01/29/2024	Exercise	7,647	2,804,309	366.7	4,581			29,366					(4,581)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/26/2024	01/30/2024	Exercise	2,385	873,765	366.3	1,520			9,971					(1,520)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/26/2024	01/30/2024	Exercise	35,805	13,123,603	366.53	22,530			141,430					(22,530)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/26/2024	01/30/2024	Exercise	10,176	3,732,717	366.81	6,303			37,347					(6,303)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/26/2024	01/30/2024	Exercise	4,508	1,653,113	366.67	2,815			17,177					(2,815)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/29/2024	01/31/2024	Exercise	17,901	6,561,074	366.53	12,551			94,157					(12,551)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/29/2024	01/31/2024	Exercise	2,688	984,392	366.25	1,914			14,890					(1,914)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/29/2024	01/31/2024	Exercise	8,304	3,043,638	366.54	5,822			43,594					(5,822)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/04/2024	10/08/2024	Exercise	14,990	4,864,751	324.54	71,139			118,418					(71,139)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/10/2024	10/15/2024	Exercise	8,431	2,722,497	322.92	43,868			63,990					(43,868)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/15/2024	10/17/2024	Exercise	9,046	2,922,404	323.06	47,363			100,592					(47,363)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/18/2024	10/22/2024	Exercise	8,249	2,685,385	325.53	38,742			81,998					(38,742)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/25/2024	10/29/2024	Exercise	11,189	3,671,940	328.17	47,025			13,091					(47,025)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2023	10/31/2024	11/04/2024	Maturity	8,265	2,713,902	328.36	34,948								(34,948)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	12/27/2024	12/31/2024	Exercise	3,485	1,053,271	302.21	14,063			18,890					(14,063)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/06/2023	12/27/2024	12/31/2024	Exercise	7,723	2,357,132	305.22	26,501			18,612					(26,501)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2023	12/12/2024	12/16/2024	Exercise	165	686,446	4,168.11	44,063			310,134					(44,063)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2023	12/13/2024	12/17/2024	Exercise	185	773,063	4,179.62	48,918			346,147					(48,918)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2023	12/18/2024	12/20/2024	Exercise	274	1,148,888	4,192.41	72,178			460,319					(72,178)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2023	12/19/2024	12/23/2024	Exercise	177	732,171	4,147.81	49,093			303,486					(49,093)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2023	12/20/2024	12/24/2024	Exercise	172	696,542	4,038.39	54,071			326,412					(54,071)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2023	12/23/2024	12/26/2024	Exercise	132	553,253	4,194.17	35,069			234,787					(35,069)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2023	12/26/2024	12/30/2024	Exercise	123	509,827	4,157.1	34,261			230,623					(34,261)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2023	12/31/2024	01/03/2025	Exercise	207	864,412	4,167.85	57,804			355,438					(57,804)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/06/2024	02/08/2024	Exercise	9,859	3,605,436	365.71	8,062			52,153					(8,062)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/07/2024	02/09/2024	Exercise	21,288	7,789,199	365.9	17,668			113,251					(17,668)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/07/2024	02/09/2024	Exercise	2,881	1,054,160	365.93	2,385			15,239					(2,385)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/07/2024	02/09/2024	Exercise	5,814	2,127,739	365.97	4,807			30,523					(4,807)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/02/2024	02/06/2024	Exercise	8,935	3,276,265	366.69	6,167			41,546					(6,167)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/02/2024	02/06/2024	Exercise	36,533	13,399,913	366.79	25,084			166,225					(25,084)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/02/2024	02/06/2024	Exercise	5,626	2,068,435	367.64	3,671			20,817					(3,671)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/02/2024	02/06/2024	Exercise	5,138	1,884,806	366.87	3,509			22,965					(3,509)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/05/2024	02/07/2024	Exercise	4,538	1,664,377	366.8	3,392			15,201					(3,392)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/05/2024	02/07/2024	Exercise	12,555	4,606,037	366.86	9,350			41,307					(9,350)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/05/2024	02/07/2024	Exercise	9,996	3,666,797	366.84	7,454			33,086					(7,454)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/06/2024	02/08/2024	Exercise	13,835	5,058,794	365.64	11,355			74,158					(11,355)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2023	02/06/2024	02/08/2024	Exercise	3,009	1,100,266	365.64	2,470			16,129					(2,470)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/08/2024	02/12/2024	Exercise	7,629	2,788,633	365.51	6,499			40,817					(6,499)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/09/2024	02/13/2024	Exercise	8,000	2,918,553	364.8	7,272			45,602					(7,272)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/09/2024	02/13/2024	Exercise	31,024	11,321,603	364.93	27,995			172,804					(27,995)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/09/2024	02/13/2024	Exercise	7,821	2,858,547	365.48	6,835			39,263					(6,835)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/09/2024	02/13/2024	Exercise	10,587	3,868,008	365.37	9,310			54,309					(9,310)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/12/2024	02/14/2024	Exercise	7,763	2,831,645	364.78	7,571			51,544					(7,571)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/12/2024	02/14/2024	Exercise	10,888	3,973,075	364.9	10,556			70,991					(10,556)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/12/2024	02/14/2024	Exercise	9,312	3,398,024	364.91	9,017			60,621					(9,017)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/13/2024	02/15/2024	Exercise	12,068	4,408,766	365.32	11,672			46,583					(11,672)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/13/2024	02/15/2024	Exercise	7,644	2,791,654	365.21	7,439			30,347					(7,439)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/14/2024	02/16/2024	Exercise	7,634	2,788,169	365.25	7,571			35,344					(7,571)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/14/2024	02/16/2024	Exercise	8,166	2,983,531	365.37	8,049			36,828					(8,049)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2023	02/14/2024	02/16/2024	Exercise	13,436	4,908,420	365.33	13,277			61,132					(13,277)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/16/2023	02/15/2024	02/20/2024	Maturity	76,406	24,920,708	326.16	67,528								(67,528)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/16/2023	02/15/2024	02/20/2024	Exercise	133,706	48,846,981	365.33	139,442			705,970					(139,442)				03
FEB 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/16/2023	02/15/2024	02/20/2024	Exercise	8,183,928	8,183,928	4,147.6	37,443			572,867					(37,443)				03
FEB 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/16/2023	02/15/2024	02/20/2024	Exercise	91,759,231	91,759,231	4,147.6	419,818			6,423,146					(419,818)				03
FEB 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/16/2023	02/15/2024	02/20/2024	Exercise	5,535,124	5,535,124	4,147.6	28,169			456,653					(28,169)				03
FEB 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/16/2023	02/15/2024	02/20/2024	Exercise	93,942,212	93,942,212	4,147.6	503,991			8,454,799					(503,991)				03
FEB 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/16/2023	02/15/2024	02/20/2024	Exercise	7,578,059	7,578,059	4,147.6	41,321			700,963					(41,321)				03
FEB 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/16/2023	02/15/2024	02/20/2024	Exercise	12,467,780	12,467,780	4,147.6	69,076			1,184,439					(69,076)				03
FEB 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/16/2023	02/15/2024	02/20/2024	Exercise	17,651,643	17,651,643	4,147.6	103,107			1,853,423					(103,107)				03
FEB 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/16/2023	02/15/2024	02/20/2024	Exercise	17,808,727	17,808,727	4,147.6	114,070			2,205,188					(114,070)				03
FEB 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/17/2023	02/15/2024	02/20/2024	Maturity	28,289	8,351,358	295.22	23,682								(23,682)				03
FEB 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/17/2023	02/15/2024	02/20/2024	Exercise	55,432	12,786,576	230.67	27,453			619,390					(27,453)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024	02/20/2024	Exercise	10,080	41,806,190	4,147.6	166,949			8,891,526					(166,949)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024	02/20/2024	Exercise	13,776	57,138,457	4,147.6	275,531			12,152,461					(275,531)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024	02/20/2024	Exercise	566	2,345,717	4,147.6	12,346			498,897					(12,346)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024	02/20/2024	Exercise	558	2,313,822	4,147.6	12,729			492,114					(12,729)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024	02/20/2024	Exercise	1,260	5,227,137	4,147.6	28,998			1,111,731					(28,998)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024	02/20/2024	Exercise	622	2,579,019	4,147.6	14,778			548,517					(14,778)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024	02/20/2024	Exercise	155	642,961	4,147.6	4,091			136,748					(4,091)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024	02/20/2024	Exercise	417	1,730,171	4,147.6	11,343			367,981					(11,343)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024	02/20/2024	Exercise	858	3,557,853	4,147.6	16,656			756,700					(16,656)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FEB 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024	02/20/2024	Exercise	4,171	19,028,874	4,562.36	63,009			1,949,325					(63,009)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/15/2024	02/20/2024	Exercise	12,798	4,670,484	364.94	12,327			72,564					(12,327)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/16/2024	02/21/2024	Exercise	6,902	2,517,036	364.66	6,893			36,445					(6,893)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/16/2024	02/21/2024	Exercise	28,632	10,450,416	364.99	28,039			141,729					(28,039)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/16/2024	02/21/2024	Exercise	8,422	3,075,960	365.25	8,128			39,497					(8,128)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/16/2024	02/21/2024	Exercise	7,627	2,784,897	365.15	7,400			36,532					(7,400)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/20/2024	02/22/2024	Exercise	7,591	2,769,784	364.9	8,085			39,091					(8,085)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/20/2024	02/22/2024	Exercise	8,499	3,102,592	365.04	8,982			42,582					(8,982)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/20/2024	02/22/2024	Exercise	12,127	4,426,837	365.05	12,799			60,633					(12,799)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/21/2024	02/23/2024	Exercise	7,436	2,708,757	364.28	8,360			38,295					(8,360)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/21/2024	02/23/2024	Exercise	9,021	3,285,773	364.24	10,167			46,818					(10,167)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/21/2024	02/23/2024	Exercise	9,706	3,536,056	364.33	10,884			49,499					(10,884)				03
JAN 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	01/30/2024	02/01/2024	Maturity	2,747	523,277	190.48	872								(872)				03
FEB 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/22/2023	02/16/2024	02/21/2024	Maturity	4,975	937,058	188.37	2,846								(2,846)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/08/2024	02/12/2024	Exercise	1,604	6,588,782	4,107.31	33,224			1,428,665					(33,224)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/09/2024	02/13/2024	Exercise	980	3,990,611	4,071.18	15,462			936,522					(15,462)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/13/2024	02/15/2024	Exercise	1,019	4,140,775	4,062.73	24,514			907,545					(24,514)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	01/19/2024	01/23/2024	Exercise	522	2,010,605	3,849.89	8,542			516,986					(8,542)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/14/2024	02/16/2024	Exercise	1,302	5,359,392	4,115.17	32,495			1,153,166					(32,495)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	01/26/2024	01/30/2024	Exercise	1,433	5,737,706	4,004.01	21,323			1,271,005					(21,323)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/16/2024	02/21/2024	Exercise	2,537	10,337,759	4,075.6	38,026			2,358,869					(38,026)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	01/29/2024	01/31/2024	Exercise	1,880	7,597,521	4,040.59	31,898			1,668,465					(31,898)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/16/2024	02/21/2024	Exercise	1,328	5,430,528	4,089.9	34,684			1,215,817					(34,684)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	01/30/2024	02/01/2024	Exercise	919	3,669,409	3,992.22	17,815			857,328					(17,815)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/22/2024	02/26/2024	Exercise	1,928	7,676,181	3,980.41	53,007			2,134,106					(53,007)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/01/2024	02/05/2024	Exercise	811	3,282,037	4,047.55	14,778			696,245					(14,778)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/02/2024	02/06/2024	Exercise	1,040	4,298,575	4,134.08	9,679			857,338					(9,679)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/02/2024	02/06/2024	Exercise	1,336	5,520,247	4,132.2	24,932			1,104,009					(24,932)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/06/2024	02/08/2024	Exercise	936	3,821,358	4,083.04	19,361			815,355					(19,361)				03
FEB 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/23/2023	02/06/2025	03/13/2024	Maturity	8,725	3,006,998	344.64	38,138			95					(6,831)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FEB 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/23/2023	02/21/2025	03/13/2024	Maturity	24,822	8,477,495	341.53	127,636			306					(22,038)				03
FEB 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/23/2023	02/08/2024	02/12/2024	Exercise	3,393	1,163,872	342.98	2,054			25,179					(2,054)				03
FEB 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/23/2023	02/22/2024	02/26/2024	Exercise	1,730	584,782	338.03	1,913			20,587					(1,913)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	05/23/2024	05/28/2024	Exercise	486	2,071,013	4,263.45	44,564			487,892					(44,564)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	05/31/2024	06/04/2024	Exercise	413	1,832,756	4,438.74	28,073			346,328					(28,073)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	06/11/2024	06/13/2024	Exercise	482	2,125,775	4,408.4	37,560			466,258					(37,560)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	06/24/2024	06/26/2024	Exercise	530	2,185,786	4,124.28	73,623			701,476					(73,623)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	06/28/2024	07/02/2024	Exercise	646	2,723,771	4,215.32	79,669			804,573					(79,669)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	07/08/2024	07/10/2024	Exercise	489	2,069,400	4,234.76	61,138			653,884					(61,138)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	07/17/2024	07/19/2024	Exercise	488	2,026,648	4,151.01	72,887			701,713					(72,887)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	07/22/2024	07/24/2024	Exercise	446	1,941,233	4,350.98	49,020			541,384					(49,020)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	07/26/2024	07/30/2024	Exercise	522	2,290,362	4,390.19	54,926			557,650					(54,926)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	08/02/2024	08/06/2024	Exercise	434	1,941,224	4,470.91	40,489			380,198					(40,489)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	08/07/2024	08/09/2024	Exercise	412	1,861,699	4,517.48	35,837			281,067					(35,837)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	08/14/2024	08/16/2024	Exercise	502	2,326,645	4,631.06	35,636			414,053					(35,636)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	08/21/2024	08/23/2024	Exercise	432	1,998,253	4,626.87	32,098			429,280					(32,098)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	03/08/2024	03/12/2024	Exercise	514	2,371,634	4,615.42	8,824			261,175					(8,824)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	08/29/2024	09/03/2024	Exercise	612	2,733,440	4,463.78	65,797			690,852					(65,797)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	08/30/2024	09/04/2024	Exercise	15	69,626	4,538.85	1,433			17,021					(1,433)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	03/22/2024	03/26/2024	Exercise	464	2,164,138	4,665.8	8,559			263,632					(8,559)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	04/01/2024	04/03/2024	Exercise	381	1,856,211	4,876.04	4,156			139,987					(4,156)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	04/11/2024	04/15/2024	Exercise	530	2,559,909	4,830.29	7,801			195,437					(7,801)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	04/19/2024	04/23/2024	Exercise	501	2,391,300	4,777.44	9,604			94,997					(9,604)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	04/26/2024	04/30/2024	Exercise	426	1,980,298	4,654.05	12,637			189,735					(12,637)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	05/02/2024	05/06/2024	Exercise	595	2,661,334	4,472.83	29,879			351,865					(29,879)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	05/13/2024	05/15/2024	Exercise	589	2,569,866	4,359.77	41,443			507,900					(41,443)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2023	05/17/2024	05/21/2024	Exercise	484	2,106,842	4,352.89	35,671			459,993					(35,671)				03
FEB 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/01/2023	02/07/2024	02/09/2024	Exercise	1,410	898,425	637.33	3,058			71,217					(3,058)				03
FEB 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/01/2023	02/15/2024	02/20/2024	Exercise	1,186	753,599	635.15	3,118			66,325					(3,118)				03
FEB 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/01/2023	02/28/2024	03/01/2024	Exercise	2,480	1,560,838	629.37	8,865			171,790					(8,865)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	03/01/2023	02/22/2024	02/26/2024	Exercise	7,398	2,686,097	363.07	8,926			58,964					(8,926)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	03/01/2023	02/23/2024	02/27/2024	Exercise	7,521	2,726,816	362.58	9,501			69,565					(9,501)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	03/01/2023	02/23/2024	02/27/2024	Exercise	31,646	11,471,679	362.5	40,122			295,257					(40,122)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	03/01/2023	02/23/2024	02/27/2024	Exercise	8,946	3,251,373	363.45	10,744			74,966					(10,744)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	03/01/2023	02/23/2024	02/27/2024	Exercise	12,535	4,553,106	363.23	15,260			107,801					(15,260)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	03/01/2023	02/26/2024	02/28/2024	Exercise	7,408	2,683,148	362.22	10,036			66,742					(10,036)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	03/01/2023	02/26/2024	02/28/2024	Exercise	8,019	2,906,672	362.46	10,728			70,329					(10,728)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	03/01/2023	02/26/2024	02/28/2024	Exercise	9,592	3,477,154	362.5	12,802			83,739					(12,802)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	03/01/2023	02/27/2024	02/29/2024	Exercise	7,955	2,888,117	363.06	10,450			65,867					(10,450)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	03/01/2023	02/27/2024	02/29/2024	Exercise	20,789	7,547,246	363.04	27,343			172,549					(27,343)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	03/01/2023	02/27/2024	02/29/2024	Exercise	9,913	3,599,986	363.15	12,960			81,189					(12,960)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	03/01/2023	02/28/2024	03/01/2024	Exercise	20,028	7,272,855	363.14	26,601			164,828					(26,601)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	03/01/2023	02/28/2024	03/01/2024	Exercise	8,225	2,986,946	363.14	10,925			67,694					(10,925)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	03/01/2023	02/28/2024	03/01/2024	Exercise	9,321	3,385,208	363.18	12,351			76,339					(12,351)				03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	01/05/2024	01/09/2024	Maturity	291	1,471,426	5,060.62	39								(39)				03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	01/16/2024	01/18/2024	Maturity	286	1,448,508	5,059.23	153								(153)				03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	01/25/2024	01/29/2024	Exercise	344	1,665,385	4,834.35	740			20,604					(740)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	02/05/2024	02/07/2024	Exercise	259	1,258,680	4,865.78	755			19,926					(755)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	02/12/2024	02/14/2024	Exercise	290	1,412,216	4,876.94	1,009			41,959					(1,009)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	02/23/2024	02/27/2024	Exercise	323	1,516,082	4,698.26	2,875			126,023					(2,875)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	02/29/2024	03/04/2024	Exercise	154	738,679	4,788.84	1,134			47,421					(1,134)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	09/18/2024	09/20/2024	Exercise	331	1,543,154	4,667.88	24,192			314,186					(24,192)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	09/24/2024	09/26/2024	Exercise	657	3,094,615	4,711.01	45,147			671,289					(45,147)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	09/27/2024	10/01/2024	Exercise	367	1,703,585	4,637.75	30,077			404,217					(30,077)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	10/01/2024	10/03/2024	Exercise	402	1,846,553	4,598.22	36,102			445,967					(36,102)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	10/04/2024	10/08/2024	Exercise	427	1,962,345	4,598.78	38,973			491,694					(38,973)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	10/11/2024	10/16/2024	Exercise	469	2,232,525	4,762.11	31,538			493,619					(31,538)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	10/18/2024	10/22/2024	Exercise	663	3,218,519	4,851.99	37,925			671,751					(37,925)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	10/23/2024	10/25/2024	Exercise	612	3,025,683	4,942.23	29,125			523,556					(29,125)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	10/25/2024	10/29/2024	Exercise	375	1,881,182	5,014.48	15,325			297,734					(15,325)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	10/29/2024	10/31/2024	Exercise	446	2,205,607	4,949.19	21,558			393,834					(21,558)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	11/01/2024	11/05/2024	Exercise	369	1,816,926	4,924.32	19,317			296,829					(19,317)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	11/08/2024	11/13/2024	Exercise	574	2,929,278	5,102.56	20,667			512,642					(20,667)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	11/13/2024	11/15/2024	Exercise	304	1,513,556	4,977.82	14,926			306,359					(14,926)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	11/19/2024	11/21/2024	Exercise	473	2,396,311	5,064.59	19,564			403,308					(19,564)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	11/26/2024	11/29/2024	Exercise	422	2,127,110	5,044.73	18,971			411,910					(18,971)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	11/29/2024	12/03/2024	Exercise	427	2,135,687	5,006.65	21,195			437,546					(21,195)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	12/06/2024	12/10/2024	Exercise	547	2,723,234	4,979.4	29,835			607,535					(29,835)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	12/10/2024	12/12/2024	Exercise	276	1,393,030	5,040.27	13,386			274,899					(13,386)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	12/13/2024	12/17/2024	Exercise	461	2,364,356	5,127.42	18,776			425,923					(18,776)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	12/17/2024	12/19/2024	Exercise	333	1,679,231	5,038.65	16,745			337,256					(16,745)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	12/20/2024	12/24/2024	Exercise	432	2,198,492	5,092.52	19,667			361,915					(19,667)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/02/2023	12/27/2024	12/31/2024	Exercise	566	2,938,857	5,195.08	21,301			438,847					(21,301)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/05/2024	11/07/2024	Exercise	9,027	2,963,612	328.29	30,959			3,882					(30,959)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/08/2024	11/13/2024	Exercise	10,611	3,502,827	330.12	33,130			25,996					(33,130)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/15/2024	11/19/2024	Maturity	10,726	3,556,857	331.62	31,352								(31,352)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/22/2024	11/26/2024	Maturity	8,832	2,947,107	333.67	23,378								(23,378)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	11/27/2024	12/02/2024	Exercise	10,065	3,347,557	332.58	28,774			22,849					(28,774)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	12/04/2024	12/06/2024	Exercise	14,293	4,750,624	332.38	42,098			1,286					(42,098)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2023	12/06/2024	12/10/2024	Exercise	5,070	1,678,729	331.12	16,115			2,028					(16,115)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	04/05/2024	04/09/2024	Exercise	486	2,041,495	4,200.52	38,520			487,867					(38,520)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	04/12/2024	04/16/2024	Exercise	438	1,876,296	4,286.62	31,758			366,271					(31,758)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	04/23/2024	04/25/2024	Exercise	589	2,656,343	4,506.86	29,944			332,239					(29,944)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	05/02/2024	05/06/2024	Exercise	494	2,173,606	4,397.43	34,614			329,578					(34,614)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	05/10/2024	05/14/2024	Exercise	508	2,245,340	4,421.44	36,044			406,894					(36,044)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	05/17/2024	05/21/2024	Exercise	467	2,049,110	4,387.44	37,341			427,729					(37,341)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	05/29/2024	05/31/2024	Exercise	425	1,841,789	4,329.14	41,303			398,982					(41,303)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	06/07/2024	06/11/2024	Exercise	568	2,584,736	4,546.91	37,723			454,813					(37,723)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	06/18/2024	06/20/2024	Exercise	549	2,470,884	4,500.29	43,314			541,770					(43,314)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	06/25/2024	06/27/2024	Exercise	592	2,688,714	4,544.28	44,545			547,307					(44,545)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	07/02/2024	07/05/2024	Exercise	522	2,455,740	4,701.96	28,749			421,506					(28,749)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	07/09/2024	07/11/2024	Exercise	427	1,992,522	4,664.58	26,956			389,741					(26,956)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	07/17/2024	07/19/2024	Exercise	614	2,905,803	4,734.12	34,670			524,277					(34,670)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	07/22/2024	07/24/2024	Exercise	365	1,676,343	4,586.94	29,646			357,226					(29,646)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	07/26/2024	07/30/2024	Exercise	647	2,959,204	4,575.64	54,954			571,360					(54,954)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/06/2024	08/08/2024	Exercise	719	3,394,761	4,719.14	47,823			374,707					(47,823)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/09/2024	08/13/2024	Exercise	582	2,790,791	4,791.88	33,175			321,648					(33,175)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/15/2024	08/19/2024	Exercise	499	2,385,451	4,782.38	30,089			379,507					(30,089)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/19/2024	08/21/2024	Exercise	473	2,287,059	4,830.93	26,065			367,999					(26,065)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/23/2024	08/27/2024	Exercise	570	2,689,744	4,717.69	41,645			522,773					(41,645)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/28/2024	08/30/2024	Exercise	483	2,336,817	4,838.43	27,610			364,039					(27,610)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	09/04/2024	09/06/2024	Exercise	446	2,205,787	4,945.71	20,556			256,165					(20,556)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	09/13/2024	09/17/2024	Exercise	857	4,114,546	4,802	57,992			706,053					(57,992)				03
FEB 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/06/2023	02/02/2024	02/06/2024	Exercise	4,090	944,766	230.98	1,047			38,738					(1,047)				03
FEB 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/06/2023	02/16/2024	02/21/2024	Exercise	4,252	980,250	230.55	1,609			48,362					(1,609)				03
MAR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/06/2023	03/01/2024	03/05/2024	Exercise	5,172	1,178,641	227.91	3,328			91,830					(3,328)				03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	01/05/2024	01/09/2024	Exercise	355	1,416,393	3,984.34	1,622			253,429					(1,622)				03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	01/11/2024	01/16/2024	Exercise	372	1,511,282	4,065.21	3,623			265,820					(3,623)				03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	01/19/2024	01/23/2024	Exercise	369	1,541,705	4,173.2	5,135			246,266					(5,135)				03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	01/26/2024	01/30/2024	Exercise	502	2,089,812	4,159.74	9,986			367,363					(9,986)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	02/01/2024	02/05/2024	Exercise	483	1,937,287	4,012.69	15,803			431,373					(15,803)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	02/08/2024	02/12/2024	Exercise	382	1,603,593	4,196.79	10,645			306,108					(10,645)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	02/15/2024	02/20/2024	Exercise	272	1,140,288	4,198.72	8,884			225,686					(8,884)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	02/22/2024	02/26/2024	Exercise	376	1,588,044	4,226.78	13,311			323,205					(13,311)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	02/26/2024	02/28/2024	Exercise	325	1,271,585	3,913.17	21,890			375,759					(21,890)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	03/01/2024	03/05/2024	Exercise	325	1,295,170	3,986.12	20,834			373,970					(20,834)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	03/08/2024	03/12/2024	Exercise	484	2,005,242	4,141.35	26,190			475,649					(26,190)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	03/15/2024	03/19/2024	Exercise	393	1,582,915	4,025.52	28,729			429,227					(28,729)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	03/19/2024	03/21/2024	Exercise	417	1,767,084	4,233.55	21,725			394,426					(21,725)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2023	03/22/2024	03/26/2024	Exercise	325	1,362,247	4,190.37	19,232			339,332					(19,232)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2023	03/25/2024	03/27/2024	Exercise	280	1,238,551	4,420.24	10,268			223,586					(10,268)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2023	03/28/2024	04/01/2024	Exercise	450	1,910,957	4,249.31	25,410			451,977					(25,410)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024	03/05/2024	Exercise	32,457	11,803,131	363.66	43,639			323,916					(43,639)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024	03/05/2024	Exercise	8,157	2,963,623	363.32	11,173			84,181					(11,173)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024	03/05/2024	Exercise	13,769	5,001,357	363.24	18,952			143,195					(18,952)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/04/2024	03/06/2024	Exercise	7,265	2,645,822	364.18	9,904			65,314					(9,904)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/04/2024	03/06/2024	Exercise	7,650	2,787,106	364.34	10,335			67,547					(10,335)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/05/2024	03/07/2024	Exercise	9,385	3,420,065	364.4	12,812			85,126					(12,812)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/05/2024	03/07/2024	Exercise	8,175	2,978,970	364.4	11,160			74,147					(11,160)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/06/2024	03/08/2024	Exercise	15,942	5,805,923	364.2	22,327			152,880					(22,327)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/05/2024	03/07/2024	Exercise	9,360	3,411,354	364.48	12,727			84,142					(12,727)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/06/2024	03/08/2024	Exercise	8,216	2,991,674	364.15	11,536			79,197					(11,536)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/07/2024	03/11/2024	Exercise	11,899	4,319,623	363.01	18,087			140,533					(18,087)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/23/2024	02/27/2024	Exercise	3,039	902,379	296.97	3,350			15,740					(3,350)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/23/2024	02/27/2024	Exercise	13,885	4,130,949	297.52	14,739			64,286					(14,739)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/27/2024	02/29/2024	Exercise	4,893	1,454,665	297.32	5,633			22,066					(5,633)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/28/2024	03/01/2024	Exercise	4,244	1,261,248	297.19	5,006			19,013					(5,006)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024	03/05/2024	Exercise	3,161	940,284	297.48	3,766			20,008					(3,766)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024	03/05/2024	Exercise	8,090	2,410,844	298.01	9,300			46,921					(9,300)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/07/2024	03/11/2024	Exercise	6,206	1,851,093	298.27	7,628			43,815					(7,628)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/02/2024	02/06/2024	Maturity	5,239	1,571,832	300.04	2,894								(2,894)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/02/2024	02/06/2024	Maturity	3,499	1,050,546	300.27	1,899								(1,899)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/07/2024	02/09/2024	Maturity	4,958	1,483,775	299.29	3,323								(3,323)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/09/2024	02/13/2024	Exercise	3,112	930,049	298.88	2,257			405					(2,257)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/09/2024	02/13/2024	Maturity	6,031	1,806,665	299.57	4,158								(4,158)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/13/2024	02/15/2024	Maturity	3,280	982,017	299.37	2,518								(2,518)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/14/2024	02/16/2024	Maturity	7,284	2,180,711	299.38	5,705								(5,705)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/16/2024	02/21/2024	Exercise	9,603	2,870,402	298.9	8,114			10,275					(8,114)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/21/2024	02/23/2024	Exercise	6,723	2,012,578	299.35	6,060			1,076					(6,060)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024	03/05/2024	Exercise	7,545	2,741,665	363.39	10,296			77,333					(10,296)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	04/26/2024	04/30/2024	Exercise	402	1,857,525	4,625.08	12,506			190,721					(12,506)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	05/13/2024	05/15/2024	Exercise	315	1,469,050	4,661.58	10,478			176,428					(10,478)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	05/24/2024	05/29/2024	Exercise	352	1,652,668	4,695.88	11,713			214,275					(11,713)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	06/14/2024	06/18/2024	Exercise	377	1,761,631	4,667.19	16,122			288,527					(16,122)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	07/05/2024	07/09/2024	Exercise	310	1,451,986	4,679.9	15,026			275,291					(15,026)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	07/23/2024	07/25/2024	Exercise	284	1,383,000	4,867.32	9,607			195,608					(9,607)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	08/02/2024	08/06/2024	Exercise	295	1,462,562	4,950.62	8,635			116,973					(8,635)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	08/13/2024	08/15/2024	Exercise	299	1,499,105	5,020.11	7,884			123,724					(7,884)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	08/23/2024	08/27/2024	Exercise	268	1,345,257	5,028.81	7,484			162,058					(7,484)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	09/10/2024	09/12/2024	Exercise	296	1,487,427	5,029.85	9,345			137,708					(9,345)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	09/17/2024	09/19/2024	Exercise	436	2,177,633	4,993.54	15,749			279,551					(15,749)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	09/20/2024	09/24/2024	Exercise	341	1,686,609	4,942.59	14,222			259,329					(14,222)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	10/04/2024	10/08/2024	Exercise	283	1,361,710	4,815.78	17,163			264,463					(17,163)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	10/18/2024	10/22/2024	Exercise	269	1,309,556	4,868.6	15,557			267,923					(15,557)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	10/28/2024	10/30/2024	Exercise	286	1,475,126	5,165.73	8,777			187,839					(8,777)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	11/08/2024	11/13/2024	Exercise	278	1,440,547	5,182.57	8,665			225,973					(8,665)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	11/22/2024	11/26/2024	Exercise	325	1,703,220	5,235.36	9,689			238,786					(9,689)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	12/16/2024	12/18/2024	Exercise	305	1,592,731	5,220.53	10,607			260,410					(10,607)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	12/27/2024	12/31/2024	Exercise	320	1,617,890	5,054.8	16,938			293,197					(16,938)				03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	01/05/2024	01/09/2024	Maturity	42	208,939	4,975.92	8								(8)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	02/09/2024	02/13/2024	Exercise	65	323,117	5,000.26	139			1,703					(139)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/09/2023	03/15/2024	03/19/2024	Exercise	180	839,458	4,658.48	2,891			82,642					(2,891)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	02/23/2024	02/27/2024	Exercise	1,440	5,713,050	3,966.79	24,936			1,615,941					(24,936)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	02/23/2024	02/27/2024	Exercise	1,808	7,214,812	3,990.03	54,344			1,986,807					(54,344)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	02/27/2024	02/29/2024	Exercise	1,335	5,302,470	3,970.46	22,670			1,479,338					(22,670)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	02/27/2024	02/29/2024	Exercise	1,599	6,367,705	3,982.18	31,985			1,752,559					(31,985)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	02/28/2024	03/01/2024	Exercise	1,423	5,632,711	3,957.64	46,839			1,582,825					(46,839)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/01/2024	03/05/2024	Exercise	940	3,734,586	3,971.19	16,470			1,096,426					(16,470)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/01/2024	03/05/2024	Exercise	1,054	4,174,983	3,962.25	33,917			1,237,907					(33,917)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/05/2024	03/07/2024	Exercise	1,265	5,078,702	4,014.53	37,722			1,346,197					(37,722)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/06/2024	03/08/2024	Exercise	725	2,918,098	4,023.02	22,833			784,640					(22,833)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/07/2024	03/11/2024	Exercise	783	3,109,361	3,969.16	26,859			930,812					(26,859)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/08/2024	03/12/2024	Exercise	911	3,539,342	3,884.35	28,919			1,129,262					(28,919)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/11/2024	03/13/2024	Exercise	764	2,958,846	3,872.43	36,415			951,669					(36,415)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/13/2024	03/15/2024	Exercise	1,091	4,197,704	3,848.21	23,727			1,436,719					(23,727)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/14/2024	03/18/2024	Exercise	989	3,818,699	3,860.04	41,908			1,276,619					(41,908)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/14/2024	03/18/2024	Exercise	7,203	2,618,583	363.53	11,849			67,134					(11,849)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/14/2024	03/18/2024	Exercise	7,824	2,844,765	363.61	12,823			72,291					(12,823)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/08/2024	03/12/2024	Exercise	7,784	2,823,778	362.78	12,388			90,135					(12,388)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/08/2024	03/12/2024	Exercise	24,642	8,940,440	362.81	39,125			284,618					(39,125)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/08/2024	03/12/2024	Exercise	7,817	2,836,938	362.92	12,338			89,426					(12,338)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/08/2024	03/12/2024	Exercise	9,253	3,359,312	363.07	14,482			104,461					(14,482)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/11/2024	03/13/2024	Exercise	7,428	2,691,923	362.41	12,551			81,112					(12,551)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/11/2024	03/13/2024	Exercise	12,256	4,445,358	362.72	20,351			130,032					(20,351)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/11/2024	03/13/2024	Exercise	8,397	3,045,497	362.69	13,960			89,344					(13,960)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/12/2024	03/14/2024	Exercise	6,482	2,344,665	361.73	11,524			82,125					(11,524)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/12/2024	03/14/2024	Exercise	16,983	6,159,377	362.67	28,626			199,216					(28,626)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/12/2024	03/14/2024	Exercise	19,740	7,159,729	362.71	33,194			230,755					(33,194)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/13/2024	03/15/2024	Exercise	25,842	9,392,876	363.48	42,146			271,336					(42,146)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/13/2024	03/15/2024	Exercise	7,639	2,775,376	363.34	12,549			81,274					(12,549)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/16/2023	03/15/2024	03/19/2024	Exercise	133,531	48,438,359	362.75	224,177			1,271,215					(224,177)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/16/2023	03/15/2024	03/19/2024	Exercise	118,538	37,445,114	315.89	188,587			1,353,709					(188,587)				03
MAR 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	03/19/2024	Exercise	8,733,927	8,733,927	3,891.93	75,731			611,375					(75,731)				03
MAR 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	03/19/2024	Exercise	86,352,036	86,352,036	3,891.93	748,751			6,044,643					(748,751)				03
MAR 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	03/19/2024	Exercise	6,232,400	6,232,400	3,891.93	61,578			514,173					(61,578)				03
MAR 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	03/19/2024	Exercise	76,738,814	76,738,814	3,891.93	810,115			6,906,493					(810,115)				03
MAR 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	03/19/2024	Exercise	3,472,170	3,472,170	3,891.93	37,438			321,176					(37,438)				03
MAR 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	03/19/2024	Exercise	11,348,488	11,348,488	3,891.93	124,689			1,078,106					(124,689)				03
MAR 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	03/19/2024	Exercise	17,111,650	17,111,650	3,891.93	201,690			1,796,723					(201,690)				03
MAR 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	03/19/2024	Exercise	17,291,858	17,291,858	3,891.93	233,234			2,247,942					(233,234)				03
MAR 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/17/2023	03/15/2024	03/19/2024	Maturity	21,136	6,252,067	295.8	32,324								(32,324)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAR 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/17/2023	03/15/2024	03/19/2024	Exercise	34,500	7,847,347	227.46	32,267			593,867					(32,267)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/01/2024	11/05/2024	Exercise	11,577	4,235,046	365.8	57,456			111,723					(57,456)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/05/2024	11/07/2024	Exercise	7,538	2,751,991	365.08	39,017			86,386					(39,017)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/08/2024	11/13/2024	Exercise	17,874	6,490,356	363.12	101,538			272,398					(101,538)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/12/2024	11/14/2024	Exercise	8,374	3,115,229	372.02	31,833			38,436					(31,833)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/14/2024	11/18/2024	Exercise	6,855	2,516,745	367.14	33,006			59,090					(33,006)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/15/2024	11/19/2024	Exercise	8,347	3,083,085	369.36	36,326			43,238					(36,326)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/19/2024	11/21/2024	Exercise	6,810	2,502,833	367.54	32,559			55,908					(32,559)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/20/2023	11/20/2024	11/22/2024	Exercise	4,854	1,786,748	368.12	22,647			35,529					(22,647)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	03/20/2023	03/15/2024	03/19/2024	Exercise	9,591	37,328,513	3,891.93	285,858			11,750,828					(285,858)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	03/20/2023	03/15/2024	03/19/2024	Exercise	17,821	69,357,384	3,891.93	649,048			21,833,356					(649,048)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	03/20/2023	03/15/2024	03/19/2024	Exercise	374	1,456,477	3,891.93	15,036			458,492					(15,036)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	03/20/2023	03/15/2024	03/19/2024	Exercise	752	2,928,094	3,891.93	31,765			921,749					(31,765)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	03/20/2023	03/15/2024	03/19/2024	Exercise	1,240	4,825,487	3,891.93	52,845			1,519,039					(52,845)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	03/20/2023	03/15/2024	03/19/2024	Exercise	671	2,610,746	3,891.93	29,660			821,850					(29,660)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	03/20/2023	03/15/2024	03/19/2024	Exercise	190	741,218	3,891.93	9,508			233,332					(9,508)				03
MAR 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	03/20/2023	03/15/2024	03/19/2024	Exercise	4,398	18,829,693	4,281.12	186,173			3,676,855					(186,173)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	03/20/2023	03/15/2024	03/19/2024	Exercise	558	2,171,853	3,891.93	28,871			683,688					(28,871)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	03/20/2023	03/15/2024	03/19/2024	Exercise	500	1,944,097	3,891.93	17,655			611,992					(17,655)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2023	04/11/2024	04/15/2024	Exercise	327	1,592,353	4,868.39	3,873			108,156					(3,873)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2023	04/26/2024	04/30/2024	Exercise	220	1,052,024	4,773.9	4,272			71,854					(4,272)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2023	05/24/2024	05/29/2024	Exercise	193	825,964	4,271.42	17,466			199,809					(17,466)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2023	06/28/2024	07/02/2024	Exercise	318	1,307,457	4,116.29	45,835			426,955					(45,835)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2023	07/25/2024	07/29/2024	Exercise	305	1,233,869	4,050.12	54,701			411,003					(54,701)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2023	08/09/2024	08/13/2024	Exercise	343	1,481,547	4,321.52	42,492			350,592					(42,492)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2023	08/23/2024	08/27/2024	Exercise	368	1,649,052	4,486.24	35,346			422,118					(35,346)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2023	09/13/2024	09/17/2024	Exercise	398	1,676,987	4,216.82	66,915			560,425					(66,915)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2023	09/30/2024	10/02/2024	Exercise	144	563,629	3,905.95	38,652			267,897					(38,652)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/15/2024	03/19/2024	Exercise	40,273	14,633,637	363.36	73,963			358,833					(73,963)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/15/2024	03/19/2024	Exercise	7,661	2,779,910	362.85	14,467			72,170					(14,467)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/15/2024	03/19/2024	Exercise	9,801	3,556,961	362.92	18,447			91,639					(18,447)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/18/2024	03/20/2024	Exercise	11,960	4,350,058	363.73	22,280			112,779					(22,280)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/18/2024	03/20/2024	Exercise	9,078	3,299,693	363.47	17,165			87,969					(17,165)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/19/2024	03/21/2024	Exercise	11,800	4,290,404	363.6	22,385			122,718					(22,385)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/19/2024	03/21/2024	Exercise	15,800	5,746,609	363.72	29,768			162,419					(29,768)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/20/2024	03/22/2024	Exercise	10,741	3,912,935	364.3	19,807			116,647					(19,807)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/21/2024	03/25/2024	Exercise	8,792	3,203,010	364.31	16,392			108,317					(16,392)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/20/2024	03/22/2024	Exercise	7,738	2,818,490	364.25	14,320			84,419					(14,320)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/21/2024	03/25/2024	Exercise	7,968	2,903,357	364.39	14,785			97,525					(14,785)				03
MAR 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/21/2024	03/25/2024	Exercise	6,624	1,231,789	185.95	9,110			22,390					(9,110)				03
FEB 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2023	02/28/2025	03/13/2024	Maturity	7,947	2,691,558	338.68	49,367			116					(8,383)				03
MAR 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2023	03/10/2025	03/13/2024	Maturity	7,009	2,373,614	338.66	44,237			102					(7,339)				03
MAR 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2023	03/27/2025	03/13/2024	Maturity	12,494	4,252,669	340.39	75,308			167					(12,023)				03
MAR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2023	03/01/2024	03/05/2024	Exercise	3,292	1,107,499	336.41	4,888			51,555					(4,888)				03
MAR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2023	03/27/2024	03/13/2024	Maturity	1,689	564,464	334.22	3,877			45					(3,246)				03
MAR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2023	03/27/2024	03/29/2024	Exercise	3,983	908,846	228.16	4,315			80,657					(4,315)				03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/30/2023	03/06/2024	03/08/2024	Exercise	1,318	833,608	632.71	6,248			96,745					(6,248)				03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/30/2023	03/13/2024	03/15/2024	Exercise	1,484	927,763	625.35	7,595			128,983					(7,595)				03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/30/2023	03/18/2024	03/20/2024	Exercise	1,973	1,231,045	623.99	12,170			168,403					(12,170)				03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/30/2023	03/28/2024	04/01/2024	Exercise	2,734	1,718,985	628.7	17,490			242,605					(17,490)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/22/2024	03/26/2024	Exercise	22,076	8,065,981	365.37	46,381			262,265					(46,381)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/22/2024	03/26/2024	Exercise	5,102	1,862,423	365.03	10,919			62,348					(10,919)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/22/2024	03/26/2024	Exercise	20,053	7,319,870	365.02	42,961			245,252					(42,961)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/25/2024	03/27/2024	Exercise	6,897	2,518,773	365.21	15,079			78,416					(15,079)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/26/2024	03/28/2024	Exercise	9,749	3,560,403	365.21	21,531			113,282					(21,531)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/26/2024	03/28/2024	Exercise	5,074	1,852,770	365.17	11,230			59,160					(11,230)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/26/2024	03/28/2024	Exercise	17,139	6,259,451	365.22	37,852			198,982					(37,852)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/27/2024	03/29/2024	Exercise	7,196	2,627,546	365.15	16,104			92,754					(16,104)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/27/2024	03/29/2024	Exercise	17,454	6,373,178	365.15	39,060			224,977					(39,060)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/27/2024	03/29/2024	Exercise	5,498	2,007,645	365.13	12,318			70,985					(12,318)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/28/2024	04/01/2024	Exercise	13,287	4,871,180	366.61	27,705			155,193					(27,705)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/28/2024	04/01/2024	Exercise	5,237	1,915,402	365.77	11,441			65,563					(11,441)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/28/2024	04/01/2024	Exercise	26,310	9,619,966	365.64	57,864			332,821					(57,864)				03
JAN 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/03/2023	01/10/2024	01/12/2024	Exercise	6,170	973,795	157.83	476			53,123					(476)				03
FEB 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/03/2023	02/09/2024	02/13/2024	Exercise	2,771	439,365	158.54	1,353			31,593					(1,353)				03
FEB 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/03/2023	02/28/2024	03/01/2024	Exercise	5,471	864,346	157.99	4,051			68,277					(4,051)				03
MAR 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/03/2023	03/28/2024	04/01/2024	Exercise	6,707	1,049,106	156.43	8,116			110,256					(8,116)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/06/2023	03/28/2024	04/01/2024	Exercise	14,757	4,429,705	300.18	25,495			123,662					(25,495)				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/06/2023	04/03/2024	04/05/2024	Exercise	5,900	1,776,672	301.14	10,103			42,479					(10,103)				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/06/2023	04/05/2024	04/09/2024	Exercise	8,171	2,460,879	301.19	14,191			56,867					(14,191)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/06/2023	03/08/2024	03/12/2024	Exercise	12,374	3,686,887	297.95	19,843			94,168					(19,843)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/06/2023	03/13/2024	03/15/2024	Exercise	3,804	1,131,377	297.42	6,726			28,568					(6,726)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/06/2023	03/14/2024	03/18/2024	Exercise	4,552	1,353,714	297.36	8,176			31,002					(8,176)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/06/2023	03/15/2024	03/19/2024	Exercise	12,211	3,623,874	296.78	23,041			83,521					(23,041)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/06/2023	03/20/2024	03/22/2024	Exercise	4,156	1,236,140	297.46	7,936			35,032					(7,936)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/06/2023	03/21/2024	03/25/2024	Exercise	4,128	1,228,614	297.63	7,874			37,730					(7,874)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/06/2023	03/22/2024	03/26/2024	Exercise	20,959	6,254,091	298.4	38,405			177,521					(38,405)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/06/2023	03/27/2024	03/29/2024	Exercise	11,039	3,296,594	298.63	20,956			104,871					(20,956)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/06/2023	03/28/2024	04/01/2024	Exercise	3,415	1,024,371	300	5,975			29,229					(5,975)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	03/28/2024	04/01/2024	Exercise	1,380	5,525,766	4,005.02	83,798			1,723,713					(83,798)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	04/01/2024	04/03/2024	Exercise	804	3,268,136	4,064.34	47,805			948,380					(47,805)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	04/03/2024	04/05/2024	Exercise	1,069	4,394,440	4,108.95	36,672			1,179,144					(36,672)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	04/03/2024	04/05/2024	Exercise	1,015	4,187,231	4,124.01	58,590			1,104,151					(58,590)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	04/04/2024	04/08/2024	Exercise	825	3,373,488	4,089.87	37,961			872,136					(37,961)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	04/09/2024	Exercise	796	3,235,190	4,063.39	43,782			908,402					(43,782)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	03/14/2024	03/18/2024	Exercise	732	2,838,335	3,876.66	47,371			932,640					(47,371)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	03/15/2024	03/19/2024	Exercise	1,193	4,663,623	3,909.09	20,464			1,441,168					(20,464)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	03/15/2024	03/19/2024	Exercise	787	3,092,336	3,929.97	24,311			934,097					(24,311)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	03/15/2024	03/19/2024	Exercise	1,630	6,369,257	3,907.4	88,708			1,971,855					(88,708)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	03/18/2024	03/20/2024	Exercise	718	2,770,781	3,861.07	45,339			924,546					(45,339)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	03/20/2024	03/22/2024	Exercise	694	2,723,031	3,923.11	19,440			903,378					(19,440)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/06/2023	03/20/2024	03/22/2024	Exercise	968	3,810,547	3,938.55	53,860			1,244,273					(53,860)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/06/2023	03/21/2024	03/25/2024	Exercise	1,059	4,214,840	3,980.62	54,879			1,335,102					(54,879)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/06/2023	03/22/2024	03/26/2024	Exercise	1,145	4,512,505	3,939.47	35,562			1,483,039					(35,562)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/06/2023	03/22/2024	03/26/2024	Exercise	1,124	4,437,689	3,948.86	63,695			1,444,430					(63,695)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/06/2023	03/26/2024	03/28/2024	Exercise	980	3,883,804	3,962.54	34,961			1,216,381					(34,961)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/06/2023	03/27/2024	03/29/2024	Exercise	825	3,273,450	3,966.52	37,495			1,057,971					(37,495)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/06/2023	03/28/2024	04/01/2024	Exercise	1,085	4,317,330	3,980.72	36,020			1,381,328					(36,020)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/06/2023	03/28/2024	04/01/2024	Exercise	890	3,590,778	4,033.54	29,923			1,086,802					(29,923)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	12/06/2024	12/10/2024	Exercise	1,215	396,265	326.12	4,644			6,561					(4,644)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	12/10/2024	12/12/2024	Maturity	1,847	612,582	331.69	5,165								(5,165)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	12/12/2024	12/16/2024	Maturity	2,359	778,845	330.11	7,286								(7,286)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	12/13/2024	12/17/2024	Maturity	6,085	2,019,374	331.88	16,957								(16,957)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	12/18/2024	12/20/2024	Maturity	1,796	587,976	327.33	6,604								(6,604)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	12/20/2024	12/24/2024	Maturity	10,162	3,340,767	328.76	34,626								(34,626)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	12/24/2024	12/27/2024	Maturity	1,738	575,211	331.03	5,242								(5,242)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	12/27/2024	12/31/2024	Maturity	4,925	1,625,095	329.98	15,915								(15,915)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2023	12/31/2024	01/03/2025	Maturity	2,054	682,954	332.42	5,812								(5,812)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/01/2024	04/03/2024	Exercise	4,952	1,817,833	367.11	10,850			45,110					(10,850)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/01/2024	04/03/2024	Exercise	10,574	3,882,307	367.15	23,116			95,908					(23,116)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/02/2024	04/04/2024	Exercise	4,885	1,793,244	367.11	10,803			41,227					(10,803)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/02/2024	04/04/2024	Exercise	17,455	6,411,549	367.32	38,150			143,654					(38,150)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/03/2024	04/05/2024	Exercise	4,574	1,678,256	366.9	10,341			41,853					(10,341)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/03/2024	04/05/2024	Exercise	8,548	3,141,546	367.52	18,654			72,914					(18,654)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/04/2024	04/08/2024	Exercise	5,321	1,955,539	367.51	11,718			44,644					(11,718)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/04/2024	04/08/2024	Exercise	9,573	3,519,281	367.61	20,981			79,364					(20,981)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/05/2024	04/09/2024	Exercise	13,286	4,877,995	367.15	30,123			110,806					(30,123)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/05/2024	04/09/2024	Exercise	5,504	2,020,126	367.03	12,567			46,564					(12,567)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/05/2024	04/09/2024	Exercise	6,081	2,232,029	367.04	13,884			51,386					(13,884)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/05/2024	04/09/2024	Exercise	20,986	7,702,307	367.02	47,971			177,752					(47,971)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/08/2024	04/10/2024	Exercise	4,281	1,566,244	365.85	10,722			43,881					(10,722)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2023	04/09/2024	04/11/2024	Exercise	4,814	1,765,613	366.79	11,538			47,126				(11,538)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2023	04/09/2024	04/11/2024	Exercise	16,989	6,237,224	367.14	39,927			160,373				(39,927)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2023	04/10/2024	04/12/2024	Exercise	5,364	1,969,183	367.1	12,744			42,645				(12,744)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2023	04/10/2024	04/12/2024	Exercise	7,487	2,748,834	367.15	17,745			59,147				(17,745)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2023	04/11/2024	04/15/2024	Exercise	5,080	1,866,131	367.34	12,015			39,473				(12,015)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2023	04/11/2024	04/15/2024	Exercise	7,662	2,815,209	367.41	18,036			59,000				(18,036)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2023	11/22/2024	11/26/2024	Exercise	9,484	3,525,461	371.73	45,979			52,731				(45,979)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2023	11/27/2024	12/02/2024	Exercise	13,947	5,188,574	372.02	67,441			90,795				(67,441)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2023	12/02/2024	12/04/2024	Exercise	9,950	3,687,739	370.63	51,923			100,892				(51,923)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2023	12/04/2024	12/06/2024	Exercise	16,656	6,196,320	372.02	81,843			167,058				(81,843)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2023	12/06/2024	12/10/2024	Exercise	8,051	2,958,716	367.51	48,647			116,655				(48,647)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2023	12/12/2024	12/16/2024	Exercise	8,042	2,978,695	370.39	43,284			79,455				(43,284)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2023	12/13/2024	12/17/2024	Exercise	2,061	759,056	368.32	12,183			22,340				(12,183)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2023	04/15/2024	04/17/2024	Exercise	174,421	55,950,903	320.78	392,635			36,629				(392,635)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/18/2023	04/15/2024	04/17/2024	Exercise	152,683	56,228,465	368.27	375,257			824,487				(375,257)				03
APR 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/18/2023	04/15/2024	04/17/2024	Exercise	104,925,686	104,925,686	4,137.64	1,205,483			7,344,798				(1,205,483)				03
APR 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/18/2023	04/15/2024	04/17/2024	Exercise	75,135,265	75,135,265	4,137.64	1,011,829			6,762,174				(1,011,829)				03
APR 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/18/2023	04/15/2024	04/17/2024	Exercise	3,255,931	3,255,931	4,137.64	44,510			301,170				(44,510)				03
APR 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/18/2023	04/15/2024	04/17/2024	Exercise	16,684,939	16,684,939	4,137.64	241,677			1,710,206				(241,677)				03
APR 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/18/2023	04/15/2024	04/17/2024	Exercise	17,651,894	17,651,894	4,137.64	258,764			1,853,449				(258,764)				03
APR 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/18/2023	04/15/2024	04/17/2024	Exercise	8,347,658	8,347,658	4,137.64	139,609			1,231,280				(139,609)				03
APR 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/18/2023	04/15/2024	04/17/2024	Exercise	4,977,558	4,977,558	4,137.64	63,702			410,644				(63,702)				03
APR 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2023	04/15/2024	04/17/2024	Exercise	2,682	12,762,448	4,758.29	65,940			814,113				(65,940)				03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2023	04/15/2024	04/17/2024	Exercise	8,997	37,224,402	4,137.64	402,047			8,314,413				(402,047)				03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2023	04/15/2024	04/17/2024	Exercise	12,308	50,925,535	4,137.64	666,912			11,374,687				(666,912)				03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2023	04/15/2024	04/17/2024	Exercise	393	1,627,706	4,137.64	23,431			363,563				(23,431)				03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2023	04/15/2024	04/17/2024	Exercise	1,267	5,240,321	4,137.64	79,786			1,170,474				(79,786)				03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2023	04/15/2024	04/17/2024	Exercise	1,575	6,515,707	4,137.64	102,718			1,455,343				(102,718)				03
APR 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2023	04/15/2024	04/17/2024	Exercise	1,361	6,196,094	4,551.4	63,260			694,865				(63,260)				03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2023	04/15/2024	04/17/2024	Exercise	566	2,343,394	4,137.64	45,377			523,419				(45,377)				03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2023	04/15/2024	04/17/2024	Exercise	692	2,863,909	4,137.64	36,443			639,680				(36,443)				03
APR 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2023	04/15/2024	04/17/2024	Maturity	35,432	10,438,370	294.6	69,137							(69,137)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2023	04/12/2024	04/16/2024	Exercise	11,134	4,102,603	368.46	25,923			74,378				(25,923)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2023	04/12/2024	04/16/2024	Exercise	8,078	2,972,855	368	19,296			57,680					(19,296)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2023	04/12/2024	04/16/2024	Exercise	16,284	5,991,236	367.93	39,083			117,405					(39,083)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2023	04/15/2024	04/17/2024	Exercise	4,461	1,637,961	367.19	11,428			28,906					(11,428)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2023	04/16/2024	04/18/2024	Exercise	4,633	1,702,739	367.54	11,742			19,597					(11,742)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2023	04/16/2024	04/18/2024	Exercise	18,133	6,677,810	368.27	44,079			63,465					(44,079)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2023	04/17/2024	04/19/2024	Exercise	4,564	1,677,967	367.66	11,576			16,111					(11,576)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2023	04/17/2024	04/19/2024	Exercise	14,517	5,346,793	368.31	35,480			41,809					(35,480)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2023	04/19/2024	04/23/2024	Exercise	5,055	1,861,278	368.22	12,607			10,666					(12,607)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2023	04/18/2024	04/22/2024	Exercise	5,472	2,017,524	368.67	13,200			14,721					(13,200)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2023	04/19/2024	04/23/2024	Exercise	6,637	2,446,229	368.56	16,253			11,748					(16,253)				03
APR 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/19/2023	04/15/2024	04/17/2024	Exercise	69,404	16,032,919	231.01	82,388			789,764					(82,388)				03
MAR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/25/2023	03/28/2024	04/01/2024	Exercise	4,260	967,154	227.04	6,317			90,412					(6,317)				03
APR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/25/2023	04/24/2024	04/26/2024	Exercise	6,241	1,440,367	230.8	7,960			74,455					(7,960)				03
APR 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/25/2023	04/24/2025	03/13/2024	Maturity	7,223	2,478,789	343.18	45,054			.94					(6,772)				03
APR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/25/2023	04/11/2024	03/13/2024	Maturity	2,663	904,144	339.47	6,133			.61					(4,372)				03
APR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/25/2023	04/24/2024	03/13/2024	Maturity	2,760	935,972	339.06	6,771			.59					(4,276)				03
APR 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/25/2023	04/04/2025	03/13/2024	Maturity	11,614	3,981,078	342.77	71,607			156					(11,233)				03
APR 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/25/2023	04/10/2025	03/13/2024	Maturity	7,851	2,706,240	344.69	45,150			.97					(6,991)				03
APR 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/25/2023	04/11/2025	03/13/2024	Maturity	7,596	2,609,799	343.56	45,944			.99					(7,099)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	02/27/2024	02/29/2024	Exercise	168	61,085	363.17	301			1,374					(301)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	03/22/2024	03/26/2024	Exercise	31	11,221	365.52	65			360					(65)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/11/2024	04/15/2024	Exercise	80	29,238	367.41	182			613					(182)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/19/2024	04/23/2024	Exercise	10,884	4,003,381	367.83	25,938			27,209					(25,938)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/19/2024	04/23/2024	Exercise	5,822	2,142,706	368.05	13,695			13,274					(13,695)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/22/2024	04/24/2024	Exercise	4,302	1,577,671	366.74	11,161			19,488					(11,161)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/22/2024	04/24/2024	Exercise	4,735	1,741,653	367.84	11,543			16,240					(11,543)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/23/2024	04/25/2024	Exercise	5,682	2,084,696	366.92	14,706			31,760					(14,706)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/23/2024	04/25/2024	Exercise	11,777	4,331,997	367.84	28,920			54,998					(28,920)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/24/2024	04/26/2024	Exercise	5,509	2,021,590	366.93	14,364			28,374					(14,364)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/24/2024	04/26/2024	Exercise	10,854	3,992,690	367.86	26,815			45,803					(26,815)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/25/2024	04/29/2024	Exercise	12,701	4,658,171	366.76	33,634			54,106					(33,634)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/26/2024	04/30/2024	Exercise	4,376	1,598,968	365.43	12,570			33,167					(12,570)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/26/2024	04/30/2024	Exercise	12,170	4,458,413	366.34	33,240			81,175					(33,240)				03
MAR 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	03/28/2024	04/01/2024	Exercise	2,963	561,685	189.56	6,134			59					(6,134)				03
APR 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/05/2024	04/09/2024	Maturity	1,792	340,802	190.13	3,957								(3,957)				03
APR 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/18/2024	04/22/2024	Maturity	2,656	502,967	189.38	6,419								(6,419)				03
APR 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/26/2024	04/30/2024	Maturity	3,467	654,639	188.8	8,802								(8,802)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/12/2024	04/16/2024	Exercise	2,633	10,854,007	4,121.78	177,855			2,637,622					(177,855)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/17/2024	04/19/2024	Exercise	796	3,284,881	4,125.75	35,250			713,752					(35,250)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/18/2024	04/22/2024	Exercise	1,437	5,938,552	4,132.69	95,077			1,262,278					(95,077)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/19/2024	04/23/2024	Exercise	1,124	4,640,461	4,129.7	44,856			941,116					(44,856)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/19/2024	04/23/2024	Exercise	1,876	7,759,980	4,136.56	129,821			1,558,295					(129,821)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/23/2024	04/25/2024	Exercise	1,025	4,227,321	4,124.98	43,452			969,030					(43,452)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/24/2024	04/26/2024	Exercise	961	3,974,348	4,133.53	41,522			901,974					(41,522)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/25/2024	04/29/2024	Exercise	1,300	5,292,570	4,071.27	58,564			1,270,275					(58,564)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/25/2024	04/29/2024	Exercise	1,353	5,546,964	4,100.54	100,628			1,282,235					(100,628)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/26/2024	04/30/2024	Exercise	1,100	4,477,281	4,071.81	52,664			1,130,533					(52,664)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/26/2024	04/30/2024	Exercise	1,011	4,109,545	4,066.32	71,095			1,044,628					(71,095)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/26/2024	04/30/2024	Exercise	1,041	4,321,282	4,150.17	74,347			988,950					(74,347)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/30/2024	05/02/2024	Exercise	881	3,671,175	4,165.4	39,692			767,030					(39,692)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	05/02/2024	05/06/2024	Exercise	1,398	5,772,784	4,129.08	90,827			1,307,373					(90,827)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	03/28/2024	04/01/2024	Exercise	248	1,005,756	4,047.47	16,739			299,898					(16,739)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/05/2024	04/09/2024	Exercise	1,238	5,048,458	4,077.75	78,431			1,394,775					(78,431)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/10/2024	04/12/2024	Exercise	1,177	4,824,146	4,098.61	49,021			1,250,031					(49,021)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/11/2024	04/15/2024	Exercise	1,324	5,414,741	4,090.95	91,041			1,466,683					(91,041)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/12/2024	04/16/2024	Exercise	977	4,011,482	4,103.86	36,068			996,600					(36,068)				03
APR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/03/2023	04/08/2024	04/10/2024	Exercise	2,119	1,350,421	637.4	16,524			159,428					(16,524)				03
APR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/03/2023	04/22/2024	04/24/2024	Exercise	1,533	981,414	640.25	13,841			78,804					(13,841)				03
MAY 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/03/2023	05/02/2024	05/06/2024	Exercise	2,388	1,531,793	641.39	21,311			137,467					(21,311)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	12/13/2024	12/17/2024	Exercise	6,156	2,282,485	370.78	32,592			51,586					(32,592)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	12/16/2024	12/18/2024	Exercise	3,440	1,269,204	368.93	19,945			35,950					(19,945)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	12/17/2024	12/19/2024	Exercise	10,057	3,706,129	368.53	59,453			104,186					(59,453)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	12/18/2024	12/20/2024	Exercise	4,472	1,659,880	371.18	23,491			19,766					(23,491)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	12/19/2024	12/23/2024	Exercise	7,867	2,864,694	364.16	56,435			75,991					(56,435)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	12/20/2024	12/24/2024	Exercise	9,904	3,626,232	366.13	65,479			90,723					(65,479)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	12/24/2024	12/27/2024	Exercise	4,779	1,745,746	365.27	33,008			46,455					(33,008)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	12/27/2024	12/31/2024	Exercise	14,633	5,324,568	363.87	107,779			146,039					(107,779)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/06/2024	05/08/2024	Exercise	10,411	3,831,585	368.05	29,214			88,073					(29,214)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/07/2024	05/09/2024	Exercise	2,593	954,080	367.97	7,359			23,569					(7,359)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/07/2024	05/09/2024	Exercise	8,679	3,193,931	368.02	24,541			78,455					(24,541)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/01/2024	05/03/2024	Exercise	5,018	1,513,966	301.68	11,923			7,477					(11,923)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/26/2024	04/30/2024	Exercise	5,510	2,022,772	367.1	15,260			32,565					(15,260)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/03/2024	05/07/2024	Exercise	5,288	1,597,110	302.01	12,428			13,591					(12,428)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/26/2024	04/30/2024	Exercise	2,559	941,281	367.81	6,800			13,308					(6,800)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/03/2024	05/07/2024	Exercise	6,919	2,091,530	302.28	15,975			15,914					(15,975)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/26/2024	04/30/2024	Exercise	3,791	1,392,763	367.35	10,350			21,459					(10,350)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/08/2024	05/10/2024	Exercise	4,622	1,395,937	301.99	11,247			18,906					(11,247)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/26/2024	04/30/2024	Exercise	8,494	3,118,510	367.16	23,438			49,688					(23,438)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/29/2024	05/01/2024	Exercise	2,294	841,977	366.98	6,533			16,290					(6,533)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/29/2024	05/01/2024	Exercise	7,111	2,616,946	368.02	19,075			43,092					(19,075)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/30/2024	05/02/2024	Exercise	3,018	1,110,321	367.94	8,191			10,320					(8,191)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/30/2024	05/02/2024	Exercise	12,167	4,476,929	367.97	32,942			41,245					(32,942)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/01/2024	05/03/2024	Exercise	2,516	925,750	367.97	6,858			7,598					(6,858)				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/05/2024	04/09/2024	Exercise	5,515	1,659,378	300.89	11,336			40,038					(11,336)				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/10/2024	04/12/2024	Exercise	5,408	1,624,647	300.42	11,978			40,181					(11,978)				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/11/2024	04/15/2024	Exercise	8,117	2,441,985	300.83	17,617			55,037					(17,617)				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/12/2024	04/16/2024	Exercise	8,646	2,609,075	301.75	17,744			52,571					(17,744)				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/17/2024	04/19/2024	Exercise	6,045	1,823,224	301.63	13,030			20,491					(13,030)				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/19/2024	04/23/2024	Exercise	25,872	7,806,759	301.74	56,156			61,835					(56,156)				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/24/2024	04/26/2024	Exercise	8,550	2,578,436	301.57	19,494			29,840					(19,494)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/01/2024	05/03/2024	Exercise	13,202	4,858,119	367.99	35,942			39,605					(35,942)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/02/2024	05/06/2024	Exercise	2,919	1,073,343	367.67	8,151			13,049					(8,151)				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/25/2024	04/29/2024	Exercise	6,422	1,934,782	301.26	15,046			17,854					(15,046)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/02/2024	05/06/2024	Exercise	11,145	4,098,132	367.71	31,041			49,372					(31,041)				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/26/2024	04/30/2024	Exercise	16,426	4,945,549	301.08	39,248			70,468					(39,248)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/03/2024	05/07/2024	Exercise	5,945	2,183,399	367.29	17,075			40,186					(17,075)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/03/2024	05/07/2024	Exercise	2,620	963,673	367.88	7,272			16,163					(7,272)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/03/2024	05/07/2024	Exercise	20,513	7,541,663	367.65	57,722			131,284					(57,722)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/06/2024	05/08/2024	Exercise	2,306	847,207	367.41	6,712			20,984					(6,712)				03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/10/2023	05/02/2024	05/06/2024	Exercise	9,472	2,180,288	230.19	14,403			111,299					(14,403)				03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/10/2023	05/09/2024	05/13/2024	Exercise	3,167	728,254	229.95	5,152			49,793					(5,152)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/16/2023	05/15/2024	05/17/2024	Exercise	165,366	60,740,765	367.31	490,769			2,384,585					(490,769)				03
MAY 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	05/16/2023	05/15/2024	05/17/2024	Exercise	103,830,581	103,830,581	4,136.28	1,525,280			7,268,141					(1,525,280)				03
MAY 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	05/16/2023	05/15/2024	05/17/2024	Exercise	79,690,135	79,690,135	4,136.28	1,375,149			7,172,112					(1,375,149)				03
MAY 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	05/16/2023	05/15/2024	05/17/2024	Exercise	3,113,421	3,113,421	4,136.28	54,536			287,960					(54,536)				03
MAY 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	05/16/2023	05/15/2024	05/17/2024	Exercise	10,816,350	10,816,350	4,136.28	200,326			1,108,676					(200,326)				03
MAY 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	05/16/2023	05/15/2024	05/17/2024	Exercise	17,996,454	17,996,454	4,136.28	337,322			1,889,628					(337,322)				03
MAY 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	05/16/2023	05/15/2024	05/17/2024	Exercise	7,662,831	7,662,831	4,136.28	162,439			1,130,268					(162,439)				03
MAY 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	05/16/2023	05/15/2024	05/17/2024	Exercise	7,692,419	7,692,419	4,136.28	125,876			634,625					(125,876)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2023	05/15/2024	05/17/2024	Exercise	185,173	59,236,859	319.9	464,880			1,636,930					(464,880)				03
MAY 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/17/2023	05/15/2024	05/17/2024	Exercise	2,632	12,519,307	4,756.72	83,135			1,451,320					(83,135)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/17/2023	05/15/2024	05/17/2024	Exercise	8,875	36,708,451	4,136.28	519,085			10,400,053					(519,085)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/17/2023	05/15/2024	05/17/2024	Exercise	16,347	67,613,825	4,136.28	1,160,328			19,156,008					(1,160,328)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/17/2023	05/15/2024	05/17/2024	Exercise	419	1,732,274	4,136.28	32,697			490,779					(32,697)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/17/2023	05/15/2024	05/17/2024	Exercise	1,270	5,254,441	4,136.28	104,958			1,488,662					(104,958)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/17/2023	05/15/2024	05/17/2024	Exercise	1,666	6,891,001	4,136.28	142,556			1,952,324					(142,556)				03
MAY 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/17/2023	05/15/2024	05/17/2024	Exercise	1,364	6,204,257	4,549.91	82,803			1,033,936					(82,803)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/17/2023	05/15/2024	05/17/2024	Exercise	635	2,628,440	4,136.28	66,931			744,677					(66,931)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/17/2023	05/15/2024	05/17/2024	Exercise	976	4,037,092	4,136.28	67,305			1,143,769					(67,305)				03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/17/2023	05/15/2024	05/17/2024	Exercise	87,970	20,303,432	230.8	137,284			1,488,352					(137,284)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2023	05/08/2024	05/10/2024	Exercise	7,102	2,610,153	367.52	20,712			63,848					(20,712)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2023	05/08/2024	05/10/2024	Exercise	9,415	3,464,863	368.03	26,635			79,836					(26,635)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2023	05/09/2024	05/13/2024	Exercise	13,698	5,036,473	367.68	39,796			136,980					(39,796)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2023	05/10/2024	05/14/2024	Exercise	6,658	2,438,199	366.18	21,200			81,500					(21,200)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2023	05/10/2024	05/14/2024	Exercise	24,079	8,846,581	367.4	71,536			265,349					(71,536)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2023	05/13/2024	05/15/2024	Exercise	7,671	2,810,249	366.34	24,664			92,361					(24,664)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2023	05/14/2024	05/16/2024	Exercise	5,958	2,178,254	365.58	20,094			82,523					(20,094)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2023	05/14/2024	05/16/2024	Exercise	8,398	3,080,817	366.87	26,340			105,473					(26,340)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2023	05/15/2024	05/17/2024	Exercise	6,395	2,342,530	366.33	20,800			98,477					(20,800)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2023	05/16/2024	05/20/2024	Exercise	18,992	6,964,384	366.71	60,840			274,807					(60,840)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2023	05/17/2024	05/21/2024	Exercise	11,917	4,368,721	366.6	38,622			185,784					(38,622)				03
MAY 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2023	05/15/2024	05/17/2024	Maturity	46,667	13,718,821	293.97	111,731								(111,731)				03
APR 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/24/2023	04/25/2025	03/13/2024	Maturity	4,317	1,483,010	343.52	25,547			53					(3,832)				03
APR 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/24/2023	04/29/2025	03/13/2024	Maturity	2,852	992,525	347.96	13,923			29					(2,071)				03
MAY 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/24/2023	05/02/2025	03/13/2024	Maturity	4,473	1,536,458	343.5	26,682			55					(3,945)				03
MAY 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/24/2023	05/06/2025	03/13/2024	Maturity	4,283	1,500,555	350.38	18,898			38					(2,771)				03
MAY 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/24/2023	05/08/2025	03/13/2024	Maturity	4,983	1,722,088	345.61	27,390			56					(4,000)				03
MAY 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/24/2023	05/09/2025	03/13/2024	Maturity	5,358	1,844,300	344.24	31,360			63					(4,571)				03
MAY 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/24/2023	05/13/2025	03/13/2024	Maturity	3,727	1,307,788	350.92	16,259			33					(2,351)				03
MAY 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/24/2023	05/16/2025	03/13/2024	Maturity	8,748	3,008,255	343.88	52,459			105					(7,539)				03
MAY 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/24/2023	05/23/2025	03/13/2024	Maturity	5,123	1,760,105	343.58	31,350			62					(4,443)				03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/24/2023	05/03/2024	03/13/2024	Maturity	2,274	774,457	340.53	5,595			45					(3,275)				03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/24/2023	05/16/2024	03/13/2024	Maturity	3,805	1,301,891	342.16	9,187			68					(4,863)				03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/24/2023	05/23/2024	03/13/2024	Maturity	7,470	2,551,450	341.55	19,511			136					(9,824)				03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2023	05/22/2024	05/24/2024	Exercise	7,544	1,739,350	230.55	10,324			121,883					(10,324)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/17/2024	05/21/2024	Exercise	6,192	2,270,311	366.65	18,460			96,224					(18,460)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/20/2024	05/22/2024	Exercise	6,103	2,236,579	366.49	18,676			102,464					(18,676)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/20/2024	05/22/2024	Exercise	10,473	3,847,653	367.39	30,439			166,415					(30,439)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/21/2024	05/23/2024	Exercise	6,015	2,210,058	367.4	17,559			96,066					(17,559)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/21/2024	05/23/2024	Exercise	7,755	2,849,888	367.47	22,546			123,311					(22,546)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/22/2024	05/24/2024	Exercise	6,098	2,235,350	366.58	18,773			87,382					(18,773)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/22/2024	05/24/2024	Exercise	10,493	3,854,130	367.3	31,011			142,812					(31,011)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/23/2024	05/28/2024	Exercise	6,449	2,362,097	366.3	20,297			83,831					(20,297)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/24/2024	05/29/2024	Exercise	6,189	2,254,150	364.23	22,019			96,422					(22,019)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/24/2024	05/29/2024	Exercise	29,687	10,831,679	364.86	101,932			443,824					(101,932)				03
MAY 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/15/2024	05/17/2024	Maturity	5,480	1,038,099	189.43	9,618								(9,618)				03
MAY 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/24/2024	05/29/2024	Maturity	4,377	823,174	188.06	8,972								(8,972)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/10/2024	05/14/2024	Exercise	6,846	2,062,014	301.18	20,944			41,353					(20,944)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/10/2024	05/14/2024	Exercise	6,584	1,985,527	301.59	19,581			37,065					(19,581)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/15/2024	05/17/2024	Exercise	6,704	2,020,981	301.45	20,721			54,572					(20,721)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/16/2024	05/20/2024	Exercise	3,642	1,095,866	300.92	11,725			32,011					(11,725)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/17/2024	05/21/2024	Exercise	10,988	3,313,338	301.53	34,178			99,775					(34,178)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/17/2024	05/21/2024	Exercise	7,412	2,238,158	301.98	22,345			63,962					(22,345)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/22/2024	05/24/2024	Exercise	9,195	2,777,568	302.08	28,321			68,042					(28,321)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/24/2024	05/29/2024	Exercise	3,750	1,125,952	300.27	13,122			30,336					(13,122)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/24/2024	05/29/2024	Exercise	15,180	4,561,976	300.53	52,250			118,858					(52,250)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/30/2024	06/03/2024	Exercise	3,245	975,746	300.73	11,370			19,500					(11,370)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/30/2024	06/03/2024	Exercise	6,943	2,092,977	301.47	23,191			36,587					(23,191)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/31/2024	06/04/2024	Exercise	4,624	1,393,708	301.41	15,583			23,351					(15,583)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	06/05/2024	06/07/2024	Exercise	12,662	3,828,163	302.33	41,139			55,081					(41,139)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/09/2024	05/13/2024	Exercise	3,712	1,121,915	302.21	10,533			17,040					(10,533)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/09/2024	05/13/2024	Exercise	3,102	937,818	302.32	8,730			13,897					(8,730)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	06/04/2024	06/06/2024	Exercise	5,527	2,023,880	366.16	21,489			64,559					(21,489)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	06/04/2024	06/06/2024	Exercise	9,540	3,501,998	367.07	35,253			102,750					(35,253)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	06/05/2024	06/07/2024	Exercise	5,492	2,012,119	366.34	21,244			69,590					(21,244)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	06/05/2024	06/07/2024	Exercise	7,652	2,810,425	367.3	28,049			89,600					(28,049)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/24/2024	05/29/2024	Exercise	6,341	2,316,789	365.34	24,403			91,761					(24,403)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/28/2024	05/30/2024	Exercise	5,984	2,182,935	364.81	24,198			95,261					(24,198)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/28/2024	05/30/2024	Exercise	13,393	4,892,100	365.28	52,764			206,918					(52,764)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/29/2024	05/31/2024	Exercise	6,628	2,416,388	364.57	27,269			92,528					(27,269)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/29/2024	05/31/2024	Exercise	14,451	5,280,273	365.39	56,915			189,887					(56,915)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/30/2024	06/03/2024	Exercise	6,874	2,512,963	365.6	26,888			83,857					(26,888)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/31/2024	06/04/2024	Exercise	5,613	2,048,791	365.04	22,726			73,356					(22,726)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/31/2024	06/04/2024	Exercise	18,157	6,636,630	365.52	71,681			228,593					(71,681)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	06/03/2024	06/05/2024	Exercise	7,258	2,661,946	366.74	27,186			89,278					(27,186)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/03/2024	05/07/2024	Exercise	1,090	4,439,555	4,074.07	63,110			1,148,249					(63,110)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/03/2024	05/07/2024	Exercise	1,237	5,051,819	4,085.48	125,373			1,288,848					(125,373)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/07/2024	05/09/2024	Exercise	963	3,975,449	4,129.95	56,088			1,018,180					(56,088)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/08/2024	05/10/2024	Exercise	1,332	5,490,881	4,122.5	112,996			1,418,732					(112,996)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/10/2024	05/14/2024	Exercise	2,174	8,950,895	4,117.91	141,472			2,401,383					(141,472)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/10/2024	05/14/2024	Exercise	1,618	6,680,935	4,129.54	152,344			1,768,526					(152,344)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/15/2024	05/17/2024	Exercise	1,075	4,428,524	4,118.37	65,993			1,279,382					(65,993)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/16/2024	05/20/2024	Exercise	1,583	6,483,356	4,096.26	153,674			1,900,630					(153,674)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/17/2024	05/21/2024	Exercise	1,254	5,228,987	4,171.01	72,716			1,419,458					(72,716)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/17/2024	05/21/2024	Exercise	1,124	4,699,546	4,182.84	108,563			1,258,837					(108,563)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/22/2024	05/24/2024	Exercise	983	4,109,727	4,179.61	57,808			1,108,550					(57,808)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/22/2024	05/24/2024	Exercise	906	3,785,319	4,179.21	82,777			1,021,505					(82,777)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/24/2024	05/29/2024	Exercise	1,050	4,345,912	4,139.2	57,716			1,223,726					(57,716)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/24/2024	05/29/2024	Exercise	1,075	4,446,158	4,136.5	81,109			1,255,673					(81,109)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/24/2024	05/29/2024	Exercise	1,286	5,338,080	4,151.24	129,338			1,483,260					(129,338)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/30/2024	06/03/2024	Exercise	907	3,809,901	4,198.33	55,959			941,193					(55,959)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/31/2024	06/04/2024	Exercise	989	4,145,665	4,192.58	61,845			1,072,790					(61,845)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/31/2024	06/04/2024	Exercise	1,545	6,513,064	4,214.73	154,633			1,642,325					(154,633)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	06/05/2024	06/07/2024	Exercise	1,148	4,895,168	4,262.71	74,959			1,253,239					(74,959)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	06/06/2024	06/10/2024	Exercise	1,210	5,164,826	4,268.24	115,291			1,312,576					(115,291)				03
MAY 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/07/2023	05/09/2024	05/13/2024	Exercise	2,156	1,389,284	644.53	22,950			148,514					(22,950)				03
MAY 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/07/2023	05/24/2024	05/29/2024	Exercise	2,012	1,287,712	639.86	26,902			165,386					(26,902)				03
JUN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/07/2023	06/06/2024	06/10/2024	Exercise	2,075	1,326,166	639.11	28,351			185,196					(28,351)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/06/2024	06/10/2024	Exercise	2,649	973,587	367.53	10,888			32,344					(10,888)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/06/2024	06/10/2024	Exercise	10,075	3,704,028	367.64	41,189			121,909					(41,189)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/07/2024	06/11/2024	Exercise	4,166	1,528,176	366.82	17,885			45,285					(17,885)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/07/2024	06/11/2024	Exercise	2,629	965,233	367.08	11,125			27,899					(11,125)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/07/2024	06/11/2024	Exercise	4,099	1,502,399	366.53	17,869			45,745					(17,869)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/07/2024	06/11/2024	Exercise	24,127	8,845,510	366.63	104,536			266,839					(104,536)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/10/2024	06/12/2024	Exercise	4,315	1,583,473	366.96	18,642			46,862					(18,642)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/10/2024	06/12/2024	Exercise	5,652	2,074,484	367.01	24,343			61,102					(24,343)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/11/2024	06/13/2024	Exercise	2,357	865,010	366.92	10,251			24,659					(10,251)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/11/2024	06/13/2024	Exercise	13,291	4,878,608	367.05	57,379			137,300					(57,379)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/12/2024	06/14/2024	Exercise	2,452	900,760	367.42	10,421			29,934					(10,421)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/12/2024	06/14/2024	Exercise	7,575	2,787,678	368.02	31,174			87,943					(31,174)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/13/2024	06/17/2024	Exercise	15,444	5,690,776	368.48	62,239			147,953					(62,239)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	05/31/2024	06/04/2024	Exercise	2,771	1,011,304	365.01	12,658			36,295					(12,658)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/16/2023	06/14/2024	06/18/2024	Exercise	170,749	63,235,118	370.34	659,999			1,311,351					(659,999)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/16/2023	06/14/2024	06/18/2024	Exercise	157,529	50,631,238	321.41	557,205			466,284					(557,205)				03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2023	05/31/2024	06/04/2024	Exercise	5,542	1,274,402	229.97	13,761			87,425					(13,761)				03
JUN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2023	06/13/2024	06/17/2024	Exercise	2,939	679,114	231.04	6,996			48,166					(6,996)				03
JUN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/16/2023	06/14/2024	06/18/2024	Exercise	111,859,343	111,859,343	4,425.84	1,984,491			7,830,154					(1,984,491)				03
JUN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/16/2023	06/14/2024	06/18/2024	Exercise	87,481,347	87,481,347	4,425.84	1,793,246			7,873,321					(1,793,246)				03
JUN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/16/2023	06/14/2024	06/18/2024	Exercise	4,689,534	4,689,534	4,425.84	97,422			433,782					(97,422)				03
JUN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/16/2023	06/14/2024	06/18/2024	Exercise	16,291,997	16,291,997	4,425.84	354,181			1,514,905					(354,181)				03
JUN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/16/2023	06/14/2024	06/18/2024	Exercise	20,879,095	20,879,095	4,425.84	458,700			1,941,434					(458,700)				03
JUN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/16/2023	06/14/2024	06/18/2024	Exercise	8,732,672	8,732,672	4,425.84	214,729			812,004					(214,729)				03
JUN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/16/2023	06/14/2024	06/18/2024	Exercise	9,749,435	9,749,435	4,425.84	190,440			804,328					(190,440)				03
JUN 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/20/2023	06/14/2024	06/18/2024	Maturity	36,305	10,481,210	288.7	116,961								(116,961)				03
JUN 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/20/2023	06/14/2024	06/18/2024	Exercise	1,473	7,173,227	4,868.42	87,134			829,801					(87,134)				03
JUN 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/20/2023	06/14/2024	06/18/2024	Exercise	2,464	12,539,594	5,089.72	70,606			842,293					(70,606)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/20/2023	06/14/2024	06/18/2024	Exercise	12,892	57,058,726	4,425.84	959,859			12,966,439					(959,859)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/20/2023	06/14/2024	06/18/2024	Exercise	16,767	74,207,838	4,425.84	1,498,881			16,863,528					(1,498,881)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/20/2023	06/14/2024	06/18/2024	Exercise	365	1,617,069	4,425.84	35,680			367,475					(35,680)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/20/2023	06/14/2024	06/18/2024	Exercise	1,451	6,420,743	4,425.84	149,213			1,459,096					(149,213)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/20/2023	06/14/2024	06/18/2024	Exercise	1,557	6,891,874	4,425.84	165,516			1,566,159					(165,516)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/20/2023	06/14/2024	06/18/2024	Exercise	687	3,041,659	4,425.84	88,307			691,209					(88,307)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/20/2023	06/14/2024	06/18/2024	Exercise	971	4,295,455	4,425.84	84,444			976,130					(84,444)				03
JUN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/20/2023	06/14/2024	06/18/2024	Exercise	69,091	16,099,515	233.02	107,932			965,370					(107,932)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/13/2024	06/17/2024	Exercise	2,580	949,168	367.96	9,647			26,053					(9,647)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/14/2024	06/18/2024	Exercise	9,199	3,402,669	369.9	30,871			74,695					(30,871)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/14/2024	06/18/2024	Exercise	5,400	1,998,668	370.11	17,896			42,716					(17,896)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/14/2024	06/18/2024	Exercise	17,750	6,558,995	369.52	60,892			150,875					(60,892)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/14/2024	06/18/2024	Exercise	7,814	2,893,476	370.31	25,567			60,243					(25,567)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/17/2024	06/20/2024	Exercise	2,734	1,011,353	369.94	9,276			21,843					(9,276)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/17/2024	06/20/2024	Exercise	2,932	1,083,761	369.68	10,099			24,186					(10,099)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/17/2024	06/20/2024	Exercise	5,341	1,977,045	370.15	17,896			41,555					(17,896)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/18/2024	06/21/2024	Exercise	2,758	1,020,191	369.94	9,399			24,047					(9,399)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/18/2024	06/21/2024	Exercise	3,008	1,112,541	369.9	10,280			26,347					(10,280)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/18/2024	06/21/2024	Exercise	21,351	7,901,697	370.08	72,167			183,194					(72,167)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/20/2024	06/24/2024	Exercise	3,919	1,445,824	368.94	14,296			40,599					(14,296)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/20/2024	06/24/2024	Exercise	11,347	4,187,998	369.09	41,016			115,851					(41,016)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/21/2024	06/25/2024	Exercise	2,727	1,004,907	368.45	10,279			27,301					(10,279)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/21/2024	06/25/2024	Exercise	6,746	2,486,959	368.67	25,102			66,041					(25,102)				03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2023	05/31/2024	03/13/2024	Maturity	1,933	660,031	341.44	7,675			51					(3,660)				03
JUN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2023	06/07/2024	03/13/2024	Maturity	3,930	1,351,072	343.75	14,210			90					(6,475)				03
JUN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2023	06/21/2024	03/13/2024	Maturity	6,030	2,080,788	345.06	21,491			125					(8,996)				03
MAY 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2023	05/23/2025	03/13/2024	Maturity	3,896	1,342,530	344.59	29,503			58					(4,182)				03
MAY 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2023	05/30/2025	03/13/2024	Maturity	4,466	1,550,741	347.21	30,549			59					(4,271)				03
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2023	06/05/2025	03/13/2024	Maturity	3,956	1,379,394	348.67	25,634			49					(3,542)				03
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2023	06/09/2025	03/13/2024	Maturity	3,348	1,155,967	345.27	25,061			48					(3,437)				03
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2023	06/12/2025	03/13/2024	Maturity	4,033	1,403,257	347.98	27,142			51					(3,701)				03
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2023	06/18/2025	03/13/2024	Maturity	2,711	946,275	349	17,623			33					(2,376)				03
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2023	06/20/2025	03/13/2024	Maturity	3,060	1,063,849	347.63	21,087			39					(2,833)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	06/21/2024	06/25/2024	Exercise	7,526	2,769,005	367.91	28,377			79,403					(28,377)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	06/24/2024	06/26/2024	Exercise	3,129	1,148,131	366.89	12,671			37,239					(12,671)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	06/24/2024	06/26/2024	Exercise	2,524	925,888	366.79	10,283			30,292					(10,283)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	06/24/2024	06/26/2024	Exercise	11,171	4,099,198	366.95	45,067			132,265					(45,067)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	06/25/2024	06/27/2024	Exercise	3,391	1,243,867	366.85	13,819			40,349					(13,819)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	06/25/2024	06/27/2024	Exercise	13,928	5,110,095	366.89	56,628			165,188					(56,628)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	06/26/2024	06/28/2024	Exercise	2,493	914,157	366.71	10,287			29,565					(10,287)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	06/26/2024	06/28/2024	Exercise	3,458	1,268,755	366.88	14,135			40,427					(14,135)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	06/26/2024	06/28/2024	Exercise	10,299	3,778,685	366.9	42,044			120,189					(42,044)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	06/27/2024	07/01/2024	Exercise	3,540	1,299,572	367.09	14,354			40,925					(14,354)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	06/27/2024	07/01/2024	Exercise	20,616	7,568,366	367.12	83,381			237,697					(83,381)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	06/28/2024	07/02/2024	Exercise	2,706	995,944	368	10,454			28,742					(10,454)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	06/28/2024	07/02/2024	Exercise	10,122	3,726,079	368.11	38,847			106,384					(38,847)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	06/21/2024	06/25/2024	Exercise	2,421	888,208	366.84	9,705			28,135					(9,705)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	06/21/2024	06/25/2024	Exercise	6,716	2,466,800	367.32	26,202			74,813					(26,202)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	06/21/2024	06/25/2024	Exercise	2,790	1,024,942	367.38	10,844			30,912					(10,844)				03
MAY 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	05/31/2024	06/04/2024	Maturity	2,330	438,071	188.01	7,090								(7,090)				03
JUN 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2023	06/28/2024	07/02/2024	Exercise	8,529	1,598,028	187.37	31,632			4,264					(31,632)				03
APR 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2023	04/19/2024	04/23/2024	Exercise	6,361	1,010,788	158.9	13,553			60,749					(13,553)				03
MAY 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2023	05/22/2024	05/24/2024	Exercise	4,226	671,900	158.98	11,253			58,112					(11,253)				03
JUN 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2023	06/13/2024	06/17/2024	Exercise	4,039	643,703	159.37	11,389			60,909					(11,389)				03
JUL 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2023	07/01/2024	07/03/2024	Exercise	2,486	402,864	162.07	5,379			31,942					(5,379)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/07/2024	06/11/2024	Exercise	1,348	5,707,379	4,235.06	131,562			1,498,492					(131,562)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/07/2024	06/11/2024	Exercise	790	3,378,543	4,275.23	91,520			846,969					(91,520)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/10/2024	06/12/2024	Exercise	577	2,457,049	4,255.22	75,290			638,378					(75,290)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/12/2024	06/14/2024	Exercise	772	3,322,323	4,305.2	58,569			861,086					(58,569)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/12/2024	06/14/2024	Exercise	768	3,321,788	4,327.95	87,215			838,961					(87,215)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/13/2024	06/17/2024	Exercise	965	4,215,932	4,368.57	66,632			1,027,953					(66,632)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/14/2024	06/18/2024	Exercise	1,138	4,994,454	4,389.88	75,984			1,185,186					(75,984)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/14/2024	06/18/2024	Exercise	983	4,315,054	4,388.25	109,813			1,025,947					(109,813)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/18/2024	06/21/2024	Exercise	733	3,223,968	4,399.82	47,939			796,653					(47,939)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/18/2024	06/21/2024	Exercise	852	3,745,954	4,396.04	73,582			929,654					(73,582)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/21/2024	06/25/2024	Exercise	2,411	10,519,508	4,362.66	199,420			2,657,112					(199,420)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/21/2024	06/25/2024	Exercise	1,015	4,434,033	4,368.29	118,267			1,112,830					(118,267)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/25/2024	06/27/2024	Exercise	1,005	4,364,717	4,343.91	76,476			1,130,781					(76,476)				03

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/26/2024	06/28/2024	Exercise	888	3,839,291	4,324.89	68,689			1,023,550					(68,689)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/27/2024	07/01/2024	Exercise	1,018	4,434,904	4,357.9	113,619			1,144,848					(113,619)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/28/2024	07/02/2024	Exercise	1,398	6,141,995	4,393.29	107,084			1,491,974					(107,084)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/28/2024	07/02/2024	Exercise	769	3,377,890	4,391.49	92,335			822,256					(92,335)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	07/02/2024	07/05/2024	Exercise	698	3,098,890	4,440.18	52,490			745,958					(52,490)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	07/05/2024	07/09/2024	Exercise	1,363	6,040,114	4,432.07	144,269			1,546,964					(144,269)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	06/28/2024	07/02/2024	Exercise	2,642	970,882	367.48	8,657			29,432					(8,657)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	07/05/2024	07/09/2024	Exercise	3,310	1,215,414	367.19	11,375			47,731					(11,375)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	07/05/2024	07/09/2024	Exercise	10,972	4,031,537	367.44	37,141			155,473					(37,141)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	06/28/2024	07/02/2024	Exercise	5,364	1,970,365	367.36	17,710			60,394					(17,710)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	06/28/2024	07/02/2024	Exercise	9,244	3,393,273	367.08	31,037			106,675					(31,037)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	07/01/2024	07/03/2024	Exercise	2,428	893,294	367.95	7,835			25,977					(7,835)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	07/01/2024	07/03/2024	Exercise	6,278	2,312,243	368.33	19,778			64,785					(19,778)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	07/02/2024	07/05/2024	Exercise	2,381	876,290	368.05	7,667			25,618					(7,667)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	07/02/2024	07/05/2024	Exercise	13,186	4,857,194	368.37	41,587			137,658					(41,587)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	07/03/2024	07/08/2024	Exercise	2,546	937,835	368.31	8,105			31,269					(8,105)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	06/28/2024	07/02/2024	Exercise	6,500	2,386,562	367.19	21,691			74,290					(21,691)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	07/03/2024	07/08/2024	Exercise	6,433	2,369,958	368.4	20,344			78,420					(20,344)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/21/2024	06/25/2024	Exercise	10,522	3,195,411	303.69	31,946			30,619					(31,946)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/21/2024	06/25/2024	Exercise	8,543	2,603,266	304.73	24,021			15,975					(24,021)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/26/2024	06/28/2024	Exercise	3,200	971,662	303.65	9,952			10,176					(9,952)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/26/2024	06/28/2024	Exercise	4,157	1,263,977	304.06	12,550			11,515					(12,550)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/27/2024	07/01/2024	Exercise	3,326	1,010,046	303.69	10,356			11,242					(10,356)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/28/2024	07/02/2024	Exercise	3,127	951,885	304.42	9,270			9,005					(9,270)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/28/2024	07/02/2024	Exercise	21,834	6,652,080	304.66	63,622			57,643					(63,622)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	07/03/2024	07/08/2024	Exercise	6,751	2,059,967	305.15	19,380			32,133					(19,380)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	07/05/2024	07/09/2024	Exercise	4,910	1,487,787	302.99	16,587			37,564					(16,587)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	07/05/2024	07/09/2024	Exercise	5,360	1,630,239	304.17	16,661			34,677					(16,661)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	07/09/2024	07/11/2024	Exercise	6,541	1,985,002	303.46	21,741			39,574					(21,741)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/07/2024	06/11/2024	Exercise	4,126	1,251,816	303.38	12,015			10,481					(12,015)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/12/2024	06/14/2024	Exercise	8,273	2,514,841	303.97	23,640			34,086					(23,640)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/13/2024	06/17/2024	Exercise	3,655	1,114,434	304.89	9,783			5,592					(9,783)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/14/2024	06/18/2024	Exercise	3,311	1,012,763	305.92	8,242			132					(8,242)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/14/2024	06/18/2024	Exercise	18,392	5,623,808	305.78	46,238			3,311					(46,238)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/18/2024	06/21/2024	Exercise	3,753	1,148,440	305.97	9,478			2,590					(9,478)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/18/2024	06/21/2024	Exercise	3,117	954,400	306.19	7,748			1,465					(7,748)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/20/2024	06/24/2024	Exercise	5,581	1,702,817	305.09	15,204			14,735					(15,204)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/07/2024	06/11/2024	Exercise	8,506	2,577,090	302.98	25,498			25,007					(25,498)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/05/2024	07/09/2024	Exercise	7,537	2,743,854	364.03	40,871			132,508					(40,871)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/11/2024	07/15/2024	Exercise	2,658	968,545	364.42	14,416			46,272					(14,416)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/05/2024	07/09/2024	Exercise	5,132	1,868,350	364.09	27,717			89,905					(27,717)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/11/2024	07/15/2024	Exercise	17,414	6,350,969	364.71	92,966			298,123					(92,966)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/05/2024	07/09/2024	Exercise	8,373	3,048,449	364.1	45,223			146,604					(45,223)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/12/2024	07/16/2024	Exercise	2,197	804,040	365.92	11,043			36,322					(11,043)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/12/2024	07/16/2024	Exercise	8,724	3,198,697	366.67	42,068			137,659					(42,068)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/08/2024	07/10/2024	Exercise	3,074	1,118,047	363.75	17,086			53,728					(17,086)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/08/2024	07/10/2024	Exercise	7,496	2,727,948	363.92	41,312			129,756					(41,312)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/09/2024	07/11/2024	Exercise	2,511	912,728	363.46	14,221			42,716					(14,221)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/09/2024	07/11/2024	Exercise	8,273	3,010,550	363.92	45,749			136,911					(45,749)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/10/2024	07/12/2024	Exercise	4,432	1,612,459	363.85	24,686			79,194					(24,686)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/10/2024	07/12/2024	Exercise	8,679	3,157,647	363.84	48,344			155,175					(48,344)				03
JUN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2023	06/21/2024	06/25/2024	Exercise	5,718	1,323,209	231.42	14,157			93,892					(14,157)				03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2023	07/03/2024	07/08/2024	Exercise	4,229	976,646	230.95	11,372			78,051					(11,372)				03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2023	07/11/2024	07/15/2024	Exercise	5,115	1,176,917	230.09	15,237			107,814					(15,237)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/18/2023	07/15/2024	07/17/2024	Exercise	159,515	51,496,382	322.83	613,660			939,546					(613,660)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/18/2023	07/15/2024	07/17/2024	Exercise	203,724	74,962,162	367.96	1,025,345			2,815,461					(1,025,345)				03
JUL 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/18/2023	07/15/2024	07/17/2024	Exercise	93,348,525	93,348,525	4,505.42	2,148,930			6,534,397					(2,148,930)				03
JUL 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/18/2023	07/15/2024	07/17/2024	Exercise	70,638,596	70,638,596	4,505.42	1,906,107			6,357,474					(1,906,107)				03
JUL 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/18/2023	07/15/2024	07/17/2024	Exercise	2,876,415	2,876,415	4,505.42	78,866			266,068					(78,866)				03
JUL 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/18/2023	07/15/2024	07/17/2024	Exercise	11,795,818	11,795,818	4,505.42	340,713			1,120,567					(340,713)				03
JUL 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/18/2023	07/15/2024	07/17/2024	Exercise	18,259,612	18,259,612	4,505.42	533,363			1,734,607					(533,363)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUL 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/18/2023	07/15/2024	07/17/2024	Exercise	8,699,014	8,699,014	4.505.42	287,159			826,380					(287,159)				03
JUL 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/18/2023	07/15/2024	07/17/2024	Exercise	5,210,930	5,210,930	4.505.42	133,821			429,902					(133,821)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	07/19/2023	07/15/2024	07/17/2024	Exercise	10,075	45,393,188	4.505.42	986,167			11,342,705					(986,167)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	07/19/2023	07/15/2024	07/17/2024	Exercise	13,624	61,383,104	4.505.42	1,612,452			15,338,214					(1,612,452)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	07/19/2023	07/15/2024	07/17/2024	Exercise	527	2,374,762	4.505.42	68,348			593,398					(68,348)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	07/19/2023	07/15/2024	07/17/2024	Exercise	1,322	5,958,283	4.505.42	181,054			1,488,837					(181,054)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	07/19/2023	07/15/2024	07/17/2024	Exercise	1,955	8,809,313	4.505.42	277,024			2,201,243					(277,024)				03
JUL 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	07/19/2023	07/15/2024	07/17/2024	Exercise	1,279	6,339,714	4.955.96	111,482			863,799					(111,482)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	07/19/2023	07/15/2024	07/17/2024	Exercise	877	3,951,073	4.505.42	150,833			987,282					(150,833)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	07/19/2023	07/15/2024	07/17/2024	Exercise	444	2,000,857	4.505.42	51,044			499,968					(51,044)				03
JUL 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	07/19/2023	07/15/2024	07/17/2024	Exercise	2,848	14,756,039	5,181.23	123,689			1,281,563					(123,689)				03
JUL 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2023	07/15/2024	07/17/2024	Exercise	39,075	11,257,965	288.11	164,450			52,752					(164,450)				03
JUL 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/19/2023	07/15/2024	07/17/2024	Exercise	75,573	17,577,550	232.59	183,806			1,436,584					(183,806)				03
JUN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/25/2023	06/18/2024	06/21/2024	Exercise	2,315	1,496,344	646.45	38,616			188,903					(38,616)				03
JUL 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/25/2023	07/01/2024	07/03/2024	Exercise	2,095	1,353,023	645.85	38,218			170,424					(38,218)				03
JUL 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/25/2023	07/23/2024	07/25/2024	Exercise	3,111	2,038,792	655.4	56,588			259,375					(56,588)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/12/2024	07/16/2024	Exercise	5,265	1,937,799	368.06	27,290			75,762					(27,290)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/12/2024	07/16/2024	Exercise	9,498	3,493,663	367.85	49,806			138,664					(49,806)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/15/2024	07/17/2024	Exercise	5,246	1,929,116	367.7	28,023			73,870					(28,023)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/16/2024	07/18/2024	Exercise	4,996	1,835,392	367.34	27,305			71,899					(27,305)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/16/2024	07/18/2024	Exercise	10,593	3,897,647	367.95	56,002			145,970					(56,002)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/17/2024	07/19/2024	Exercise	4,997	1,839,718	368.16	26,227			61,164					(26,227)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/17/2024	07/19/2024	Exercise	7,021	2,584,212	368.06	37,046			86,641					(37,046)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/18/2024	07/22/2024	Exercise	9,813	3,629,071	369.81	47,176			93,816					(47,176)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/19/2024	07/23/2024	Exercise	5,342	1,977,634	370.2	25,199			37,822					(25,199)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/19/2024	07/23/2024	Exercise	9,549	3,532,864	369.99	45,576			69,609					(45,576)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/19/2024	07/23/2024	Exercise	5,355	1,983,939	370.5	24,839			36,305					(24,839)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/19/2024	07/23/2024	Exercise	12,074	4,478,122	370.89	54,790			77,153					(54,790)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/22/2024	07/24/2024	Exercise	4,629	1,708,261	369.06	23,517			41,751					(23,517)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/22/2024	07/24/2024	Exercise	4,910	1,816,078	369.88	23,838			40,261					(23,838)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/23/2024	07/25/2024	Exercise	5,478	2,025,942	369.8	26,810			43,554					(26,810)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/23/2024	07/25/2024	Exercise	13,063	4,830,994	369.81	63,855			103,724					(63,855)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/24/2024	07/26/2024	Exercise	6,091	2,255,405	370.28	29,113			33,135					(29,113)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/24/2024	07/26/2024	Exercise	9,530	3,533,072	370.73	44,416			47,555					(44,416)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/25/2024	07/29/2024	Exercise	20,103	7,457,834	370.99	92,633			59,906					(92,633)				03
JUL 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/11/2024	07/15/2024	Exercise	5,087	947,088	186.18	14,189			18,059					(14,189)				03
JUL 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/25/2024	07/29/2024	Exercise	3,532	660,464	186.98	9,562			9,820					(9,562)				03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/25/2023	07/01/2024	03/13/2024	Maturity	2,795	962,533	344.33	12,554			.69					(4,967)				03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/25/2023	07/10/2024	03/13/2024	Maturity	2,835	974,313	343.65	13,623			.71					(5,136)				03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/25/2023	07/24/2024	03/13/2024	Maturity	3,406	1,177,077	345.58	15,408			.75					(5,411)				03
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/25/2023	06/20/2025	03/13/2024	Maturity	2,897	1,000,664	345.44	24,051			.45					(3,231)				03
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/25/2023	06/27/2025	03/13/2024	Maturity	3,399	1,183,189	348.09	25,461			.47					(3,376)				03
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/25/2023	06/30/2025	03/13/2024	Maturity	5,338	1,866,835	349.74	37,465			.69					(4,940)				03
JUL 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/25/2023	07/03/2025	03/13/2024	Maturity	3,495	1,223,348	350.02	24,372			.44					(3,196)				03
JUL 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/25/2023	07/11/2025	03/13/2024	Maturity	5,985	2,077,765	347.19	47,367			85					(6,123)				03
JUL 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/25/2023	07/14/2025	03/13/2024	Maturity	3,502	1,222,208	348.98	25,758			.46					(3,312)				03
JUL 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/25/2023	07/18/2025	03/13/2024	Maturity	6,380	2,234,554	350.22	44,758			.79					(5,714)				03
JUL 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/25/2023	07/24/2025	03/13/2024	Maturity	5,075	1,779,069	350.59	35,282			.62					(4,457)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/03/2023	07/05/2024	07/09/2024	Exercise	995	4,368,475	4,391.31	123,130			1,169,765					(123,130)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/03/2023	07/08/2024	07/10/2024	Exercise	816	3,569,321	4,374.65	131,067			977,623					(131,067)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/03/2023	07/10/2024	07/12/2024	Exercise	829	3,638,463	4,390.62	71,893			1,030,302					(71,893)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/03/2023	07/11/2024	07/15/2024	Exercise	825	3,643,315	4,414.32	102,041			965,829					(102,041)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/03/2023	07/12/2024	07/16/2024	Exercise	1,205	5,398,702	4,480.92	100,118			1,366,784					(100,118)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/03/2023	07/12/2024	07/16/2024	Exercise	1,606	7,214,634	4,492.58	206,726			1,803,056					(206,726)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/03/2023	07/16/2024	07/18/2024	Exercise	854	3,814,364	4,466.05	121,800			1,025,878					(121,800)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/03/2023	07/17/2024	07/19/2024	Exercise	1,029	4,635,201	4,505.05	126,988			1,114,514					(126,988)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/03/2023	07/18/2024	07/22/2024	Exercise	942	4,280,350	4,545.15	100,852			941,213					(100,852)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/03/2023	07/19/2024	07/23/2024	Exercise	827	3,749,894	4,534.06	53,352			803,016					(53,352)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/03/2023	07/19/2024	07/23/2024	Exercise	1,137	5,161,039	4,540.89	136,382			1,095,779					(136,382)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/03/2023	07/22/2024	07/24/2024	Exercise	615	2,772,361	4,508.49	87,695			649,306					(87,695)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/03/2023	07/24/2024	07/26/2024	Exercise	814	3,690,465	4,531.57	64,435			729,335					(64,435)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/03/2023	07/25/2024	07/29/2024	Exercise	927	4,211,972	4,544.1	118,038			792,619					(118,038)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/03/2023	07/26/2024	07/30/2024	Exercise	1,209	5,505,468	4,554.34	98,008			1,093,710					(98,008)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/03/2023	07/26/2024	07/30/2024	Exercise	1,541	7,023,050	4,556.96	208,205			1,390,351					(208,205)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/03/2023	07/30/2024	08/01/2024	Exercise	992	4,530,121	4,566.93	87,824			862,502					(87,824)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/03/2023	07/31/2024	08/02/2024	Exercise	780	3,578,096	4,585.48	57,141			731,010					(57,141)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/03/2023	08/01/2024	08/05/2024	Exercise	1,051	4,798,943	4,564.38	128,610			927,641					(128,610)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/03/2023	08/02/2024	08/06/2024	Exercise	1,017	4,570,740	4,494.69	140,226			866,284					(140,226)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2023	07/26/2024	07/30/2024	Exercise	8,703	3,227,989	370.91	31,501			37,771					(31,501)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2023	07/26/2024	07/30/2024	Exercise	5,363	1,989,506	371	19,316			22,791					(19,316)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2023	07/26/2024	07/30/2024	Exercise	27,277	10,118,639	370.96	98,412			117,018					(98,412)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2023	07/29/2024	07/31/2024	Exercise	3,321	1,232,194	371.03	12,073			14,015					(12,073)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2023	07/29/2024	07/31/2024	Exercise	3,844	1,426,329	371.01	13,998			16,300					(13,998)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2023	07/29/2024	07/31/2024	Exercise	7,555	2,803,726	371.12	27,330			31,201					(27,330)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2023	07/30/2024	08/01/2024	Exercise	4,272	1,584,856	370.98	15,636			17,601					(15,636)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2023	07/30/2024	08/01/2024	Exercise	3,359	1,246,469	371.09	12,215			13,469					(12,215)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2023	07/31/2024	08/02/2024	Exercise	7,677	2,852,278	371.52	27,247			48,137					(27,247)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2023	07/30/2024	08/01/2024	Exercise	13,218	4,904,824	371.08	48,066			53,135					(48,066)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2023	07/31/2024	08/02/2024	Exercise	2,802	1,040,957	371.46	9,995			17,739					(9,995)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2023	07/31/2024	08/02/2024	Exercise	14,578	5,416,027	371.53	51,737			91,256					(51,737)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2023	08/01/2024	08/05/2024	Exercise	2,722	1,007,633	370.15	10,550			14,047					(10,550)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2023	08/01/2024	08/05/2024	Exercise	16,512	6,116,217	370.41	63,014			80,909					(63,014)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2023	08/02/2024	08/06/2024	Exercise	2,496	916,526	367.22	11,555			13,178					(11,555)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2023	08/02/2024	08/06/2024	Exercise	16,318	6,000,334	367.72	73,419			77,998					(73,419)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	08/08/2024	08/12/2024	Exercise	10,915	4,001,180	366.59	55,695			42,021					(55,695)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	08/09/2024	08/13/2024	Exercise	3,279	1,200,650	366.16	17,183			15,608					(17,183)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	08/09/2024	08/13/2024	Exercise	11,472	4,203,038	366.38	59,414			52,082					(59,414)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	07/19/2024	07/23/2024	Exercise	6,094	1,862,421	305.62	19,787			3,534					(19,787)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	07/24/2024	07/26/2024	Maturity	3,697	1,129,024	305.41	12,411								(12,411)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	07/26/2024	07/30/2024	Maturity	3,235	989,155	305.74	10,673								(10,673)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	07/26/2024	07/30/2024	Maturity	15,511	4,744,510	305.89	50,612								(50,612)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	07/31/2024	08/02/2024	Exercise	9,103	2,783,279	305.75	30,538			3,186					(30,538)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	08/01/2024	08/05/2024	Maturity	4,441	1,355,414	305.18	15,597								(15,597)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	08/02/2024	08/06/2024	Maturity	5,342	1,614,723	302.27	23,057								(23,057)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	08/02/2024	08/06/2024	Maturity	7,032	2,131,959	303.19	28,523								(28,523)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	08/05/2024	08/07/2024	Maturity	3,241	988,320	304.91	11,762								(11,762)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	08/07/2024	08/09/2024	Maturity	4,272	1,293,316	302.71	18,192								(18,192)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	07/10/2024	07/12/2024	Exercise	3,262	986,149	302.29	13,064			27,207					(13,064)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	08/09/2024	08/13/2024	Maturity	5,663	1,714,224	302.69	24,269								(24,269)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	07/10/2024	07/12/2024	Exercise	7,116	2,152,284	302.46	28,168			58,137					(28,168)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	07/11/2024	07/15/2024	Exercise	3,386	1,026,285	303.11	12,825			27,188					(12,825)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	07/12/2024	07/16/2024	Exercise	12,912	3,921,826	303.73	46,997			95,679					(46,997)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	07/12/2024	07/16/2024	Exercise	6,763	2,060,809	304.72	22,891			43,418					(22,891)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	07/15/2024	07/17/2024	Exercise	3,221	979,814	304.19	11,462			21,098					(11,462)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	07/17/2024	07/19/2024	Exercise	5,874	1,786,977	304.23	20,989			32,717					(20,989)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	07/18/2024	07/22/2024	Exercise	3,691	1,124,723	304.75	12,739			13,618					(12,739)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	07/19/2024	07/23/2024	Exercise	5,434	1,657,194	304.99	18,474			6,575					(18,474)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	08/02/2024	08/06/2024	Exercise	3,097	1,134,080	366.17	15,896			19,605					(15,896)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	08/02/2024	08/06/2024	Exercise	6,128	2,245,720	366.48	30,895			36,889					(30,895)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	08/02/2024	08/06/2024	Exercise	5,816	2,131,757	366.52	29,253			34,781					(29,253)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	08/05/2024	08/07/2024	Exercise	2,530	927,298	366.45	12,905			4,859					(12,905)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	08/05/2024	08/07/2024	Exercise	13,042	4,780,336	366.53	66,195			23,998					(66,195)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	08/06/2024	08/08/2024	Exercise	2,972	1,088,926	366.4	15,238			6,301					(15,238)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	08/06/2024	08/08/2024	Exercise	2,884	1,056,859	366.47	14,734			5,912					(14,734)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	08/06/2024	08/08/2024	Exercise	8,230	3,016,697	366.56	41,795			16,130					(41,795)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	08/07/2024	08/09/2024	Exercise	14,137	5,188,029	366.98	70,372			32,515					(70,372)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	08/07/2024	08/09/2024	Exercise	3,244	1,190,424	366.99	16,127			7,428					(16,127)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/10/2023	08/08/2024	08/12/2024	Exercise	2,508	918,805	366.29	13,014			10,410					(13,014)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/16/2023	08/15/2024	08/19/2024	Exercise	172,209	54,881,375	318.69	785,941			1,720,371					(785,941)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/16/2023	08/15/2024	08/19/2024	Exercise	183,110	66,705,054	364.29	886,282			1,959,274					(886,282)				03
AUG 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/16/2023	08/15/2024	08/19/2024	Exercise	103,273,002	103,273,002	4,437.86	2,505,750			7,229,110					(2,505,750)				03
AUG 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/16/2023	08/15/2024	08/19/2024	Exercise	77,259,734	77,259,734	4,437.86	2,174,127			6,953,376					(2,174,127)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
AUG 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/16/2023	08/15/2024	08/19/2024	Exercise	4,581,493	4,581,493	4,437.86	130,931			423,788					(130,931)				03
AUG 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/16/2023	08/15/2024	08/19/2024	Exercise	11,744,018	11,744,018	4,437.86	353,249			1,203,762					(353,249)				03
AUG 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/16/2023	08/15/2024	08/19/2024	Exercise	18,389,683	18,389,683	4,437.86	558,894			1,930,917					(558,894)				03
AUG 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/16/2023	08/15/2024	08/19/2024	Exercise	9,609,407	9,609,407	4,437.86	328,703			1,325,259					(328,703)				03
AUG 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/16/2023	08/15/2024	08/19/2024	Exercise	8,876,066	8,876,066	4,437.86	237,566			732,275					(237,566)				03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/17/2023	08/15/2024	08/19/2024	Exercise	8,090	35,902,642	4,437.86	830,126			8,942,451					(830,126)				03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/17/2023	08/15/2024	08/19/2024	Exercise	12,136	53,856,449	4,437.86	1,502,973			13,414,295					(1,502,973)				03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/17/2023	08/15/2024	08/19/2024	Exercise	738	3,276,339	4,437.86	100,194			816,054					(100,194)				03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/17/2023	08/15/2024	08/19/2024	Exercise	1,398	6,202,131	4,437.86	200,190			1,544,796					(200,190)				03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/17/2023	08/15/2024	08/19/2024	Exercise	2,011	8,923,560	4,437.86	297,768			2,222,636					(297,768)				03
AUG 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/17/2023	08/15/2024	08/19/2024	Exercise	1,400	6,835,140	4,881.65	131,956			926,310					(131,956)				03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/17/2023	08/15/2024	08/19/2024	Exercise	794	3,523,883	4,437.86	142,727			877,711					(142,727)				03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/17/2023	08/15/2024	08/19/2024	Exercise	673	2,988,854	4,437.86	81,108			744,449					(81,108)				03
AUG 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/17/2023	08/15/2024	08/19/2024	Exercise	2,418	12,341,738	5,103.54	115,950			1,063,265					(115,950)				03
AUG 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/17/2023	08/15/2024	08/19/2024	Maturity	47,916	13,754,761	287.06	194,878								(194,878)				03
AUG 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/17/2023	08/15/2024	08/19/2024	Exercise	103,114	23,709,950	229.94	217,768			1,723,142					(217,768)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/16/2024	08/20/2024	Exercise	12,881	4,680,019	363.32	64,809			163,592					(64,809)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/19/2024	08/21/2024	Exercise	8,342	3,019,855	362.01	45,639			121,375					(45,639)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/19/2024	08/21/2024	Exercise	13,852	5,014,740	362.01	75,788			201,554					(75,788)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/09/2024	08/13/2024	Exercise	18,395	6,741,918	366.51	74,704			81,122					(74,704)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/20/2024	08/22/2024	Exercise	3,626	1,311,850	361.76	20,173			53,524					(20,173)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/20/2024	08/22/2024	Exercise	19,281	6,975,487	361.78	107,134			284,202					(107,134)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/21/2024	08/23/2024	Exercise	3,770	1,365,582	362.21	20,497			56,665					(20,497)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/21/2024	08/23/2024	Exercise	18,808	6,813,900	362.28	101,893			281,373					(101,893)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/09/2024	08/13/2024	Exercise	6,054	2,219,639	366.64	24,395			25,911					(24,395)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/12/2024	08/14/2024	Exercise	3,454	1,263,424	365.81	14,795			20,619					(14,795)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/12/2024	08/14/2024	Exercise	11,730	4,291,043	365.83	50,248			69,791					(50,248)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/13/2024	08/15/2024	Exercise	13,043	4,765,773	365.4	57,534			103,558					(57,534)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/14/2024	08/16/2024	Exercise	5,797	2,119,471	365.6	25,320			47,190					(25,320)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/14/2024	08/16/2024	Exercise	17,405	6,363,133	365.6	76,017			141,674					(76,017)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/15/2024	08/19/2024	Exercise	18,679	6,803,771	364.25	88,721			200,611					(88,721)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/16/2024	08/20/2024	Exercise	8,222	2,976,065	361.95	44,773			115,688					(44,773)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/16/2024	08/20/2024	Exercise	4,956	1,794,508	362.08	26,766			69,088					(26,766)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/16/2024	08/20/2024	Exercise	7,934	2,874,820	362.34	42,243			108,538					(42,243)				03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/22/2023	07/25/2024	07/29/2024	Exercise	4,286	999,552	233.21	5,693			57,352					(5,693)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/22/2023	08/09/2024	08/13/2024	Exercise	4,491	1,041,903	231.98	7,345			58,399					(7,345)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/22/2023	08/21/2024	08/23/2024	Exercise	5,231	1,199,108	229.21	11,987			99,622					(11,987)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/22/2024	08/26/2024	Exercise	2,601	942,895	362.55	17,405			35,032					(17,405)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/22/2024	08/26/2024	Exercise	20,650	7,491,682	362.8	136,433			272,988					(136,433)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/23/2024	08/27/2024	Exercise	2,623	953,726	363.64	16,614			37,557					(16,614)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/23/2024	08/27/2024	Exercise	11,378	4,138,494	363.73	71,700			161,908					(71,700)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/23/2024	08/27/2024	Exercise	13,081	4,758,719	363.78	82,177			185,493					(82,177)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/23/2024	08/27/2024	Exercise	20,011	7,293,041	364.46	121,240			270,142					(121,240)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/26/2024	08/28/2024	Exercise	3,513	1,277,002	363.46	22,631			48,978					(22,631)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/26/2024	08/28/2024	Exercise	3,249	1,181,796	363.71	20,651			44,483					(20,651)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/27/2024	08/29/2024	Exercise	4,296	1,562,267	363.63	27,486			60,406					(27,486)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/26/2024	08/28/2024	Exercise	16,776	6,100,830	363.67	106,839			230,331					(106,839)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/27/2024	08/29/2024	Exercise	19,583	7,121,685	363.66	125,156			274,755					(125,156)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/28/2024	08/30/2024	Exercise	5,181	1,888,923	364.6	31,547			65,278					(31,547)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/28/2024	08/30/2024	Exercise	2,588	943,598	364.55	15,796			32,743					(15,796)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/28/2024	08/30/2024	Exercise	13,717	5,002,107	364.66	83,255			172,013					(83,255)				03
AUG 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/02/2024	08/06/2024	Exercise	4,092	764,187	186.74	10,135			23,244					(10,135)				03
AUG 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/28/2024	08/30/2024	Exercise	4,582	849,308	185.34	14,118			47,291					(14,118)				03
AUG 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/30/2023	08/02/2024	08/06/2024	Exercise	2,561	1,702,305	664.68	37,892			141,347					(37,892)				03
AUG 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/30/2023	08/13/2024	08/15/2024	Exercise	2,231	1,463,039	655.73	38,034			159,595					(38,034)				03
AUG 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/30/2023	08/29/2024	09/03/2024	Exercise	3,665	2,349,712	641.15	76,206			408,703					(76,206)				03
JUL 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/30/2023	07/25/2025	03/13/2024	Maturity	4,049	1,410,066	348.21	28,961			51					(3,652)				03
JUL 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/30/2023	07/31/2025	03/13/2024	Maturity	5,298	1,845,296	348.29	38,136			66					(4,759)				03
AUG 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/30/2023	08/01/2025	03/13/2024	Maturity	2,948	1,023,761	347.28	22,151			38					(2,759)				03
AUG 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/30/2023	08/05/2025	03/13/2024	Maturity	2,957	1,032,240	349.08	20,632			35					(2,552)				03
AUG 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/30/2023	08/08/2025	03/13/2024	Maturity	5,267	1,823,369	346.19	41,751			71					(5,139)				03
AUG 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/30/2023	08/15/2025	03/13/2024	Maturity	5,815	1,991,179	342.45	53,995			91					(6,567)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
AUG 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/30/2023	08/19/2025	03/13/2024	Maturity	2,562	880,955	343.9	22,497			38					(2,718)				03
AUG 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/30/2023	08/22/2025	03/13/2024	Maturity	4,957	1,699,867	342.89	45,552			76					(5,475)				03
AUG 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/30/2023	08/29/2025	03/13/2024	Maturity	4,853	1,672,538	344.65	41,770			69					(4,963)				03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/30/2023	07/29/2024	03/13/2024	Maturity	2,836	983,386	346.8	11,318			54					(3,880)				03
AUG 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/30/2023	08/29/2024	03/13/2024	Maturity	3,594	1,228,587	341.88	20,900			87					(6,244)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	09/03/2024	09/05/2024	Exercise	3,584	1,316,722	367.39	18,048			31,037					(18,048)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	09/03/2024	09/05/2024	Exercise	6,217	2,284,284	367.4	31,268			53,781					(31,268)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	09/03/2024	09/05/2024	Exercise	5,879	2,160,253	367.43	29,527			50,680					(29,527)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	09/04/2024	09/06/2024	Exercise	7,164	2,631,965	367.38	36,173			60,322					(36,173)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	09/04/2024	09/06/2024	Exercise	5,710	2,097,786	367.39	28,831			48,021					(28,831)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	09/04/2024	09/06/2024	Exercise	6,688	2,457,504	367.43	33,679			55,982					(33,679)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	09/05/2024	09/09/2024	Exercise	2,808	1,028,497	366.33	15,115			26,588					(15,115)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	09/05/2024	09/09/2024	Exercise	4,626	1,695,256	366.48	24,682			43,112					(24,682)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	08/29/2024	09/03/2024	Exercise	2,616	959,025	366.66	13,563			28,379					(13,563)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	08/29/2024	09/03/2024	Exercise	16,726	6,134,869	366.78	86,056			179,473					(86,056)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	08/30/2024	09/04/2024	Exercise	2,881	1,057,806	367.16	14,530			30,568					(14,530)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	08/30/2024	09/04/2024	Exercise	13,515	4,964,933	367.36	67,429			140,693					(67,429)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	08/30/2024	09/04/2024	Exercise	37,371	13,717,685	367.07	189,488			399,867					(189,488)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	09/03/2024	09/05/2024	Exercise	2,604	955,106	366.77	13,593			24,166					(13,593)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/02/2024	08/06/2024	Exercise	1,408	6,297,453	4,472.75	192,202			1,230,290					(192,202)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/07/2024	08/09/2024	Exercise	1,409	6,317,907	4,483.17	144,758			1,009,488					(144,758)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/07/2024	08/09/2024	Exercise	1,301	5,866,527	4,509.73	183,813			897,294					(183,813)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/09/2024	08/13/2024	Exercise	1,440	6,425,668	4,461.03	121,277			1,272,060					(121,277)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/09/2024	08/13/2024	Exercise	1,279	5,721,504	4,473.14	169,589			1,114,104					(169,589)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/12/2024	08/14/2024	Exercise	982	4,360,390	4,441.22	157,657			886,732					(157,657)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/14/2024	08/16/2024	Exercise	1,067	4,760,558	4,460.5	115,374			1,061,624					(115,374)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/15/2024	08/19/2024	Exercise	1,172	5,183,346	4,421.33	173,860			1,315,248					(173,860)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/16/2024	08/20/2024	Exercise	1,401	6,128,279	4,373.5	129,990			1,654,502					(129,990)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/16/2024	08/20/2024	Exercise	1,211	5,297,720	4,374.81	182,467			1,428,255					(182,467)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/19/2024	08/21/2024	Exercise	1,030	4,479,521	4,349.81	178,973			1,295,967					(178,973)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/21/2024	08/23/2024	Exercise	1,072	4,696,841	4,381.3	109,315			1,328,822					(109,315)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/22/2024	08/26/2024	Exercise	1,543	6,742,175	4,369.75	242,230			1,852,877					(242,230)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/23/2024	08/27/2024	Exercise	1,542	6,764,585	4,387.63	146,745			1,922,519					(146,745)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/23/2024	08/27/2024	Exercise	1,612	7,095,972	4,402.76	241,730			1,985,385					(241,730)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/28/2024	08/30/2024	Exercise	1,671	7,356,728	4,402.59	197,492			1,987,805					(197,492)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/29/2024	09/03/2024	Exercise	1,209	5,399,773	4,467.57	146,953			1,359,005					(146,953)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/30/2024	09/04/2024	Exercise	1,541	6,947,945	4,507.35	131,733			1,758,894					(131,733)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/30/2024	09/04/2024	Exercise	2,152	9,697,262	4,506.1	302,511			2,458,264					(302,511)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	09/05/2024	09/09/2024	Exercise	1,557	6,963,826	4,474	234,405			1,602,287					(234,405)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/29/2024	09/03/2024	Exercise	2,947	892,629	302.85	13,596			14,472					(13,596)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/30/2024	09/04/2024	Exercise	9,096	2,759,159	303.35	40,564			37,019					(40,564)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/30/2024	09/04/2024	Exercise	3,071	932,329	303.61	13,461			11,700					(13,461)				03
SEP 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/05/2024	09/09/2024	Exercise	4,904	1,487,236	303.27	22,342			5,100					(22,342)				03
SEP 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/06/2024	09/10/2024	Maturity	3,608	1,092,559	302.84	16,985								(16,985)				03
SEP 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/12/2024	09/16/2024	Exercise	5,882	1,778,336	302.36	29,045			17,645					(29,045)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/09/2024	08/13/2024	Maturity	4,503	1,363,943	302.92	19,569								(19,569)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/14/2024	08/16/2024	Exercise	5,636	1,702,568	302.11	26,312			789					(26,312)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/15/2024	08/19/2024	Exercise	3,059	921,367	301.19	15,256			9,789					(15,256)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/16/2024	08/20/2024	Exercise	3,072	921,048	299.79	16,887			17,727					(16,887)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/16/2024	08/20/2024	Exercise	9,422	2,826,207	299.95	51,213			52,859					(51,213)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/21/2024	08/23/2024	Exercise	5,738	1,720,416	299.83	31,836			36,379					(31,836)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/23/2024	08/27/2024	Exercise	5,678	1,705,435	300.36	30,577			42,017					(30,577)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/23/2024	08/27/2024	Exercise	5,587	1,682,050	301.08	28,669			37,319					(28,669)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/28/2024	08/30/2024	Exercise	5,853	1,764,796	301.54	29,465			32,833					(29,465)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/06/2024	09/10/2024	Exercise	9,849	3,602,235	365.74	55,232			84,506					(55,232)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/06/2024	09/10/2024	Exercise	7,031	2,573,115	365.95	38,939			58,852					(38,939)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/06/2024	09/10/2024	Exercise	14,506	5,307,101	365.85	80,841			122,868					(80,841)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/09/2024	09/11/2024	Exercise	9,483	3,468,141	365.72	53,636			90,468					(53,636)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/09/2024	09/11/2024	Exercise	14,739	5,390,050	365.71	83,465			140,754					(83,465)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/10/2024	09/12/2024	Exercise	2,525	922,763	365.39	14,584			25,153					(14,584)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/10/2024	09/12/2024	Exercise	21,092	7,713,403	365.7	119,735			203,539					(119,735)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/11/2024	09/13/2024	Exercise	8,352	3,053,589	365.61	47,761			86,360					(47,761)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/11/2024	09/13/2024	Exercise	3,120	1,140,978	365.67	17,777			32,076					(17,777)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/11/2024	09/13/2024	Exercise	12,312	4,502,731	365.71	70,062			126,078					(70,062)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/12/2024	09/16/2024	Exercise	2,776	1,014,197	365.35	16,146			32,479					(16,146)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/12/2024	09/16/2024	Exercise	12,820	4,684,039	365.36	74,570			149,870					(74,570)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/12/2023	09/09/2024	09/11/2024	Exercise	8,015	1,835,066	228.95	23,452			151,941					(23,452)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2023	09/13/2024	09/17/2024	Exercise	108,416	34,404,794	317.34	586,151			1,915,709					(586,151)				03
SEP 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/18/2023	09/13/2024	09/17/2024	Exercise	115,520,849	115,520,849	4,450.32	3,270,366			8,086,459					(3,270,366)				03
SEP 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/18/2023	09/13/2024	09/17/2024	Exercise	84,274,992	84,274,992	4,450.32	2,770,417			7,584,749					(2,770,417)				03
SEP 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/18/2023	09/13/2024	09/17/2024	Exercise	3,830,215	3,830,215	4,450.32	127,552			354,295					(127,552)				03
SEP 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/18/2023	09/13/2024	09/17/2024	Exercise	14,648,810	14,648,810	4,450.32	512,896			1,501,503					(512,896)				03
SEP 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/18/2023	09/13/2024	09/17/2024	Exercise	21,750,829	21,750,829	4,450.32	769,313			2,283,837					(769,313)				03
SEP 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/18/2023	09/13/2024	09/17/2024	Exercise	10,029,753	10,029,753	4,450.32	397,659			1,479,389					(397,659)				03
SEP 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/18/2023	09/13/2024	09/17/2024	Exercise	5,526,622	5,526,622	4,450.32	173,009			455,946					(173,009)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2023	09/13/2024	09/17/2024	Exercise	167,347	61,267,505	366.11	920,242			2,039,963					(920,242)				03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/19/2023	09/13/2024	09/17/2024	Exercise	12,011	53,453,951	4,450.32	1,408,176			14,121,638					(1,408,176)				03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/19/2023	09/13/2024	09/17/2024	Exercise	12,399	55,179,028	4,450.32	1,756,581			14,577,375					(1,756,581)				03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/19/2023	09/13/2024	09/17/2024	Exercise	428	1,905,360	4,450.32	66,466			503,364					(66,466)				03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/19/2023	09/13/2024	09/17/2024	Exercise	1,425	6,341,083	4,450.32	233,520			1,675,208					(233,520)				03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/19/2023	09/13/2024	09/17/2024	Exercise	2,783	12,383,594	4,450.32	471,486			3,271,538					(471,486)				03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/19/2023	09/13/2024	09/17/2024	Exercise	1,298	5,776,070	4,450.32	266,710			1,525,941					(266,710)				03
SEP 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/19/2023	09/13/2024	09/17/2024	Exercise	1,533	7,504,767	4,895.35	153,497			1,120,146					(153,497)				03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/19/2023	09/13/2024	09/17/2024	Exercise	633	2,817,498	4,450.32	87,158			744,336					(87,158)				03
SEP 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/19/2023	09/13/2024	09/17/2024	Exercise	2,539	12,992,583	5,117.87	123,699			1,290,025					(123,699)				03
SEP 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/18/2023	09/13/2024	09/17/2024	Exercise	174,946	40,171,009	229.62	482,889			3,475,522					(482,889)				03
SEP 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2023	09/13/2024	09/17/2024	Exercise	74,466	21,506,511	288.81	359,433			141,485					(359,433)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/13/2024	09/17/2024	Exercise	14,922	5,465,757	366.29	62,361			179,213					(62,361)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/13/2024	09/17/2024	Exercise	36,735	13,428,487	365.55	161,023			468,372					(161,023)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/16/2024	09/18/2024	Exercise	7,531	2,756,916	366.08	32,178			94,136					(32,178)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/16/2024	09/18/2024	Exercise	11,439	4,187,225	366.06	48,958			143,212					(48,958)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/17/2024	09/19/2024	Exercise	11,633	4,258,205	366.05	49,926			145,760					(49,926)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/17/2024	09/19/2024	Exercise	21,622	7,915,411	366.08	92,640			270,276					(92,640)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/18/2024	09/20/2024	Exercise	7,711	2,820,081	365.71	33,921			95,465					(33,921)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/18/2024	09/20/2024	Exercise	8,126	2,972,243	365.76	35,627			100,196					(35,627)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/18/2024	09/20/2024	Exercise	9,199	3,365,038	365.79	40,265			113,152					(40,265)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/19/2024	09/23/2024	Exercise	13,889	5,072,848	365.24	63,095			197,364					(63,095)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/20/2024	09/24/2024	Exercise	13,555	4,915,038	362.59	72,695			219,597					(72,695)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/20/2024	09/24/2024	Exercise	14,381	5,244,911	364.7	67,828			202,634					(67,828)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/20/2024	09/24/2024	Exercise	15,286	5,554,994	363.41	77,933			235,095					(77,933)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/23/2024	09/25/2024	Exercise	8,428	3,055,409	362.52	45,708			138,392					(45,708)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/23/2024	09/25/2024	Exercise	12,173	4,414,684	362.67	65,387			198,050					(65,387)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/24/2024	09/26/2024	Exercise	6,671	2,417,994	362.47	36,361			117,407					(36,361)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/24/2024	09/26/2024	Exercise	13,846	5,020,953	362.63	74,754			241,473					(74,754)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/25/2024	09/27/2024	Exercise	6,616	2,396,893	362.3	36,535			114,188					(36,535)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/25/2024	09/27/2024	Exercise	11,412	4,135,769	362.41	62,600			195,713					(62,600)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/25/2024	09/27/2024	Exercise	17,119	6,204,644	362.45	93,652			292,900					(93,652)				03
SEP 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/26/2023	09/13/2024	03/13/2024	Maturity	2,358	806,536	342.06	8,083			32					(2,273)				03
SEP 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/26/2023	09/25/2024	03/13/2024	Maturity	1,069	359,579	336.47	5,373			20					(1,444)				03
AUG 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/26/2023	08/29/2025	03/13/2024	Maturity	2,778	961,903	346.23	14,578			24					(1,732)				03
SEP 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/26/2023	09/05/2025	03/13/2024	Maturity	20,871	7,231,673	346.5	109,144			178					(12,820)				03
SEP 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/26/2023	09/12/2025	03/13/2024	Maturity	21,292	7,361,640	345.75	116,500			188					(13,529)				03
SEP 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/26/2023	09/19/2025	03/13/2024	Maturity	8,676	2,993,431	345.02	49,502			79					(5,684)				03
SEP 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/26/2023	09/25/2025	03/13/2024	Maturity	3,232	1,097,332	339.52	23,662			37					(2,691)				03
SEP 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/28/2023	09/09/2024	09/11/2024	Exercise	2,073	1,346,523	649.6	31,616			184,691					(31,616)				03
SEP 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/28/2023	09/17/2024	09/19/2024	Exercise	1,762	1,144,643	649.45	30,002			181,447					(30,002)				03
SEP 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/28/2023	09/27/2024	10/01/2024	Exercise	2,592	1,643,070	633.81	59,013			350,981					(59,013)				03
SEP 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2023	09/13/2024	09/17/2024	Exercise	4,335	804,686	185.61	10,683			50,464					(10,683)				03
SEP 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2023	09/27/2024	10/01/2024	Exercise	1,745	321,124	184.02	5,769			22,145					(5,769)				03
JUL 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	07/31/2024	08/02/2024	Exercise	6,460	1,060,146	164.11	8,400			71,641					(8,400)				03
AUG 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	08/30/2024	09/04/2024	Exercise	3,383	549,688	162.48	6,326			42,357					(6,326)				03
SEP 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	09/27/2024	10/01/2024	Exercise	3,851	618,541	160.6	9,963			58,195					(9,963)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/09/2024	09/11/2024	Exercise	761	3,381,435	4,445.98	66,782			779,627					(66,782)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/10/2024	09/12/2024	Exercise	682	3,020,383	4,428.13	91,020			728,056					(91,020)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/12/2024	09/16/2024	Exercise	907	4,049,200	4,464.24	85,774			1,026,323					(85,774)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/13/2024	09/17/2024	Exercise	1,116	4,971,962	4,456.96	76,574			1,304,145					(76,574)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/13/2024	09/17/2024	Exercise	1,294	5,770,638	4,457.95	146,706			1,512,020					(146,706)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/13/2024	09/17/2024	Exercise	1,663	7,442,026	4,474.98	209,306			1,914,214					(209,306)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/16/2024	09/18/2024	Exercise	1,222	5,406,058	4,424.45	164,505			1,476,789					(164,505)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/18/2024	09/20/2024	Exercise	896	3,980,697	4,443.04	73,539			1,052,927					(73,539)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/19/2024	09/23/2024	Exercise	1,056	4,677,635	4,430.25	129,184			1,355,055					(129,184)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/20/2024	09/24/2024	Exercise	762	3,297,172	4,329.44	74,223			1,045,719					(74,223)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/20/2024	09/24/2024	Exercise	1,422	6,171,240	4,338.58	197,650			1,940,125					(197,650)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/23/2024	09/25/2024	Exercise	880	3,773,650	4,288.19	141,955			1,258,749					(141,955)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/25/2024	09/27/2024	Exercise	850	3,668,345	4,315.04	76,899			1,196,320					(76,899)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/26/2024	09/30/2024	Exercise	1,477	6,319,377	4,278.29	232,463			2,166,995					(232,463)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/27/2024	10/01/2024	Exercise	1,104	4,732,412	4,286.45	74,247			1,602,757					(74,247)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/27/2024	10/01/2024	Exercise	1,960	8,377,126	4,274.96	278,045			2,867,277					(278,045)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/30/2024	10/02/2024	Exercise	784	3,337,242	4,259.24	107,160			1,177,834					(107,160)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/06/2024	09/10/2024	Exercise	951	4,231,822	4,451.41	72,847			909,801					(72,847)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/06/2024	09/10/2024	Exercise	1,719	7,657,833	4,455.7	205,389			1,637,402					(205,389)				03
OCT 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	10/03/2024	10/07/2024	Exercise	7,382	2,208,406	299.18	29,185			76,768					(29,185)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/27/2024	10/01/2024	Exercise	18,180	6,555,294	360.58	85,797			369,415					(85,797)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/30/2024	10/02/2024	Exercise	5,361	1,931,338	360.29	25,976			106,406					(25,976)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/30/2024	10/02/2024	Exercise	4,305	1,550,963	360.25	20,895			85,631					(20,895)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/30/2024	10/02/2024	Exercise	15,967	5,753,558	360.33	77,132			316,316					(77,132)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	10/01/2024	10/03/2024	Exercise	6,127	2,207,291	360.23	29,858			122,917					(29,858)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	10/01/2024	10/03/2024	Exercise	6,342	2,284,686	360.26	30,854			127,026					(30,854)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	10/01/2024	10/03/2024	Exercise	13,237	4,769,704	360.32	64,202			264,351					(64,202)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	10/02/2024	10/04/2024	Exercise	5,141	1,845,165	358.92	27,220			109,758					(27,220)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	10/02/2024	10/04/2024	Exercise	5,815	2,087,406	358.95	30,747			123,982					(30,747)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	10/02/2024	10/04/2024	Exercise	10,928	3,922,973	359	57,611			232,428					(57,611)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	10/03/2024	10/07/2024	Exercise	3,289	1,175,082	357.31	19,229			72,088					(19,229)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	10/03/2024	10/07/2024	Exercise	11,789	4,212,917	357.35	68,752			257,951					(68,752)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	10/03/2024	10/07/2024	Exercise	7,631	2,727,296	357.41	44,326			166,502					(44,326)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/26/2024	09/30/2024	Exercise	6,692	2,415,181	360.93	30,793			130,820					(30,793)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/26/2024	09/30/2024	Exercise	8,435	3,044,556	360.93	38,817			164,910					(38,817)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/26/2024	09/30/2024	Exercise	5,576	2,012,976	360.98	25,577			108,740					(25,577)				03
SEP 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/13/2024	09/17/2024	Exercise	3,315	1,003,466	302.7	9,353			12,034					(9,353)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/27/2024	10/01/2024	Exercise	2,428	874,664	360.19	11,754			50,291					(11,754)				03
SEP 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/13/2024	09/17/2024	Exercise	3,032	920,843	303.67	7,853			8,066					(7,853)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/27/2024	10/01/2024	Exercise	17,679	6,370,906	360.37	84,502			362,946					(84,502)				03
SEP 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/18/2024	09/20/2024	Exercise	4,793	1,454,212	303.39	12,942			17,447					(12,942)				03
SEP 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/20/2024	09/24/2024	Exercise	3,936	1,188,012	301.8	12,216			25,508					(12,216)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/27/2024	10/01/2024	Exercise	9,325	3,363,539	360.69	43,727			188,464					(43,727)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2023	09/20/2024	09/24/2024	Exercise	4,755	1,085,724	228.31	9,362			102,871					(9,362)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2023	10/03/2024	10/07/2024	Exercise	4,918	1,106,246	224.93	14,482			116,852					(14,482)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/06/2023	10/04/2024	10/08/2024	Exercise	504	180,259	357.72	3,289			10,713					(3,289)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2023	10/04/2024	10/08/2024	Exercise	1,873	511,420	272.98	7,399			29,582					(7,399)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/07/2024	10/09/2024	Exercise	2,860	1,024,717	358.28	21,540			56,830					(21,540)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/07/2024	10/09/2024	Exercise	3,598	1,289,164	358.34	27,011			71,268					(27,011)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/07/2024	10/09/2024	Exercise	5,010	1,795,122	358.34	37,612			99,239					(37,612)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/08/2024	10/10/2024	Exercise	4,957	1,775,964	358.3	37,360			94,870					(37,360)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/08/2024	10/10/2024	Exercise	3,247	1,163,424	358.26	24,527			62,286					(24,527)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/08/2024	10/10/2024	Exercise	8,959	3,210,264	358.32	67,459			171,300					(67,459)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/08/2024	10/10/2024	Exercise	10,411	3,730,573	358.32	78,392			199,064					(78,392)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/09/2024	10/11/2024	Exercise	4,267	1,532,633	359.15	30,765			78,520					(30,765)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/09/2024	10/11/2024	Exercise	5,121	1,839,267	359.18	36,837			94,068					(36,837)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/09/2024	10/11/2024	Exercise	2,718	976,406	359.18	19,556			49,938					(19,556)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/09/2024	10/11/2024	Exercise	6,176	2,218,440	359.19	44,430			113,396					(44,430)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/09/2024	10/11/2024	Exercise	6,256	2,247,172	359.19	45,005			114,864					(45,005)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/04/2024	10/08/2024	Exercise	3,719	1,327,593	357.02	29,779			81,659					(29,779)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/04/2024	10/08/2024	Exercise	13,208	4,724,273	357.68	102,095			281,333					(102,095)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/04/2024	10/08/2024	Exercise	3,360	1,199,195	356.9	27,090			74,189					(27,090)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/04/2024	10/08/2024	Exercise	6,820	2,430,870	356.42	56,360			153,865					(56,360)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/04/2024	10/08/2024	Exercise	16,929	6,037,897	356.66	138,191			377,855					(138,191)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/07/2024	10/09/2024	Exercise	2,753	986,274	358.3	20,710			54,640					(20,710)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/09/2023	10/04/2024	10/08/2024	Exercise	512	185,983	363.12	3,617			20,738					(3,617)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/09/2023	10/04/2024	10/08/2024	Exercise	5,709	576,816	101.03	8,420			22,209					(8,420)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/12/2023	10/10/2024	10/15/2024	Exercise	910	329,505	361.99	5,474			14,173					(5,474)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/12/2023	10/09/2024	10/11/2024	Exercise	5,129	1,401,748	273.29	20,584			74,937					(20,584)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/12/2023	10/11/2024	10/16/2024	Exercise	4,517	1,243,055	275.21	15,173			61,563					(15,173)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/13/2023	10/11/2024	10/16/2024	Exercise	10,320	1,047,819	101.53	14,091			35,399					(14,091)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/13/2023	10/11/2024	10/16/2024	Exercise	1,481	543,560	367	8,374			56,741					(8,374)				03
OCT 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/17/2023	10/15/2024	10/17/2024	Exercise	58,430	16,454,453	281.61	276,125			356,423					(276,125)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2023	10/15/2024	10/17/2024	Exercise	142,385	44,143,702	310.03	942,757			3,438,604					(942,757)				03
OCT 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/17/2023	10/15/2024	10/17/2024	Exercise	112,138,908	112,138,908	4,327.78	3,747,050			7,849,724					(3,747,050)				03
OCT 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/17/2023	10/15/2024	10/17/2024	Exercise	88,473,932	88,473,932	4,327.78	3,477,172			7,962,654					(3,477,172)				03
OCT 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/17/2023	10/15/2024	10/17/2024	Exercise	3,301,543	3,301,543	4,327.78	131,857			305,393					(131,857)				03
OCT 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/17/2023	10/15/2024	10/17/2024	Exercise	10,437,661	10,437,661	4,327.78	440,942			1,069,860					(440,942)				03
OCT 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/17/2023	10/15/2024	10/17/2024	Exercise	21,700,111	21,700,111	4,327.78	928,813			2,278,512					(928,813)				03
OCT 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/17/2023	10/15/2024	10/17/2024	Exercise	5,291,389	5,291,389	4,327.78	236,586			608,510					(236,586)				03
OCT 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/17/2023	10/15/2024	10/17/2024	Exercise	2,221,043	2,221,043	4,327.78	109,025			327,604					(109,025)				03
OCT 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/17/2023	10/15/2024	10/17/2024	Exercise	8,973,404	8,973,404	4,327.78	454,758			1,525,479					(454,758)				03
OCT 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/17/2023	10/15/2024	10/17/2024	Exercise	9,673,052	9,673,052	4,327.78	360,158			798,027					(360,158)				03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	10/17/2024	Exercise	10,057	43,525,955	4,327.78	1,295,007			14,960,092					(1,295,007)				03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	10/17/2024	Exercise	14,265	61,735,738	4,327.78	2,232,034			21,218,887					(2,232,034)				03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	10/17/2024	Exercise	449	1,941,182	4,327.78	77,211			667,194					(77,211)				03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	10/17/2024	Exercise	1,569	6,789,335	4,327.78	285,816			2,333,529					(285,816)				03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	10/17/2024	Exercise	1,077	4,659,418	4,327.78	203,168			1,601,466					(203,168)				03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	10/17/2024	Exercise	1,505	6,513,655	4,327.78	295,944			2,238,776					(295,944)				03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	10/17/2024	Exercise	180	780,255	4,327.78	41,776			268,178					(41,776)				03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	10/17/2024	Exercise	933	4,038,208	4,327.78	219,145			1,387,953					(219,145)				03
OCT 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	10/17/2024	Exercise	1,797	8,555,440	4,760.56	253,972			1,895,454					(253,972)				03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	10/17/2024	Exercise	580	2,510,026	4,327.78	88,149			862,709					(88,149)				03
OCT 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	10/17/2024	Exercise	2,918	14,520,700	4,976.95	225,219			2,445,845					(225,219)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/17/2023	10/15/2024	10/17/2024	Exercise	157,525	56,688,687	359.87	1,038,937			2,975,656					(1,038,937)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/18/2023	10/17/2024	10/21/2024	Exercise	1,921	694,871	361.78	10,296			33,555					(10,296)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2023	10/11/2024	10/16/2024	Exercise	3,013	828,102	274.8	11,047			42,309					(11,047)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2023	10/16/2024	10/18/2024	Exercise	1,877	517,141	275.5	6,500			29,602					(6,500)				03
OCT 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/17/2023	10/15/2024	10/17/2024	Exercise	112,126	25,374,023	226.3	331,867			2,475,262					(331,867)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/19/2023	10/18/2024	10/22/2024	Exercise	262	1,170,981	4,468.37	65,727			365,914					(65,727)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/18/2024	10/22/2024	Exercise	2,125	9,143,487	4,303.81	686,925			3,316,063					(686,925)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/02/2024	10/04/2024	Exercise	706	3,017,887	4,273.78	225,801			1,013,848					(225,801)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/03/2024	10/07/2024	Exercise	936	3,940,696	4,211.27	299,440			1,393,023					(299,440)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/04/2024	10/08/2024	Exercise	859	3,661,896	4,261.14	275,197			1,280,401					(275,197)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/04/2024	10/08/2024	Exercise	1,570	6,701,492	4,269.01	502,699			2,326,538					(502,699)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/07/2024	10/09/2024	Exercise	543	2,320,883	4,277.1	174,139			769,905					(174,139)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/08/2024	10/10/2024	Exercise	524	2,253,907	4,301.76	168,263			759,397					(168,263)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/09/2024	10/11/2024	Exercise	679	2,942,740	4,334.57	218,176			989,476					(218,176)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/10/2024	10/15/2024	Exercise	959	4,161,460	4,341.23	308,274			1,379,238					(308,274)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/10/2024	10/15/2024	Exercise	629	2,739,254	4,357.29	202,171			894,432					(202,171)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/11/2024	10/16/2024	Exercise	828	3,603,584	4,349.58	266,619			1,214,111					(266,619)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/11/2024	10/16/2024	Exercise	1,703	7,405,954	4,347.85	548,163			2,499,136					(548,163)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/11/2024	10/16/2024	Exercise	593	2,588,338	4,363.79	190,880			860,788					(190,880)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/14/2024	10/16/2024	Exercise	701	3,020,628	4,307.86	226,114			1,088,240					(226,114)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/15/2024	10/17/2024	Exercise	688	2,975,094	4,323.51	222,049			1,026,503					(222,049)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/16/2024	10/18/2024	Exercise	549	2,397,192	4,366.55	177,272			810,265					(177,272)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/17/2024	10/21/2024	Exercise	693	3,031,023	4,372.13	224,006			1,018,635					(224,006)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/17/2024	10/21/2024	Exercise	1,038	4,537,921	4,372.13	335,372			1,525,057					(335,372)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/18/2024	10/22/2024	Exercise	965	4,135,986	4,287.24	311,926			1,521,778					(311,926)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/15/2024	10/17/2024	Exercise	4,837	1,740,560	359.86	24,348			91,415					(24,348)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/16/2024	10/18/2024	Exercise	10,219	3,680,762	360.18	50,570			197,129					(50,570)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/16/2024	10/18/2024	Exercise	5,192	1,870,714	360.28	25,527			99,642					(25,527)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/16/2024	10/18/2024	Exercise	11,156	4,019,269	360.29	54,844			213,965					(54,844)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/17/2024	10/21/2024	Exercise	5,925	2,134,182	360.18	29,389			112,996					(29,389)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/17/2024	10/21/2024	Exercise	9,681	3,487,694	360.28	47,701			183,639					(47,701)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/17/2024	10/21/2024	Exercise	6,462	2,328,259	360.29	31,791			122,523					(31,791)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/18/2024	10/22/2024	Exercise	8,058	2,878,306	357.18	48,203			183,571					(48,203)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/18/2024	10/22/2024	Exercise	7,752	2,779,686	358.59	42,546			165,654					(42,546)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/18/2024	10/22/2024	Exercise	12,926	4,627,802	358.02	73,454			283,599					(73,454)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/10/2024	10/15/2024	Exercise	3,561	1,285,973	361.13	16,347			58,507					(16,347)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/10/2024	10/15/2024	Exercise	9,400	3,393,935	361.07	43,302			155,000					(43,302)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/10/2024	10/15/2024	Exercise	5,131	1,853,124	361.18	23,471			84,042					(23,471)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/11/2024	10/16/2024	Exercise	10,545	3,796,358	360.03	52,088			198,765					(52,088)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/11/2024	10/16/2024	Exercise	5,293	1,911,637	361.14	24,317			93,904					(24,317)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/11/2024	10/16/2024	Exercise	7,135	2,577,075	361.2	32,661			126,143					(32,661)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/11/2024	10/16/2024	Exercise	17,988	6,494,021	361.01	83,361			321,454					(83,361)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/14/2024	10/16/2024	Exercise	7,435	2,674,393	359.68	37,824			141,795					(37,824)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/14/2024	10/16/2024	Exercise	8,550	3,076,878	359.87	42,942			161,423					(42,942)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/15/2024	10/17/2024	Exercise	4,479	1,611,872	359.87	22,547			84,609					(22,547)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/15/2024	10/17/2024	Exercise	11,518	4,144,220	359.81	58,166			218,262					(58,166)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1IP2IHZNBB6K528	10/19/2023	10/18/2024	10/22/2024	Exercise	14,340	1,454,337	101.42	17,607			54,778					(17,607)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	10/19/2023	10/17/2024	10/21/2024	Exercise	2,586	950,462	367.5	11,590			101,072					(11,590)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/24/2023	10/23/2024	10/25/2024	Exercise	1,017	363,630	357.46	5,989			20,355					(5,989)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2023	10/18/2024	10/22/2024	Exercise	3,886	1,060,423	272.89	15,258			72,200					(15,258)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2023	10/23/2024	10/25/2024	Exercise	3,308	905,827	273.82	12,002			51,342					(12,002)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/18/2024	10/22/2024	Exercise	5,680	2,020,035	355.64	32,637			138,138					(32,637)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/21/2024	10/23/2024	Exercise	5,871	2,087,724	355.6	34,038			136,324					(34,038)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/21/2024	10/23/2024	Exercise	5,315	1,890,598	355.72	30,595			122,773					(30,595)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/21/2024	10/23/2024	Exercise	10,357	3,684,406	355.74	59,535			239,040					(59,535)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/21/2024	10/23/2024	Exercise	7,334	2,609,011	355.74	42,158			169,270					(42,158)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/22/2024	10/24/2024	Exercise	5,392	1,917,175	355.55	31,414			125,637					(31,414)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/22/2024	10/24/2024	Exercise	5,485	1,951,250	355.75	31,593			126,701					(31,593)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/22/2024	10/24/2024	Exercise	6,490	2,308,864	355.75	37,383			149,922					(37,383)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/22/2024	10/24/2024	Exercise	10,242	3,643,495	355.75	58,992			236,584					(58,992)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/23/2024	10/25/2024	Exercise	5,146	1,826,917	355.03	31,015			115,472					(31,015)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/23/2024	10/25/2024	Exercise	5,623	1,996,213	355.03	33,889			126,172					(33,889)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/23/2024	10/25/2024	Exercise	9,983	3,545,077	355.11	59,923			223,221					(59,923)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/24/2024	10/28/2024	Exercise	7,358	2,616,839	355.63	42,859			165,121					(42,859)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/24/2024	10/28/2024	Exercise	7,976	2,837,384	355.73	46,194			178,189					(46,194)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/24/2024	10/28/2024	Exercise	12,388	4,407,067	355.75	71,643			276,502					(71,643)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/25/2024	10/29/2024	Exercise	5,510	1,954,532	354.74	33,930			126,945					(33,930)				03
OCT 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/25/2024	10/29/2024	Exercise	4,309	781,050	181.28	15,400			50,539					(15,400)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/25/2024	10/29/2024	Exercise	7,867	2,792,156	354.93	47,860			179,756					(47,860)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/25/2024	10/29/2024	Exercise	6,384	2,265,972	354.94	38,840			145,813					(38,840)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	10/25/2023	10/24/2024	10/28/2024	Exercise	1,460	530,505	363.25	8,191			58,052					(8,191)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	10/25/2023	10/24/2024	10/28/2024	Exercise	9,457	954,838	100.97	11,968			35,273					(11,968)				03
OCT 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2023	10/01/2025	03/13/2024	Maturity	3,040	1,038,697	341.69	16,851			.26					(1,899)				03
OCT 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2023	10/03/2025	03/13/2024	Maturity	2,738	922,134	336.77	19,072			.30					(2,142)				03
OCT 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2023	10/10/2025	03/13/2024	Maturity	9,338	3,202,783	343	49,019			.76					(5,447)				03
OCT 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2023	10/16/2025	03/13/2024	Maturity	6,561	2,232,258	340.25	39,436			.60					(4,342)				03
OCT 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2023	10/20/2025	03/13/2024	Maturity	3,733	1,252,352	335.44	27,973			.43					(3,061)				03
OCT 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2023	10/22/2025	03/13/2024	Maturity	6,998	2,389,897	341.49	39,993			.61					(4,363)				03
OCT 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2023	10/24/2025	03/13/2024	Maturity	3,789	1,274,901	336.46	27,264			.41					(2,965)				03
OCT 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2023	10/25/2024	03/13/2024	Maturity	3,622	1,212,596	334.79	17,222			58					(4,161)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2023	10/24/2024	10/28/2024	Exercise	4,174	1,494,115	357.98	19,633			83,850					(19,633)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2023	10/25/2024	10/29/2024	Exercise	3,879	1,376,180	354.81	22,376			89,092					(22,376)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/30/2023	10/25/2024	10/29/2024	Exercise	4,638	1,651,977	356.17	24,602			100,231					(24,602)				03
OCT 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/30/2023	10/08/2024	10/10/2024	Exercise	1,595	1,001,184	627.67	25,105			203,405					(25,105)				03
OCT 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/30/2023	10/17/2024	10/21/2024	Exercise	1,574	995,130	632.23	26,162			199,882					(26,162)				03
OCT 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/30/2023	10/29/2024	10/31/2024	Exercise	2,035	1,254,017	616.37	49,273			277,895					(49,273)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2023	10/25/2024	10/29/2024	Exercise	23,264	6,339,637	272.51	91,206			335,465					(91,206)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2023	10/25/2024	10/29/2024	Exercise	13,375	3,660,265	273.66	46,897			177,489					(46,897)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/29/2024	10/31/2024	Exercise	5,416	1,914,710	353.52	45,415			132,208					(45,415)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/29/2024	10/31/2024	Exercise	4,489	1,586,952	353.51	37,642			109,625					(37,642)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/29/2024	10/31/2024	Exercise	9,840	3,478,852	353.53	82,430			240,104					(82,430)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/30/2024	11/01/2024	Exercise	5,774	2,039,987	353.31	49,025			137,477					(49,025)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/30/2024	11/01/2024	Exercise	6,347	2,242,991	353.38	53,679			150,684					(53,679)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/30/2024	11/01/2024	Exercise	8,107	2,864,577	353.35	68,697			192,701					(68,697)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/30/2024	11/01/2024	Exercise	15,129	5,346,557	353.39	127,949			359,019					(127,949)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/31/2024	11/04/2024	Exercise	6,077	2,148,798	353.59	50,907			130,475					(50,907)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/31/2024	11/04/2024	Exercise	7,104	2,512,884	353.75	58,966			151,377					(58,966)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/31/2024	11/04/2024	Exercise	6,091	2,154,589	353.75	50,558			129,793					(50,558)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	11/01/2024	11/05/2024	Exercise	5,697	2,023,396	355.16	43,850			115,595					(43,850)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	11/01/2024	11/05/2024	Exercise	13,807	4,906,990	355.4	104,870			276,829					(104,870)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	11/01/2024	11/05/2024	Exercise	6,557	2,330,660	355.42	49,751			131,346					(49,751)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/25/2024	10/29/2024	Exercise	6,397	2,260,427	353.37	53,741			156,145					(53,741)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/25/2024	10/29/2024	Exercise	7,257	2,564,967	353.46	60,660			176,484					(60,660)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/25/2024	10/29/2024	Exercise	13,252	4,679,615	353.13	112,782			326,657					(112,782)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/28/2024	10/30/2024	Exercise	6,488	2,293,202	353.43	54,597			157,993					(54,597)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/28/2024	10/30/2024	Exercise	9,920	3,506,755	353.5	83,138			242,348					(83,138)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/29/2024	10/31/2024	Exercise	5,506	1,945,168	353.27	46,774			135,782					(46,774)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/29/2024	10/31/2024	Exercise	3,683	1,302,180	353.52	30,886			89,914					(30,886)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/01/2023	10/25/2024	10/29/2024	Exercise	3,737	1,352,643	361.98	28,278			149,920					(28,278)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/01/2023	10/25/2024	10/29/2024	Exercise	6,424	2,334,856	363.46	44,667			248,222					(44,667)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/01/2023	10/31/2024	11/04/2024	Exercise	4,171	1,512,162	362.58	30,804			159,899					(30,804)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2023	10/25/2024	10/29/2024	Exercise	24,896	2,501,507	100.48	48,181			103,317					(48,181)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2023	10/25/2024	10/29/2024	Exercise	32,387	3,268,493	100.92	56,926			120,156					(56,926)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2023	10/30/2024	11/01/2024	Exercise	16,764	1,687,330	100.65	31,482			66,722					(31,482)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2023	10/31/2024	11/04/2024	Exercise	14,524	1,462,562	100.7	27,019			49,672					(27,019)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	10/30/2024	11/01/2024	Exercise	9,276	2,531,276	272.87	44,380			127,088					(44,380)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	11/01/2024	11/05/2024	Exercise	12,559	3,431,845	273.25	58,262			156,364					(58,262)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	11/01/2024	11/05/2024	Exercise	8,507	2,335,877	274.57	34,958			94,687					(34,958)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	11/01/2024	11/05/2024	Exercise	11,425	4,072,416	356.45	88,328			217,074					(88,328)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	11/01/2024	11/05/2024	Exercise	4,403	1,585,685	360.13	27,532			67,455					(27,532)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/06/2023	10/30/2024	11/01/2024	Exercise	4,770	1,693,350	355.02	39,794			105,411					(39,794)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2023	10/25/2024	10/29/2024	Exercise	310	1,300,337	4,188.42	141,278			502,852					(141,278)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2023	10/30/2024	11/01/2024	Exercise	314	1,350,701	4,303.79	112,293			473,861					(112,293)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2023	11/01/2024	11/05/2024	Exercise	441	1,917,484	4,350.7	147,307			607,370					(147,307)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/07/2024	11/12/2024	Exercise	11,408	4,088,395	358.39	77,797			225,187					(77,797)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/07/2024	11/12/2024	Exercise	9,007	3,228,029	358.39	61,425			177,799					(61,425)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/01/2024	11/05/2024	Exercise	2,963	1,061,728	358.33	20,074			50,726					(20,074)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/01/2024	11/05/2024	Exercise	2,628	941,788	358.3	17,830			45,079					(17,830)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/01/2024	11/05/2024	Exercise	3,020	1,082,360	358.42	20,356			51,427					(20,356)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/01/2024	11/05/2024	Exercise	3,014	1,079,032	358.06	20,751			52,406					(20,751)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/01/2024	11/05/2024	Exercise	5,228	1,871,615	358.01	36,088			91,173					(36,088)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/04/2024	11/06/2024	Exercise	2,993	1,074,238	358.9	19,718			50,195					(19,718)				03
OCT 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	10/11/2024	10/16/2024	Exercise	4,059	1,203,002	296.36	21,307			55,409					(21,307)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/04/2024	11/06/2024	Exercise	3,235	1,161,207	358.98	21,227			53,988					(21,227)				03
OCT 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	10/24/2024	10/28/2024	Exercise	3,755	1,114,615	296.82	19,526			46,527					(19,526)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/04/2024	11/06/2024	Exercise	2,866	1,028,697	358.96	18,806			47,887					(18,806)				03
NOV 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/07/2024	11/12/2024	Exercise	5,611	1,661,822	296.16	31,392			73,732					(31,392)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/04/2024	11/06/2024	Exercise	8,016	2,877,581	358.99	52,532			133,703					(52,532)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/05/2024	11/07/2024	Exercise	2,603	933,914	358.81	17,266			46,148					(17,266)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/05/2024	11/07/2024	Exercise	2,974	1,067,794	358.99	19,528			52,201					(19,528)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/05/2024	11/07/2024	Exercise	6,024	2,162,646	358.99	39,550			105,726					(39,550)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/05/2024	11/07/2024	Exercise	7,497	2,691,280	358.98	49,283			131,648					(49,283)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/06/2024	11/08/2024	Exercise	2,667	956,812	358.73	17,816			47,690					(17,816)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/06/2024	11/08/2024	Exercise	2,680	961,334	358.72	17,901			47,943					(17,901)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/06/2024	11/08/2024	Exercise	2,691	965,427	358.7	18,001			48,204					(18,001)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/06/2024	11/08/2024	Exercise	4,630	1,660,941	358.73	30,927			82,785					(30,927)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/06/2024	11/08/2024	Exercise	6,306	2,262,065	358.73	42,120			112,747					(42,120)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/07/2024	11/12/2024	Exercise	2,836	1,016,409	358.37	19,366			56,043					(19,366)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/07/2024	11/12/2024	Exercise	3,757	1,346,546	358.39	25,623			74,167					(25,623)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	11/07/2023	11/01/2024	11/05/2024	Exercise	22,260	2,250,291	101.09	38,549			65,000					(38,549)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2023	11/01/2024	11/05/2024	Exercise	42,688	4,339,616	101.66	64,880			100,316					(64,880)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/07/2023	11/06/2024	11/08/2024	Exercise	30,873	3,145,016	101.87	45,024			85,209					(45,024)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/07/2023	11/06/2024	11/08/2024	Exercise	2,808	1,028,666	366.3	18,076			113,257					(18,076)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/07/2023	11/06/2024	11/08/2024	Exercise	1,305	479,873	367.71	7,716			50,792					(7,716)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/07/2023	11/01/2024	11/05/2024	Exercise	4,267	1,551,770	363.66	31,753			155,237					(31,753)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/07/2023	11/01/2024	11/05/2024	Exercise	3,547	1,298,870	366.18	22,790			120,104					(22,790)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2023	11/06/2024	11/08/2024	Exercise	4,671	1,679,914	359.62	30,052			79,366					(30,052)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2023	11/08/2024	11/13/2024	Exercise	4,307	1,549,917	359.88	27,395			79,589					(27,395)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/09/2023	11/01/2024	11/05/2024	Exercise	7,342	2,013,887	274.28	28,051			83,851					(28,051)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/09/2023	11/06/2024	11/08/2024	Exercise	13,095	3,598,106	274.76	48,190			181,503					(48,190)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/09/2023	11/07/2024	11/12/2024	Exercise	4,145	1,138,839	274.75	15,298			54,673					(15,298)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/09/2023	11/08/2024	11/13/2024	Exercise	10,865	2,979,341	274.21	42,332			162,760					(42,332)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	10/18/2024	10/22/2024	Exercise	4,564	1,031,204	225.94	17,787			103,780					(17,787)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	11/06/2024	11/08/2024	Exercise	4,850	1,082,531	223.21	24,903			107,971					(24,903)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	10/09/2024	10/11/2024	Exercise	1,094	340,226	310.99	6,143			22,504					(6,143)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/10/2023	10/18/2024	10/22/2024	Exercise	657	2,765,056	4,211.43	271,850			1,085,451					(271,850)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/10/2023	10/21/2024	10/23/2024	Exercise	657	2,756,738	4,193.97	280,454			1,091,141					(280,454)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/10/2023	10/22/2024	10/24/2024	Exercise	862	3,631,813	4,212.36	358,995			1,412,975					(358,995)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/10/2023	10/23/2024	10/25/2024	Exercise	730	3,073,414	4,211.31	305,098			1,157,543					(305,098)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/10/2023	10/24/2024	10/28/2024	Exercise	1,544	6,523,944	4,224.34	636,618			2,448,630					(636,618)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/10/2023	10/25/2024	10/29/2024	Exercise	1,000	4,133,773	4,133.07	470,093			1,675,335					(470,093)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/10/2023	10/25/2024	10/29/2024	Exercise	1,879	7,779,182	4,139.14	876,473			3,136,714					(876,473)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/10/2023	10/28/2024	10/30/2024	Exercise	731	2,983,627	4,081.96	369,081			1,272,958					(369,081)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/10/2023	10/30/2024	11/01/2024	Exercise	774	3,194,491	4,125.97	370,666			1,306,685					(370,666)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/10/2023	10/31/2024	11/04/2024	Exercise	1,241	5,182,593	4,174.73	558,218			1,900,266					(558,218)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/10/2023	10/31/2024	11/04/2024	Exercise	1,051	4,408,584	4,193.38	460,680			1,589,669					(460,680)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/10/2023	11/01/2024	11/05/2024	Exercise	839	3,611,162	4,303.46	312,226			1,196,046					(312,226)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/10/2023	11/01/2024	11/05/2024	Exercise	1,204	5,067,788	4,210.07	516,364			1,828,141					(516,364)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/10/2023	11/01/2024	11/05/2024	Exercise	1,031	4,464,703	4,332.14	366,861			1,439,398					(366,861)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/10/2023	11/04/2024	11/06/2024	Exercise	416	1,794,616	4,309.32	154,525			584,433					(154,525)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1IP21HZNBB6K528	11/10/2023	11/05/2024	11/07/2024	Exercise	595	2,589,199	4,354.23	205,448			849,461					(205,448)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1IP21HZNBB6K528	11/10/2023	11/06/2024	11/08/2024	Exercise	655	2,853,299	4,359.31	224,935			1,027,435					(224,935)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1IP21HZNBB6K528	11/10/2023	11/07/2024	11/12/2024	Exercise	1,042	4,530,609	4,349.12	366,465			1,691,749					(366,465)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1IP21HZNBB6K528	11/10/2023	11/08/2024	11/13/2024	Exercise	741	3,234,639	4,362.35	254,897			1,210,994					(254,897)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1IP21HZNBB6K528	11/10/2023	11/08/2024	11/13/2024	Exercise	2,514	10,970,233	4,363.24	863,824			4,103,994					(863,824)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/13/2023	10/10/2024	10/15/2024	Exercise	122	44,066	361.17	647			2,000					(647)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/14/2023	11/08/2024	11/13/2024	Exercise	2,809	1,005,552	357.98	23,966			57,247					(23,966)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/14/2023	11/08/2024	11/13/2024	Exercise	9,266	3,319,046	358.18	78,254			186,996					(78,254)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/14/2023	11/08/2024	11/13/2024	Exercise	4,471	1,599,320	357.68	38,774			92,468					(38,774)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/14/2023	11/08/2024	11/13/2024	Exercise	4,291	1,537,029	358.18	36,239			86,597					(36,239)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/14/2023	11/11/2024	11/13/2024	Exercise	2,673	955,302	357.38	23,651			55,760					(23,651)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/14/2023	11/11/2024	11/13/2024	Exercise	2,966	1,060,273	357.46	26,141			61,636					(26,141)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/14/2023	11/11/2024	11/13/2024	Exercise	2,940	1,051,034	357.44	25,940			61,161					(25,940)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/14/2023	11/11/2024	11/13/2024	Exercise	7,736	2,765,185	357.46	68,174			160,747					(68,174)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/14/2023	11/12/2024	11/14/2024	Exercise	2,847	1,017,560	357.43	25,174			54,603					(25,174)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/14/2023	11/12/2024	11/14/2024	Exercise	3,254	1,163,243	357.46	28,719			62,318					(28,719)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/14/2023	11/12/2024	11/14/2024	Exercise	3,041	1,087,156	357.47	26,840			58,210					(26,840)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/14/2023	11/12/2024	11/14/2024	Exercise	10,837	3,873,802	357.47	95,637			207,415					(95,637)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/14/2023	11/12/2024	11/14/2024	Exercise	4,438	1,586,466	357.47	39,167			84,944					(39,167)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/14/2023	11/12/2024	11/14/2024	Exercise	4,859	1,736,936	357.47	42,882			93,001					(42,882)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/14/2023	11/13/2024	11/15/2024	Exercise	2,482	886,974	357.41	21,997			45,762					(21,997)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/14/2023	11/13/2024	11/15/2024	Exercise	5,573	1,992,800	357.61	48,859			101,643					(48,859)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/14/2023	11/13/2024	11/15/2024	Exercise	4,011	1,434,410	357.62	35,132			73,120					(35,132)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/14/2023	11/13/2024	11/15/2024	Exercise	7,264	2,597,679	357.61	63,689			132,495					(63,689)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/14/2023	11/13/2024	11/15/2024	Exercise	6,526	2,333,782	357.62	57,160			118,967					(57,160)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/14/2023	11/08/2024	11/13/2024	Exercise	2,588	924,772	357.27	22,942			54,590					(22,942)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/14/2023	11/08/2024	11/13/2024	Exercise	2,793	998,787	357.61	24,316			57,954					(24,316)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/14/2023	11/08/2024	11/13/2024	Exercise	5,255	1,878,429	357.48	46,069			109,717					(46,069)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/14/2023	11/08/2024	11/13/2024	Exercise	8,128	2,907,857	357.74	70,273			167,608					(70,273)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/15/2023	11/08/2024	11/13/2024	Exercise	10,015	3,592,763	358.75	79,384			196,388					(79,384)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2023	11/13/2024	11/15/2024	Exercise	3,296	1,181,006	358.28	27,018			57,916					(27,018)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2023	11/14/2024	11/18/2024	Exercise	2,562	927,894	362.16	16,856			34,845					(16,856)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/14/2023	11/08/2024	11/13/2024	Exercise	4,990	1,824,961	365.72	39,223			208,384					(39,223)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/14/2023	11/08/2024	11/13/2024	Exercise	4,295	1,578,918	367.61	30,312			171,245					(30,312)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/14/2023	11/13/2024	11/15/2024	Exercise	2,710	994,414	366.88	20,108			106,413					(20,108)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6KS28	11/14/2023	11/07/2024	11/12/2024	Exercise	15,307	1,555,303	101.61	27,412			54,032					(27,412)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6KS28	11/14/2023	11/08/2024	11/13/2024	Exercise	57,639	5,867,105	101.79	99,287			208,078					(99,287)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6KS28	11/14/2023	11/13/2024	11/15/2024	Exercise	15,678	1,600,832	102.11	25,288			38,567					(25,288)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2023	11/13/2024	11/15/2024	Exercise	8,660	2,372,936	274.02	42,272			129,376					(42,272)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2023	11/14/2024	11/18/2024	Exercise	5,625	1,553,045	276.12	22,666			65,863					(22,666)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2023	11/08/2024	11/13/2024	Exercise	30,387	8,328,795	274.09	146,299			458,845					(146,299)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/16/2023	11/15/2024	11/19/2024	Exercise	128,044	40,106,004	313.22	820,894			2,198,519					(820,894)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/16/2023	11/15/2024	11/19/2024	Exercise	118,817,898	118,817,898	4,502.88	3,790,291			8,317,253					(3,790,291)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/16/2023	11/15/2024	11/19/2024	Exercise	91,591,456	91,591,456	4,502.88	3,391,193			8,243,231					(3,391,193)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/16/2023	11/15/2024	11/19/2024	Exercise	4,508,605	4,508,605	4,502.88	169,322			417,046					(169,322)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/16/2023	11/15/2024	11/19/2024	Exercise	11,288,073	11,288,073	4,502.88	444,875			1,157,028					(444,875)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/16/2023	11/15/2024	11/19/2024	Exercise	21,391,126	21,391,126	4,502.88	852,499			2,246,068					(852,499)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/16/2023	11/15/2024	11/19/2024	Exercise	6,415,088	6,415,088	4,502.88	264,730			737,735					(264,730)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/16/2023	11/15/2024	11/19/2024	Exercise	2,691,265	2,691,265	4,502.88	119,145			396,962					(119,145)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/16/2023	11/15/2024	11/19/2024	Exercise	9,114,529	9,114,529	4,502.88	412,371			1,549,470					(412,371)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/16/2023	11/15/2024	11/19/2024	Exercise	6,861,790	6,861,790	4,502.88	241,932			566,098					(241,932)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/16/2023	11/15/2024	11/19/2024	Exercise	170,714	61,632,713	361.03	1,255,090			2,306,340					(1,255,090)				03
NOV 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/16/2023	11/15/2024	11/19/2024	Exercise	84,919	24,138,149	284.25	525,273			213,995					(525,273)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	11/19/2024	Exercise	9,633	43,377,864	4,502.88	1,424,782			13,175,932					(1,424,782)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	11/19/2024	Exercise	13,265	59,731,559	4,502.88	2,366,285			18,143,331					(2,366,285)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	11/19/2024	Exercise	495	2,228,836	4,502.88	96,665			677,004					(96,665)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	11/19/2024	Exercise	1,425	6,415,118	4,502.88	293,423			1,948,578					(293,423)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	11/19/2024	Exercise	1,220	5,493,784	4,502.88	259,639			1,668,725					(259,639)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	11/19/2024	Exercise	2,022	9,104,913	4,502.88	446,984			2,765,598					(446,984)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	11/19/2024	Exercise	239	1,077,404	4,502.88	61,530			327,259					(61,530)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	11/19/2024	Exercise	945	4,254,861	4,502.88	245,966			1,292,405					(245,966)				03
NOV 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	11/19/2024	Exercise	1,691	8,374,919	4,953.17	213,082			1,551,243					(213,082)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	11/19/2024	Exercise	458	2,062,949	4,502.88	79,488			626,616					(79,488)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
NOV 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	11/19/2024	Exercise	2,862	14,817,838	5,178.31	180,207			1,981,059					(180,207)				03
NOV 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2023	11/15/2024	11/19/2024	Exercise	148,173	34,139,110	230.4	567,207			2,114,447					(567,207)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/20/2023	10/16/2024	10/18/2024	Exercise	1,205	436,370	362.04	8,131			21,009					(8,131)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/21/2023	11/15/2024	11/19/2024	Exercise	12,137	4,400,914	362.59	89,367			145,042					(89,367)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/21/2023	11/20/2024	11/22/2024	Exercise	8,597	3,123,471	363.31	61,250			104,285					(61,250)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2023	11/15/2024	11/19/2024	Exercise	33,368	9,200,788	275.74	150,738			413,758					(150,738)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2023	11/20/2024	11/22/2024	Exercise	19,933	5,503,643	276.11	87,699			237,400					(87,699)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP21HZNBB6KS28	11/20/2023	11/14/2024	11/18/2024	Exercise	20,198	2,064,795	102.23	33,575			45,848					(33,575)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP21HZNBB6KS28	11/20/2023	11/15/2024	11/19/2024	Exercise	33,830	3,454,741	102.12	57,738			72,735					(57,738)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP21HZNBB6KS28	11/20/2023	11/15/2024	11/19/2024	Exercise	21,198	2,173,624	102.54	32,845			36,672					(32,845)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/20/2023	11/15/2024	11/19/2024	Exercise	5,953	2,194,312	368.59	41,574			219,616					(41,574)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/20/2023	11/15/2024	11/19/2024	Exercise	6,139	2,273,692	370.36	38,577			215,607					(38,577)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/20/2024	11/22/2024	Exercise	3,740	1,354,316	362.13	27,981			49,778					(27,981)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/20/2024	11/22/2024	Exercise	8,820	3,194,873	362.24	65,590			116,421					(65,590)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/20/2024	11/22/2024	Exercise	4,622	1,674,372	362.27	34,288			60,870					(34,288)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/20/2024	11/22/2024	Exercise	9,141	3,311,389	362.25	67,897			120,572					(67,897)				03
NOV 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/21/2024	11/25/2024	Exercise	6,530	1,186,053	181.63	35,725			71,178					(35,725)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/21/2024	11/25/2024	Exercise	7,387	2,681,507	362.98	52,687			96,407					(52,687)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/21/2024	11/25/2024	Exercise	5,421	1,967,982	363.05	38,513			70,361					(38,513)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/21/2024	11/25/2024	Exercise	12,315	4,470,761	363.04	87,606			159,969					(87,606)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/21/2024	11/25/2024	Exercise	9,169	3,328,936	363.05	65,147			119,018					(65,147)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/14/2024	11/18/2024	Exercise	7,350	2,651,820	360.78	58,799			110,107					(58,799)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/14/2024	11/18/2024	Exercise	3,617	1,305,386	360.88	28,773			53,824					(28,773)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/14/2024	11/18/2024	Exercise	3,812	1,375,778	360.89	30,324			56,687					(30,324)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/14/2024	11/18/2024	Exercise	6,840	2,468,311	360.89	54,405			101,704					(54,405)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/15/2024	11/19/2024	Exercise	5,414	1,956,926	361.46	41,761			70,814					(41,761)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/15/2024	11/19/2024	Exercise	7,207	2,602,170	361.05	56,893			97,226					(56,893)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/15/2024	11/19/2024	Exercise	15,472	5,592,681	361.48	119,204			202,059					(119,204)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/15/2024	11/19/2024	Exercise	5,661	2,044,192	361.09	44,587			76,143					(44,587)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/15/2024	11/19/2024	Exercise	16,308	5,892,385	361.32	126,823			215,591					(126,823)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/18/2024	11/20/2024	Exercise	5,129	1,854,876	361.63	39,370			69,039					(39,370)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/18/2024	11/20/2024	Exercise	3,940	1,426,190	361.99	29,637			51,612					(29,637)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/18/2024	11/20/2024	Exercise	11,183	4,048,268	361.99	84,125			146,502					(84,125)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/19/2024	11/21/2024	Exercise	5,637	2,037,836	361.53	43,584			80,154					(43,584)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/19/2024	11/21/2024	Exercise	5,615	2,032,550	361.98	42,302			77,320					(42,302)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/19/2024	11/21/2024	Exercise	9,703	3,512,263	361.98	73,098			133,609					(73,098)				03
OCT 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/22/2023	10/29/2025	03/13/2024	Maturity	2,674	890,796	333.08	36,769			55					(3,969)				03
OCT 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/22/2023	10/31/2025	03/13/2024	Maturity	5,793	1,930,645	333.26	79,110			118					(8,514)				03
NOV 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/22/2023	11/06/2025	03/13/2024	Maturity	4,543	1,542,226	339.5	48,888			72					(5,215)				03
NOV 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/22/2023	11/14/2025	03/13/2024	Maturity	3,334	1,137,832	341.27	33,524			49					(3,534)				03
NOV 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/22/2023	11/21/2025	03/13/2024	Maturity	3,187	1,096,696	344.15	28,630			42					(2,987)				03
NOV 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/22/2023	11/21/2024	03/13/2024	Maturity	3,358	1,128,604	336.1	31,406			97					(6,958)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/27/2023	11/21/2024	11/25/2024	Exercise	10,436	2,883,670	276.32	46,436			136,816					(46,436)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/27/2023	11/22/2024	11/26/2024	Exercise	22,902	6,340,904	276.87	96,921			307,575					(96,921)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	10/25/2024	10/29/2024	Exercise	5,446	1,949,941	358.06	54,833			107,392					(54,833)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	11/21/2024	11/25/2024	Exercise	2,699	981,742	363.72	20,665			33,227					(20,665)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	11/22/2024	11/26/2024	Exercise	2,845	1,031,824	362.62	23,216			41,743					(23,216)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/28/2023	11/27/2024	12/02/2024	Exercise	4,381	1,597,108	364.53	32,320			61,338					(32,320)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	11/27/2023	11/20/2024	11/22/2024	Exercise	42,350	4,338,356	102.44	69,956			92,323					(69,956)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	11/27/2023	11/21/2024	11/25/2024	Exercise	23,950	2,452,976	102.42	39,813			56,522					(39,813)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	11/27/2023	11/22/2024	11/26/2024	Exercise	45,945	4,706,597	102.44	76,104			125,889					(76,104)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	11/27/2023	11/22/2024	11/26/2024	Exercise	13,625	1,400,249	102.77	20,894			32,836					(20,894)				03
NOV 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/29/2023	11/05/2024	11/07/2024	Exercise	1,380	859,969	623.13	34,613			173,241					(34,613)				03
NOV 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/29/2023	11/13/2024	11/15/2024	Exercise	1,213	767,881	632.97	34,017			146,183					(34,017)				03
NOV 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/29/2023	11/27/2024	12/02/2024	Exercise	2,460	1,584,219	644.07	57,801			277,134					(57,801)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2023	11/20/2024	11/22/2024	Exercise	2,889	1,062,925	367.98	22,457			106,732					(22,457)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2023	11/20/2024	11/22/2024	Exercise	2,768	1,025,847	370.56	18,507			95,149					(18,507)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2023	11/21/2024	11/25/2024	Exercise	2,731	1,006,576	368.52	20,618			101,226					(20,618)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2023	11/22/2024	11/26/2024	Exercise	2,711	999,602	368.71	20,272			103,319					(20,272)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	11/28/2023	11/22/2024	11/26/2024	Exercise	8,894	3,297,714	370.76	58,949			320,735					(58,949)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	11/28/2023	11/27/2024	12/02/2024	Exercise	2,845	1,052,895	370.09	19,782			106,402					(19,782)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/23/2024	10/25/2024	Exercise	9,775	3,037,543	310.74	83,451			204,106					(83,451)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	10/30/2024	11/01/2024	Exercise	5,983	1,843,946	308.21	60,038			121,988					(60,038)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	11/29/2024	12/03/2024	Exercise	12,604	3,479,423	276.05	69,174			196,753					(69,174)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	11/29/2024	12/03/2024	Exercise	19,900	5,523,231	277.55	95,580			280,788					(95,580)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	11/27/2024	12/02/2024	Exercise	16,758	4,624,087	275.93	92,690			265,617					(92,690)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/04/2023	11/01/2024	11/05/2024	Exercise	1,797	648,020	360.53	16,281			26,817					(16,281)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/04/2023	11/27/2024	12/02/2024	Exercise	6,510	2,375,475	364.88	47,806			88,865					(47,806)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/04/2023	11/29/2024	12/03/2024	Exercise	5,983	2,187,030	365.57	42,341			88,302					(42,341)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/04/2023	12/02/2024	12/04/2024	Exercise	3,584	1,318,553	367.95	22,119			45,941					(22,119)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/01/2023	11/27/2024	12/02/2024	Exercise	37,361	3,823,484	102.34	63,217			111,708					(63,217)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/01/2023	11/27/2024	12/02/2024	Exercise	19,877	2,042,152	102.74	30,629			51,481					(30,629)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/01/2023	11/29/2024	12/03/2024	Exercise	27,015	2,769,559	102.52	43,952			76,992					(43,952)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/01/2023	11/29/2024	12/03/2024	Exercise	14,420	1,484,392	102.94	21,240			35,041					(21,240)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/21/2024	11/25/2024	Exercise	659	2,975,339	4,516.85	253,955			943,195					(253,955)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/21/2024	11/25/2024	Exercise	984	4,465,847	4,538.14	366,416			1,388,100					(366,416)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/22/2024	11/26/2024	Exercise	811	3,692,658	4,553.44	294,724			1,148,238					(294,724)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/22/2024	11/26/2024	Exercise	1,638	7,458,483	4,552.38	596,868			2,321,505					(596,868)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/25/2024	11/27/2024	Exercise	766	3,465,916	4,523.75	293,899			1,121,367					(293,899)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/27/2024	12/02/2024	Exercise	1,096	4,983,628	4,545.24	408,554			1,593,690					(408,554)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/27/2024	12/02/2024	Exercise	1,104	5,017,001	4,542.41	413,657			1,608,487					(413,657)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/27/2024	12/02/2024	Exercise	798	3,635,276	4,554.57	292,963			1,152,679					(292,963)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/29/2024	12/03/2024	Exercise	862	3,914,784	4,543.99	322,622			1,282,293					(322,622)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/29/2024	12/03/2024	Exercise	1,350	6,151,888	4,556.65	495,186			1,992,368					(495,186)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/29/2024	12/03/2024	Exercise	813	3,708,518	4,559.56	296,878			1,197,918					(296,878)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/29/2024	12/03/2024	Exercise	961	4,408,470	4,585.66	335,570			1,390,819					(335,570)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	12/02/2024	12/04/2024	Exercise	412	1,868,939	4,537.36	156,384			621,883					(156,384)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	12/03/2024	12/05/2024	Exercise	594	2,710,976	4,563.01	216,586			883,379					(216,586)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	12/04/2024	12/06/2024	Exercise	1,241	5,661,485	4,563.8	452,453			1,888,927					(452,453)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/08/2024	11/13/2024	Exercise	560	2,453,003	4,384.12	258,907			901,622					(258,907)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/11/2024	11/13/2024	Exercise	817	3,578,232	4,378.81	382,347			1,325,891					(382,347)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/13/2024	11/15/2024	Exercise	986	4,339,777	4,402.2	447,060			1,560,731					(447,060)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/14/2024	11/18/2024	Exercise	629	2,789,383	4,433.01	273,761			954,013					(273,761)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/14/2024	11/18/2024	Exercise	760	3,414,159	4,494.68	300,230			1,104,831					(300,230)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/15/2024	11/19/2024	Exercise	1,125	5,065,673	4,502.54	439,249			1,539,186					(439,249)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/15/2024	11/19/2024	Exercise	1,391	6,264,347	4,504.78	541,245			1,899,337					(541,245)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/15/2024	11/19/2024	Exercise	1,561	7,038,486	4,510	602,324			2,123,438					(602,324)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/18/2024	11/20/2024	Exercise	490	2,191,267	4,470.97	201,912			697,255					(201,912)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/20/2024	11/22/2024	Exercise	753	3,377,759	4,486.57	303,909			1,076,996					(303,909)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/22/2024	11/26/2024	Exercise	7,445	2,697,494	362.3	66,662			111,608					(66,662)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/22/2024	11/26/2024	Exercise	9,327	3,383,450	362.74	81,520			135,715					(81,520)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/22/2024	11/26/2024	Exercise	6,290	2,281,832	362.75	54,976			91,462					(54,976)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/25/2024	11/27/2024	Exercise	6,431	2,326,434	361.73	59,593			107,083					(59,593)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/25/2024	11/27/2024	Exercise	16,213	5,866,746	361.86	149,171			267,835					(149,171)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/26/2024	11/29/2024	Exercise	8,407	3,041,116	361.75	77,912			138,458					(77,912)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/26/2024	11/29/2024	Exercise	6,275	2,270,719	361.86	57,807			102,661					(57,807)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/27/2024	12/02/2024	Exercise	8,289	3,006,034	362.66	73,214			131,544					(73,214)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/27/2024	12/02/2024	Exercise	6,381	2,320,308	363.61	53,517			95,209					(53,517)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/27/2024	12/02/2024	Exercise	9,983	3,621,143	362.74	87,805			157,628					(87,805)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/27/2024	12/02/2024	Exercise	17,664	6,406,780	362.7	155,696			279,623					(155,696)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/27/2024	12/02/2024	Exercise	16,938	6,151,831	363.2	145,200			259,657					(145,200)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/29/2024	12/03/2024	Exercise	4,957	1,810,177	365.17	38,178			75,149					(38,178)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/29/2024	12/03/2024	Exercise	8,904	3,255,757	365.64	66,757			130,804					(66,757)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/29/2024	12/03/2024	Exercise	7,126	2,604,772	365.52	53,824			105,539					(53,824)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/29/2024	12/03/2024	Exercise	10,386	3,795,301	365.43	78,830			154,749					(78,830)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	12/02/2024	12/04/2024	Exercise	5,203	1,904,461	366.02	38,355			76,747					(38,355)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	12/02/2024	12/04/2024	Exercise	11,806	4,323,165	366.18	86,260			172,251					(86,260)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	12/03/2024	12/05/2024	Exercise	6,940	2,540,968	366.11	50,978			102,025					(50,978)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	12/03/2024	12/05/2024	Exercise	8,087	2,961,187	366.16	59,250			118,477					(59,250)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	12/03/2024	12/05/2024	Exercise	7,146	2,616,541	366.17	52,286			104,613					(52,286)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	12/04/2024	12/06/2024	Exercise	5,246	1,912,819	364.65	41,908			91,274					(41,908)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	12/04/2024	12/06/2024	Exercise	7,044	2,568,945	364.72	56,075			122,066					(56,075)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	12/04/2024	12/06/2024	Exercise	8,117	2,960,336	364.7	64,698			140,833					(64,698)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/22/2024	11/26/2024	Exercise	5,022	1,818,470	362.1	45,430			76,284					(45,430)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/04/2023	11/27/2024	12/02/2024	Exercise	4,720	1,744,571	369.64	36,075			178,639					(36,075)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/04/2023	11/27/2024	12/02/2024	Exercise	3,590	1,331,090	370.74	25,740			131,946					(25,740)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/04/2023	11/27/2024	12/02/2024	Exercise	3,391	1,253,201	369.57	26,088			128,586					(26,088)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/04/2023	12/02/2024	12/04/2024	Exercise	2,902	1,080,100	372.13	19,312			108,437					(19,312)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/06/2023	11/05/2024	11/07/2024	Exercise	233	1,000,595	4,297.72	121,248			345,747					(121,248)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/05/2023	12/04/2024	12/06/2024	Exercise	8,689	2,004,202	230.66	38,942			155,276					(38,942)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	11/15/2024	11/19/2024	Exercise	809	3,688,721	4,560.79	298,055			1,059,377					(298,055)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	11/20/2024	11/22/2024	Exercise	666	3,049,926	4,577.75	240,567			892,349					(240,567)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	11/27/2024	12/02/2024	Exercise	825	3,819,488	4,632.04	274,347			1,126,953					(274,347)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	12/04/2024	12/06/2024	Exercise	725	3,351,144	4,623.99	248,343			1,059,918					(248,343)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	12/06/2024	12/10/2024	Exercise	375	1,726,368	4,608.81	132,183			554,925					(132,183)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	11/08/2024	11/13/2024	Exercise	733	3,289,905	4,489.56	299,430			1,103,567					(299,430)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2023	11/29/2024	12/03/2024	Exercise	4,589	1,276,101	278.08	20,375			62,318					(20,375)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2023	12/02/2024	12/04/2024	Exercise	3,685	1,029,554	279.38	14,498			39,910					(14,498)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2023	12/04/2024	12/06/2024	Exercise	12,457	3,465,778	278.23	55,004			131,790					(55,004)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2023	12/05/2024	12/09/2024	Exercise	9,097	2,529,567	278.07	40,775			95,699					(40,775)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2023	12/05/2024	12/09/2024	Exercise	13,601	3,791,137	278.74	57,250			133,970					(57,250)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2023	12/06/2024	12/10/2024	Exercise	10,213	2,839,239	278	46,171			101,007					(46,171)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2023	12/06/2024	12/10/2024	Exercise	3,549	989,872	278.9	14,741			31,907					(14,741)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP21HZNBB6K528	12/07/2023	12/06/2024	12/10/2024	Exercise	33,120	3,393,841	102.47	55,178			101,348					(55,178)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP21HZNBB6K528	12/07/2023	12/04/2024	12/06/2024	Exercise	48,750	4,992,945	102.42	81,973			158,437					(81,973)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP21HZNBB6K528	12/07/2023	12/05/2024	12/09/2024	Exercise	34,368	3,516,578	102.32	59,228			112,041					(59,228)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	12/04/2024	12/06/2024	Exercise	5,352	1,949,390	364.25	41,954			95,262					(41,954)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	12/05/2024	12/09/2024	Exercise	4,375	1,604,826	366.84	29,536			63,084					(29,536)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	12/05/2024	12/09/2024	Exercise	3,623	1,331,252	367.4	23,641			50,221					(23,641)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	12/06/2024	12/10/2024	Exercise	5,022	1,832,225	364.82	38,242			86,283					(38,242)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	12/06/2024	12/10/2024	Exercise	10,765	3,949,855	366.9	72,492			162,559					(72,492)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	12/09/2024	12/11/2024	Exercise	97	36,454	374.54	404			687					(404)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/10/2024	12/12/2024	Exercise	2,643	963,226	364.4	21,075			44,328					(21,075)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/10/2024	12/12/2024	Exercise	4,253	1,550,531	364.54	33,629			70,734					(33,629)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/10/2024	12/12/2024	Exercise	9,690	3,532,327	364.54	76,611			161,142					(76,611)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/10/2024	12/12/2024	Exercise	4,090	1,490,890	364.52	32,376			68,099					(32,376)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/10/2024	12/12/2024	Exercise	2,992	1,090,857	364.54	23,659			49,764					(23,659)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/11/2024	12/13/2024	Exercise	2,611	951,769	364.59	20,618			44,562					(20,618)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/11/2024	12/13/2024	Exercise	2,604	949,366	364.65	20,488			44,286					(20,488)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/11/2024	12/13/2024	Exercise	3,194	1,164,594	364.65	25,133			54,325					(25,133)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/11/2024	12/13/2024	Exercise	3,231	1,178,293	364.67	25,396			54,897					(25,396)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/11/2024	12/13/2024	Exercise	6,561	2,392,505	364.66	51,568			111,536					(51,568)				03
NOV 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	11/15/2024	11/19/2024	Exercise	3,281	972,638	296.46	15,839			34,219					(15,839)				03
NOV 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	11/15/2024	11/19/2024	Exercise	3,458	1,024,568	296.26	16,957			36,762					(16,957)				03
NOV 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	11/22/2024	11/26/2024	Exercise	5,045	1,498,110	296.97	23,712			61,747					(23,712)				03
NOV 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	11/29/2024	12/03/2024	Exercise	4,709	1,397,646	296.81	22,694			64,841					(22,694)				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/05/2024	12/09/2024	Exercise	4,088	1,205,053	294.76	23,215			66,679					(23,215)				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/09/2024	12/11/2024	Exercise	5,105	1,501,767	294.17	30,461			87,399					(30,461)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/05/2024	12/09/2024	Exercise	3,016	1,101,747	365.28	22,684			48,198					(22,684)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/05/2024	12/09/2024	Exercise	5,659	2,067,328	365.32	42,452			90,204					(42,452)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/05/2024	12/09/2024	Exercise	9,181	3,354,117	365.33	68,873			146,254					(68,873)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/06/2024	12/10/2024	Exercise	2,570	937,510	364.75	19,968			44,337					(19,968)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/06/2024	12/10/2024	Exercise	2,434	888,696	365.05	18,589			41,264					(18,589)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/06/2024	12/10/2024	Exercise	3,442	1,256,957	365.16	26,120			57,967					(26,120)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/06/2024	12/10/2024	Exercise	12,519	4,572,855	365.27	94,404			209,445					(94,404)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/06/2024	12/10/2024	Exercise	9,458	3,456,318	365.42	70,696			156,822					(70,696)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/06/2024	12/10/2024	Exercise	4,830	1,763,986	365.21	36,514			81,097					(36,514)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/06/2024	12/10/2024	Exercise	10,765	3,932,059	365.25	81,282			180,320					(81,282)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/09/2024	12/11/2024	Exercise	2,610	951,344	364.49	20,658			44,658					(20,658)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/09/2024	12/11/2024	Exercise	2,591	944,559	364.52	20,484			44,258					(20,484)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/09/2024	12/11/2024	Exercise	2,623	956,171	364.5	20,762			44,857					(20,762)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/09/2024	12/11/2024	Exercise	16,433	5,990,442	364.54	129,748			280,345					(129,748)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/11/2023	11/08/2024	11/13/2024	Exercise	4,569	1,645,858	360.2	43,458			82,978					(43,458)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/11/2023	12/06/2024	12/10/2024	Exercise	12,313	4,583,761	372.27	90,394			465,801					(90,394)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/11/2023	12/04/2024	12/06/2024	Exercise	6,105	2,263,651	370.77	48,739			242,318					(48,739)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/11/2023	12/05/2024	12/09/2024	Exercise	5,335	1,983,543	371.78	40,244			206,208					(40,244)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2023	12/06/2024	12/10/2024	Exercise	38,414	10,683,724	278.12	227,192			375,306					(227,192)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2023	12/11/2024	12/13/2024	Exercise	18,066	5,036,896	278.8	101,414			127,006					(101,414)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2023	12/12/2024	12/16/2024	Exercise	17,056	4,767,079	279.49	90,230			108,137					(90,230)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	12/13/2023	12/06/2024	12/10/2024	Exercise	53,379	5,466,505	102.41	113,250			166,541					(113,250)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	12/13/2023	12/11/2024	12/13/2024	Exercise	27,993	2,870,415	102.54	58,026			81,460					(58,026)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	12/13/2023	12/12/2024	12/16/2024	Exercise	53,868	5,523,587	102.54	111,777			142,211					(111,777)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2023	12/11/2024	12/13/2024	Exercise	12,514	4,578,508	365.87	114,807			197,597					(114,807)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2023	12/12/2024	12/16/2024	Exercise	6,556	2,401,332	366.28	58,889			91,718					(58,889)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/15/2023	12/13/2024	12/17/2024	Exercise	5,582	2,061,101	369.24	42,559			55,374					(42,559)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2023	12/13/2024	12/17/2024	Exercise	144,050	45,827,997	318.14	1,049,830			1,551,416					(1,049,830)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2023	12/13/2024	12/17/2024	Exercise	147,358	54,274,880	368.32	1,206,402			1,597,360					(1,206,402)				03
DEC 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/18/2023	12/13/2024	12/17/2024	Maturity	81,406	23,717,676	291.35	553,156								(553,156)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/15/2023	12/11/2024	12/13/2024	Exercise	6,258	2,326,604	371.77	55,777			234,744					(55,777)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/15/2023	12/13/2024	12/17/2024	Exercise	7,453	2,787,854	374.05	58,603			253,333					(58,603)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/18/2023	12/13/2024	12/17/2024	Exercise	128,545,772	128,545,772	4,719.19	4,982,384			8,998,204					(4,982,384)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/18/2023	12/13/2024	12/17/2024	Exercise	102,349,488	102,349,488	4,719.19	4,550,703			9,211,454					(4,550,703)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/18/2023	12/13/2024	12/17/2024	Exercise	3,136,277	3,136,277	4,719.19	141,265			290,106					(141,265)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/18/2023	12/13/2024	12/17/2024	Exercise	8,962,989	8,962,989	4,719.19	421,907			918,706					(421,907)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/18/2023	12/13/2024	12/17/2024	Exercise	22,756,772	22,756,772	4,719.19	1,082,208			2,389,461					(1,082,208)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/18/2023	12/13/2024	12/17/2024	Exercise	7,460,139	7,460,139	4,719.19	367,028			857,916					(367,028)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/18/2023	12/13/2024	12/17/2024	Exercise	3,321,036	3,321,036	4,719.19	174,304			460,669					(174,304)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/18/2023	12/13/2024	12/17/2024	Exercise	9,813,901	9,813,901	4,719.19	526,465			1,361,308					(526,465)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/18/2023	12/13/2024	12/17/2024	Exercise	7,910,860	7,910,860	4,719.19	336,443			652,646					(336,443)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2023	12/13/2024	12/17/2024	Exercise	11,042	52,109,107	4,719.19	1,917,171			14,706,787					(1,917,171)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2023	12/13/2024	12/17/2024	Exercise	13,044	61,558,105	4,719.19	2,727,436			17,373,583					(2,727,436)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2023	12/13/2024	12/17/2024	Exercise	304	1,435,058	4,719.19	69,584			405,017					(69,584)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2023	12/13/2024	12/17/2024	Exercise	1,384	6,531,076	4,719.19	333,959			1,843,270					(333,959)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2023	12/13/2024	12/17/2024	Exercise	1,053	4,967,939	4,719.19	262,478			1,402,104					(262,478)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2023	12/13/2024	12/17/2024	Exercise	2,449	11,558,429	4,719.19	634,352			3,262,143					(634,352)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2023	12/13/2024	12/17/2024	Exercise	246	1,161,440	4,719.19	74,179			327,794					(74,179)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2023	12/13/2024	12/17/2024	Exercise	1,027	4,844,768	4,719.19	313,217			1,367,342					(313,217)				03
DEC 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2023	12/13/2024	12/17/2024	Exercise	1,651	8,570,575	5,191.11	247,835			1,419,836					(247,835)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2023	12/13/2024	12/17/2024	Exercise	527	2,488,948	4,719.19	107,276			702,457					(107,276)				03
DEC 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2023	12/13/2024	12/17/2024	Exercise	2,696	14,632,520	5,427.07	201,334			1,682,489					(201,334)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2023	12/13/2024	12/17/2024	Exercise	37,934	10,637,093	280.41	174,650			186,636					(174,650)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2023	12/18/2024	12/20/2024	Exercise	26,846	7,519,841	280.11	127,820			28,457					(127,820)				03
DEC 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/18/2023	12/13/2024	12/17/2024	Exercise	170,138	39,997,836	235.09	776,729			1,956,541					(776,729)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2023	11/20/2024	11/22/2024	Exercise	4,717	1,710,932	362.7	58,069			60,097					(58,069)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/19/2023	12/13/2024	12/17/2024	Exercise	72,422	7,473,942	103.2	133,043			130,359					(133,043)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/19/2023	12/18/2024	12/20/2024	Exercise	52,469	5,422,183	103.34	93,877			27,284					(93,877)				03
DEC 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/19/2024	12/23/2024	Exercise	5,814	1,080,458	185.85	36,471			19,766					(35,948)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/12/2024	12/16/2024	Exercise	5,437	1,983,399	364.82	58,730			83,996					(58,730)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/12/2024	12/16/2024	Exercise	10,160	3,707,637	364.94	109,052			155,746					(109,052)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/12/2024	12/16/2024	Exercise	7,442	2,715,470	364.88	80,102			114,534					(80,102)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/13/2024	12/17/2024	Exercise	5,049	1,853,506	367.14	48,337			60,683					(48,337)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/13/2024	12/17/2024	Exercise	6,839	2,516,968	368.01	62,458			76,259					(62,458)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/13/2024	12/17/2024	Exercise	6,476	2,377,497	367.13	62,067			77,905					(62,067)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/13/2024	12/17/2024	Exercise	3,956	1,452,429	367.13	37,917			47,593					(37,917)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/13/2024	12/17/2024	Exercise	7,057	2,594,757	367.67	65,697			81,088					(65,697)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/16/2024	12/18/2024	Exercise	5,768	2,123,200	368.11	52,623			65,004					(52,623)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/16/2024	12/18/2024	Exercise	13,161	4,847,305	368.32	118,649			145,556					(118,649)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/17/2024	12/19/2024	Exercise	5,169	1,901,693	367.87	47,827			56,968					(47,827)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/17/2024	12/19/2024	Exercise	10,842	3,993,454	368.32	97,860			114,604					(97,860)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/17/2024	12/19/2024	Exercise	4,941	1,819,803	368.3	44,645			52,326					(44,645)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/17/2024	12/19/2024	Exercise	5,341	1,967,241	368.32	48,207			56,456					(48,207)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/18/2024	12/20/2024	Exercise	4,791	1,765,244	368.43	43,058			34,353					(43,058)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/18/2024	12/20/2024	Exercise	6,214	2,291,042	368.71	54,986			42,812					(54,986)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/18/2024	12/20/2024	Exercise	15,939	5,876,791	368.71	141,045			109,818					(141,045)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/19/2024	12/23/2024	Exercise	7,442	2,754,715	370.14	60,886			27,388					(60,886)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/19/2024	12/23/2024	Exercise	11,321	4,190,739	370.17	92,506			41,322					(92,506)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/19/2024	12/23/2024	Exercise	5,355	1,978,144	369.42	45,597			23,561					(45,597)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/19/2024	12/23/2024	Exercise	7,510	2,780,069	370.2	61,214			27,185					(61,214)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/20/2024	12/24/2024	Exercise	6,902	2,554,052	370.02	56,947			36,376					(56,947)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/20/2024	12/24/2024	Exercise	10,608	3,925,717	370.07	87,205			55,374					(87,205)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/21/2023	12/20/2024	12/24/2024	Exercise	5,577	2,063,999	370.06	45,905			29,170					(45,905)				03
DEC 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/21/2023	12/04/2024	12/06/2024	Exercise	911	590,168	648.13	23,414			106,446					(23,414)				03
DEC 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/21/2023	12/11/2024	12/13/2024	Exercise	1,513	982,019	649.17	54,434			174,236					(54,434)				03
DEC 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/21/2023	12/20/2024	12/24/2024	Exercise	1,624	1,071,613	659.84	46,376			145,856					(46,376)				03
NOV 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2023	11/24/2025	03/13/2024	Maturity	4,780	1,640,982	343.27	60,427			87					(6,278)				03
NOV 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2023	11/28/2025	03/13/2024	Maturity	3,272	1,124,597	343.72	40,679			58					(4,202)				03
DEC 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2023	12/04/2025	03/13/2024	Maturity	2,912	1,012,974	347.82	30,870			44					(3,162)				03
DEC 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2023	12/11/2025	03/13/2024	Maturity	4,792	1,653,864	345.1	56,932			80					(5,773)				03
DEC 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2023	12/12/2025	03/13/2024	Maturity	2,868	997,727	347.88	30,516			43					(3,090)				03
DEC 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2023	12/19/2025	03/13/2024	Maturity	4,533	1,590,047	350.8	43,063			60					(4,318)				03
DEC 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2023	12/20/2024	03/13/2024	Maturity	4,110	1,408,011	342.62	41,663			118					(8,474)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/22/2023	12/18/2024	12/20/2024	Exercise	7,020	2,603,220	370.81	59,253			33,628					(59,253)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/22/2023	12/19/2024	12/23/2024	Exercise	7,207	2,667,808	370.19	63,030			26,160					(63,030)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/22/2023	12/19/2024	12/23/2024	Exercise	5,163	1,922,263	372.3	40,118			7,848					(40,118)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/22/2023	12/20/2024	12/24/2024	Exercise	5,486	2,031,029	370.25	47,871			27,647					(47,871)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/22/2023	12/20/2024	12/24/2024	Exercise	6,158	2,293,409	372.41	47,609			17,736					(47,609)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/22/2023	12/13/2024	12/17/2024	Exercise	5,091	1,873,562	368.05	49,630			56,556					(49,630)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/22/2023	12/13/2024	12/17/2024	Exercise	2,736	1,013,551	370.42	23,440			23,915					(23,440)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/22/2023	12/18/2024	12/20/2024	Exercise	5,572	2,054,459	368.69	52,800			38,505					(52,800)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2023	12/13/2024	12/17/2024	Exercise	1,117	311,607	278.96	6,257			7,115					(6,257)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2023	12/19/2024	12/23/2024	Exercise	22,908	6,418,258	280.17	116,076			13,745					(116,076)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2023	12/20/2024	12/24/2024	Exercise	43,598	12,185,616	279.5	234,747			98,967					(234,747)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2023	12/26/2024	12/30/2024	Exercise	21,008	5,890,901	280.41	105,006			32,563					(105,006)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/26/2024	12/30/2024	Exercise	2,770	1,028,751	371.37	23,823			10,250					(23,823)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/26/2024	12/30/2024	Exercise	4,652	1,727,506	371.37	40,005			17,211					(40,005)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/26/2024	12/30/2024	Exercise	9,293	3,451,097	371.37	79,919			34,384					(79,919)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/26/2024	12/30/2024	Exercise	2,741	1,017,688	371.35	23,596			10,195					(23,596)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/26/2024	12/30/2024	Exercise	8,334	3,094,359	371.28	72,092			31,587					(72,092)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/27/2024	12/31/2024	Exercise	4,459	1,659,874	372.27	36,517			7,045					(36,517)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/27/2024	12/31/2024	Exercise	6,346	2,362,691	372.33	51,781			9,645					(51,781)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/27/2024	12/31/2024	Exercise	8,258	3,074,627	372.33	67,384			12,552					(67,384)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/27/2024	12/31/2024	Exercise	3,796	1,413,495	372.33	30,978			5,770					(30,978)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/27/2024	12/31/2024	Exercise	6,404	2,384,550	372.33	52,260			9,735					(52,260)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	11/27/2024	12/02/2024	Exercise	3,020	1,106,350	366.33	33,010			36,845					(33,010)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/20/2024	12/24/2024	Exercise	2,943	1,092,461	371.17	25,401			12,126					(25,401)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/20/2024	12/24/2024	Exercise	2,670	988,568	370.3	24,187			13,322					(24,187)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/26/2024	12/30/2024	Exercise	3,477	1,291,182	371.36	29,936			12,899					(29,936)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/20/2024	12/24/2024	Exercise	5,185	1,921,698	370.62	46,147			24,214					(46,147)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/26/2024	12/30/2024	Exercise	4,938	1,843,067	373.25	38,219			8,987					(38,219)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/20/2024	12/24/2024	Exercise	2,647	980,567	370.47	23,768			12,758					(23,768)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/27/2024	12/31/2024	Exercise	5,120	1,906,290	372.32	41,831			7,834					(41,831)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/23/2024	12/26/2024	Exercise	2,457	910,367	370.5	22,090			9,927					(22,090)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/27/2024	12/31/2024	Maturity	974	364,833	374.41	7,055								(7,055)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/23/2024	12/26/2024	Exercise	3,077	1,140,925	370.76	27,295			11,632					(27,295)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/23/2024	12/26/2024	Exercise	3,087	1,144,392	370.76	27,378			11,667					(27,378)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/23/2024	12/26/2024	Exercise	19,435	7,205,950	370.78	172,190			73,074					(172,190)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/23/2024	12/26/2024	Exercise	3,512	1,301,275	370.55	31,500			14,012					(31,500)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/24/2024	12/27/2024	Exercise	4,920	1,823,927	370.75	43,686			20,859					(43,686)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/24/2024	12/27/2024	Exercise	3,337	1,237,363	370.76	29,636			14,117					(29,636)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/24/2024	12/27/2024	Exercise	6,312	2,340,356	370.78	55,987			26,573					(55,987)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/24/2024	12/27/2024	Exercise	2,635	977,131	370.76	23,403			11,148					(23,403)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2023	12/26/2024	12/30/2024	Exercise	2,716	1,008,390	371.32	23,436			10,184					(23,436)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	12/27/2023	12/19/2024	12/23/2024	Exercise	7,196	2,709,211	376.49	57,720			179,899					(57,720)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/27/2023	12/20/2024	12/24/2024	Exercise	13,842	5,201,353	375.76	115,905			371,110					(115,905)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/27/2023	12/23/2024	12/26/2024	Exercise	5,241	1,970,414	375.96	43,553			141,770					(43,553)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/27/2023	12/13/2024	12/17/2024	Exercise	4,888	1,833,436	375.1	42,119			161,006					(42,119)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	12/27/2023	12/18/2024	12/20/2024	Exercise	6,013	2,258,276	375.56	50,797			164,518					(50,797)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/27/2023	11/22/2024	11/26/2024	Exercise	2,209	225,725	102.18				6,627					(5,441)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/27/2023	12/19/2024	12/23/2024	Maturity	42,411	4,396,351	103.66									(77,231)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/27/2023	12/20/2024	12/24/2024	Maturity	84,083	8,700,074	103.47									(160,094)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/27/2023	12/23/2024	12/26/2024	Exercise	48,137	4,981,242	103.48				4,332					(91,750)				03
OCT 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2024	10/31/2024	11/04/2024	Exercise	4,285	677,874	158.19	33,596			71,777					(33,596)				03
NOV 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2024	11/06/2024	11/08/2024	Exercise	7,418	1,191,356	160.6	46,289			126,109					(46,289)				03
NOV 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2024	11/29/2024	12/03/2024	Exercise	5,182	836,323	161.38	30,835			90,172					(30,835)				03
DEC 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2024	12/31/2024	01/03/2025	Exercise	6,237	1,023,332	164.07	27,194			78,900					(27,194)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2024	12/27/2024	12/31/2024	Exercise	22,530	6,317,759	280.42	112,873			26,585					(112,873)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2024	12/27/2024	12/31/2024	Maturity	10,327	2,909,628	281.74	45,750								(45,750)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/04/2024	12/27/2024	12/31/2024	Exercise	14,394	5,363,836	372.64	93,418			17,417					(93,418)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/03/2024	12/27/2024	12/31/2024	Exercise	6,872	2,583,520	375.94	47,208			192,077					(47,208)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/03/2024	12/27/2024	12/31/2024	Exercise	3,871	1,464,788	378.42	22,793			98,589					(22,793)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4R0TD8PU41	01/03/2024	12/30/2024	01/02/2025	Exercise	2,298	865,290	376.56	15,271			60,044					(15,271)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/03/2024	12/27/2024	12/31/2024	Exercise	60,709	6,285,860	103.54	92,582			15,177					(92,582)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/03/2024	12/27/2024	12/31/2024	Maturity	15,845	1,647,682	103.99	21,612								(21,612)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/03/2024	12/30/2024	01/02/2025	Maturity	13,550	1,404,499	103.65	20,204								(20,204)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/12/2024	12/16/2024	Exercise	1,459	6,737,764	4,619.02	418,924			2,089,194					(418,924)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/13/2024	12/17/2024	Exercise	873	4,100,100	4,698.07	150,186			1,180,808					(150,186)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/13/2024	12/17/2024	Exercise	2,070	9,760,382	4,714.91	538,125			2,766,040					(538,125)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/16/2024	12/18/2024	Exercise	835	3,913,086	4,688.97	235,513			1,155,916					(235,513)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/18/2024	12/20/2024	Exercise	912	4,299,583	4,713.68	125,713			1,056,708					(125,713)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/04/2024	12/06/2024	Exercise	5,967	2,202,835	369.19	44,094			76,731					(44,094)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/19/2024	12/23/2024	Exercise	891	4,216,667	4,731.98	206,504			1,011,488					(206,504)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/31/2024	01/03/2025	Exercise	2,653	983,775	370.84	18,490			7,083					(18,490)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/20/2024	12/24/2024	Exercise	953	4,453,024	4,672.54	238,226			1,199,195					(238,226)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/31/2024	01/03/2025	Exercise	3,439	1,275,448	370.87		23,936		9,079					(23,936)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/20/2024	12/24/2024	Exercise	1,732	8,209,634	4,739.18		446,359		2,064,318					(446,359)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/31/2024	01/03/2025	Exercise	4,578	1,697,557	370.84		31,906		12,222					(31,906)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/23/2024	12/26/2024	Exercise	1,562	7,391,695	4,733.29		426,671		1,937,652					(426,671)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/31/2024	01/03/2025	Exercise	3,421	1,268,720	370.87		23,810		9,031					(23,810)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/26/2024	12/30/2024	Exercise	1,009	4,794,087	4,749.16		135,894		1,300,619					(135,894)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/27/2024	12/31/2024	Exercise	1,161	5,540,263	4,773.99		157,017		1,388,956					(157,017)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/27/2024	12/31/2024	Exercise	1,282	6,109,379	4,764.8		300,622		1,546,372					(300,622)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/27/2024	12/31/2024	Exercise	1,107	5,285,182	4,774.07		271,185		1,324,896					(271,185)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/27/2024	12/31/2024	Exercise	1,106	5,286,120	4,781.18		274,556		1,315,300					(274,556)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/30/2024	01/02/2025	Exercise	915	4,319,727	4,721.22		242,272		1,084,886					(242,272)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/27/2024	12/31/2024	Exercise	2,950	1,095,126	371.17		20,034		7,907					(20,034)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/27/2024	12/31/2024	Exercise	2,655	984,505	370.88		18,343		7,884					(18,343)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/27/2024	12/31/2024	Exercise	2,505	931,360	371.79		16,383		5,160					(16,383)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/27/2024	12/31/2024	Exercise	2,778	1,031,253	371.24		18,778		7,250					(18,778)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/27/2024	12/31/2024	Exercise	6,377	2,371,065	371.8		41,644		13,073					(41,644)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/30/2024	01/02/2025	Exercise	2,452	908,898	370.67		17,238		7,920					(17,238)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/05/2024	12/09/2024	Exercise	1,262	5,748,307	4,553.8		381,066		1,920,365					(381,066)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/30/2024	01/02/2025	Exercise	3,058	1,133,948	370.81		21,314		9,449					(21,314)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/06/2024	12/10/2024	Exercise	1,289	5,869,184	4,553.32		209,989		1,981,113					(209,989)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/30/2024	01/02/2025	Exercise	9,808	3,637,441	370.87		68,165		29,718					(68,165)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/06/2024	12/10/2024	Exercise	1,716	7,814,330	4,554.23		668,323		2,635,599					(528,770)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/31/2024	01/03/2025	Exercise	3,308	1,226,551	370.8		23,122		8,964					(23,122)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/09/2024	12/11/2024	Exercise	1,525	6,984,759	4,580.5		465,091		2,245,172					(465,091)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/11/2024	12/13/2024	Exercise	849	3,896,688	4,591.74		175,149		1,266,538					(175,149)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	01/09/2024	12/06/2024	12/10/2024	Exercise	599	2,779,722	4,641.69		270,170		867,497					(270,170)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	01/09/2024	12/12/2024	12/16/2024	Exercise	850	3,977,273	4,678.98		365,343		1,166,471					(365,343)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	01/09/2024	12/18/2024	12/20/2024	Exercise	657	3,170,931	4,825.13		221,059		688,077					(221,059)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	01/09/2024	12/20/2024	12/24/2024	Exercise	595	2,842,624	4,780.17		218,559		684,275					(218,559)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	01/09/2024	12/27/2024	12/31/2024	Exercise	1,144	5,538,920	4,843.11		380,179		1,289,751					(380,179)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2024	11/15/2024	11/19/2024	Exercise	153	42,119	275.25		1,138		1,972					(1,138)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/08/2024	12/30/2024	01/02/2025	Exercise	58,424	6,006,579	102.81		117,432		34,470					(117,432)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/08/2024	12/30/2024	01/02/2025	Exercise	19,862	2,051,738	103.3		35,712		1,986					(35,712)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/08/2024	12/30/2024	01/02/2025	Maturity	7,826	813,025	103.89		12,232							(12,232)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/10/2024	11/15/2024	11/19/2024	Exercise	103	37,152	361.58		1,236		1,332					(1,236)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/09/2024	11/15/2024	11/19/2024	Exercise	94	34,674	367.82		1,115		3,550					(1,115)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/09/2024	12/30/2024	01/02/2025	Exercise	2,735	1,022,258	373.71		24,619		79,273					(24,619)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE8IBXP4ROTD8PU41	01/09/2024	12/30/2024	01/02/2025	Exercise	2,977	1,117,242	375.3		24,496		81,538					(24,496)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2024	12/11/2024	12/13/2024	Exercise	4,891	1,794,796	366.95		47,248		71,948					(47,248)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/12/2024	11/15/2024	11/19/2024	Exercise	217	995,696	4,588.04		104,246		278,346					(104,246)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/12/2024	12/02/2024	12/04/2024	Exercise	209	990,227	4,737.02		80,706		273,870					(80,706)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/12/2024	12/11/2024	12/13/2024	Exercise	124	584,803	4,722.25		49,862		168,663					(49,862)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2024	12/12/2024	12/16/2024	Exercise	4,025	936,129	232.57		26,284		57,159					(26,284)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2024	12/20/2024	12/24/2024	Exercise	4,843	1,140,802	235.57		24,407		37,582					(24,407)				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	12/13/2024	12/17/2024	Exercise	4,868	1,434,634	294.73		40,304		74,815					(40,304)				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	12/16/2024	12/18/2024	Exercise	3,888	1,149,273	295.56		30,524		56,772					(30,524)				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	12/19/2024	12/23/2024	Exercise	4,982	1,478,939	296.86		35,870		52,211					(35,870)				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	12/20/2024	12/24/2024	Exercise	4,084	1,211,699	296.7		29,772		46,107					(29,772)				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	12/23/2024	12/26/2024	Exercise	3,867	1,148,011	296.91		27,878		41,643					(27,878)				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	12/27/2024	12/31/2024	Exercise	3,739	1,112,733	297.64		25,758		37,348					(25,758)				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	12/27/2024	12/31/2024	Exercise	3,707	1,102,889	297.5		25,765		37,554					(25,765)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2024	12/20/2024	12/24/2024	Exercise	6,870	2,554,112	371.79		49,050		24,044					(49,050)				03
JAN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/22/2024	01/17/2025	03/13/2024	Maturity	3,566	1,234,498	346.17	31,739			88					(4,332)				03
DEC 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/22/2024	12/22/2025	03/13/2024	Maturity	4,428	1,554,152	350.99	42,508			61					(2,984)				03
JAN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/22/2024	01/02/2026	03/13/2024	Maturity	6,882	2,418,459	351.44	65,375			92					(4,518)				03
JAN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/22/2024	01/05/2026	03/13/2024	Maturity	10,597	3,675,867	346.88	121,335			170					(8,350)				03
JAN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/22/2024	01/07/2026	03/13/2024	Maturity	5,464	1,923,057	351.96	50,923			71					(3,495)				03
JAN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/22/2024	01/08/2026	03/13/2024	Maturity	3,189	1,112,832	349	33,608			47					(2,303)				03
JAN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/22/2024	01/09/2026	03/13/2024	Maturity	16,599	5,812,089	350.14	166,823			233					(11,417)				03
JAN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/22/2024	01/12/2026	03/13/2024	Maturity	8,177	2,873,015	351.37	78,495			109					(5,349)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JAN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/22/2024	01/21/2026	03/13/2024	Maturity	3,640	1,283,306	352.51	33,565			46					(2,259)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/26/2024	12/30/2024	Exercise	3,338	1,240,805	371.7	25,971			11,250					(25,971)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/29/2024	12/27/2024	12/31/2024	Maturity	3,596	1,345,664	374.2	24,094								(24,094)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2024	12/20/2024	12/24/2024	Exercise	285	1,412,697	4,954.57	107,808			278,367					(107,808)				03
JAN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/22/2024	01/29/2025	03/13/2024	Maturity	2,912	1,017,333	349.39	22,217			66					(1,052)				03
FEB 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/22/2024	02/07/2025	03/13/2024	Maturity	3,985	1,394,067	349.79	30,010			86					(1,384)				03
FEB 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/22/2024	02/21/2025	03/13/2024	Maturity	2,894	1,005,003	347.33	25,116			70					(1,113)				03
JAN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/22/2024	01/30/2026	03/13/2024	Maturity	14,091	4,918,480	349.04	151,906			216					(3,452)				03
JAN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/22/2024	01/30/2026	03/13/2024	Maturity	3,961	1,389,604	350.78	39,773			57					(904)				03
FEB 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/22/2024	02/06/2026	03/13/2024	Maturity	4,368	1,537,610	352.05	41,885			59					(943)				03
FEB 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/22/2024	02/13/2026	03/13/2024	Maturity	4,594	1,621,625	352.95	42,591			59					(949)				03
FEB 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/22/2024	02/20/2026	03/13/2024	Maturity	10,572	3,706,378	350.6	108,358			149					(2,391)				03
JAN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/22/2024	01/26/2026	03/13/2024	Maturity	2,705	955,353	353.2	24,506			35					(560)				03
JAN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/22/2024	01/29/2026	03/13/2024	Maturity	2,449	860,516	351.38	24,000			34					(546)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	11/08/2024	11/13/2024	Exercise	8,938	2,800,917	313.37	142,562			171,611					(142,562)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	11/15/2024	11/19/2024	Exercise	4,154	1,297,681	312.39	69,788			74,773					(69,788)				03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	07/01/2024	07/03/2024	Exercise	2,795	962,533	344.33	23,453								(7,657)				03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	07/10/2024	07/12/2024	Exercise	2,835	974,313	343.65	24,893								(8,559)				03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	07/24/2024	07/26/2024	Exercise	3,406	1,177,077	345.58	27,283								(10,071)				03
JUN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	06/21/2024	06/25/2024	Exercise	6,030	2,080,788	345.06	45,106								(12,620)				03
JUN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	06/07/2024	06/11/2024	Exercise	3,930	1,351,072	343.75	31,207								(7,824)				03
MAY 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	05/24/2024	05/29/2024	Maturity	13,678	4,865,067	355.69	143,754								(14,415)				03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	05/31/2024	06/04/2024	Exercise	1,933	660,031	341.44	17,282								(4,066)				03
MAY 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	05/13/2024	05/15/2024	Maturity	6,879	2,445,052	355.45	72,433								(6,263)				03
MAY 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	05/09/2024	05/13/2024	Maturity	6,412	2,293,458	357.68	61,491								(5,002)				03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	05/16/2024	05/20/2024	Exercise	3,805	1,301,891	342.16	24,047			27,738					(4,391)				03
DEC 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	12/30/2024	01/02/2025	Exercise	8,431	2,869,989	340.42	99,145								(41,678)				03
OCT 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	10/25/2024	10/29/2024	Exercise	4,990	1,691,152	338.93	48,749								(15,201)				03
OCT 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	10/18/2024	10/22/2024	Exercise	6,180	2,089,561	338.12	62,232								(18,989)				03
OCT 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	10/11/2024	10/16/2024	Exercise	5,849	1,973,465	337.42	60,300			118,670					(17,989)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
OCT 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	10/04/2024	10/08/2024	Exercise	5,089	1,720,923	338.14	50,741								(14,785)				03
SEP 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	09/25/2024	09/27/2024	Exercise	1,069	359,579	336.47	7,278								(3,950)				03
SEP 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	09/13/2024	09/17/2024	Exercise	2,358	806,536	342.06	11,082			2,075					(5,841)				03
SEP 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	09/27/2024	10/01/2024	Exercise	3,668	1,244,686	339.38	32,788			1,320					(9,000)				03
SEP 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	09/06/2024	09/10/2024	Exercise	7,809	2,723,834	348.79	44,904								(11,354)				03
MAR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	03/27/2024	03/29/2024	Exercise	1,689	564,464	334.22	29,184								(676)				03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	05/03/2024	05/07/2024	Exercise	2,274	774,457	340.53	15,601			12,577					(2,365)				03
NOV 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	11/21/2024	11/25/2024	Exercise	3,358	1,128,604	336.1	34,788								(24,545)				03
DEC 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	12/27/2024	12/31/2024	Exercise	10,141	3,460,788	341.27	92,688								(36,922)				03
DEC 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	12/13/2024	12/17/2024	Exercise	8,269	2,834,681	342.79	69,959			(3,887)					(27,043)				03
DEC 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	12/06/2024	12/10/2024	Exercise	10,475	3,603,333	343.99	83,696			109,989					(31,845)				03
MAR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	03/25/2024	03/27/2024	Maturity	4,151	1,541,361	371.28									(597)				03
MAR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	03/14/2024	03/18/2024	Maturity	4,704	1,749,730	371.96													03
APR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	04/24/2024	04/26/2024	Exercise	2,760	935,972	339.06	21,559			11,870					(2,554)				03
APR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	04/11/2024	04/15/2024	Exercise	2,663	904,144	339.47	21,254			22,373					(1,822)				03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	05/23/2024	05/28/2024	Exercise	7,470	2,551,450	341.55	49,527								(9,824)				03
NOV 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	11/27/2024	12/02/2024	Exercise	8,424	2,887,706	342.8	86,008								(30,802)				03
NOV 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	11/15/2024	11/19/2024	Exercise	4,242	1,453,452	342.62	43,313								(15,044)				03
JUL 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	07/26/2024	07/30/2024	Exercise	11,594	4,056,122	349.84	138,435								(25,969)				03
NOV 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	11/08/2024	11/13/2024	Exercise	3,288	1,115,829	339.39	38,171								(50,069)				03
JUL 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	07/08/2024	07/10/2024	Exercise	6,013	2,099,056	349.08	73,240								(12,224)				03
NOV 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	11/07/2024	11/12/2024	Exercise	5,441	1,838,117	337.85	67,083			(97,203)					(88,203)				03
OCT 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	10/31/2024	11/04/2024	Exercise	3,678	1,249,167	339.61	42,079								(14,026)				03
JUN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	06/28/2024	07/02/2024	Exercise	4,522	1,572,706	347.76	57,660								(8,934)				03
AUG 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	08/29/2024	09/03/2024	Exercise	3,594	1,228,587	341.88	31,480								(14,743)				03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	07/29/2024	07/31/2024	Exercise	2,836	983,386	346.8	17,893								(7,491)				03
OCT 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	10/25/2024	10/29/2024	Exercise	3,622	1,212,596	334.79	20,863								(13,119)				03
DEC 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	12/20/2024	12/24/2024	Exercise	4,110	1,408,011	342.62	42,369								(33,307)				03
AUG 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	08/22/2024	08/26/2024	Exercise	5,159	1,825,137	353.78	45,966								(10,292)				03
AUG 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	08/02/2024	08/06/2024	Exercise	5,274	1,867,322	354.09	45,669								(9,224)				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
APR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	04/05/2024	04/09/2024	Maturity	5,562	2,045,474	367.77	34,873								(1,184)				03
APR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	04/18/2024	04/22/2024	Maturity	8,542	3,116,181	364.81	61,758								(3,174)				03
APR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	04/22/2024	04/24/2024	Maturity	5,056	1,834,393	362.81	39,994								(2,265)				03
JUN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	06/03/2024	06/05/2024	Maturity	10,290	3,662,740	355.95	66,679								(7,795)				03
APR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	04/26/2024	04/30/2024	Maturity	2,627	950,854	361.92	21,649								(1,338)				03
JUN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	06/13/2024	06/17/2024	Exercise	6,640	2,337,452	352	51,729								(6,682)				03
JUN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	06/21/2024	06/25/2024	Exercise	8,924	3,082,237	345.38	92,276								(12,802)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/12/2024	11/15/2024	11/19/2024	Exercise	4,802	1,509,965	314.43		51,816		76,644					(51,816)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/12/2024	11/21/2024	11/25/2024	Exercise	3,971	1,253,746	315.7		39,634		65,884					(39,634)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/12/2024	11/22/2024	11/26/2024	Exercise	3,856	1,228,666	318.64		31,310		56,413					(31,310)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/12/2024	11/27/2024	12/02/2024	Exercise	4,562	1,440,280	315.72		45,756		87,269					(45,756)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/12/2024	11/29/2024	12/03/2024	Exercise	1,986	629,283	316.92		18,387		35,741					(18,387)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2024	12/20/2024	12/24/2024	Exercise	6,478	2,074,001	320.14		53,382		31,096					(53,382)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2024	12/04/2024	12/06/2024	Exercise	6,216	1,981,337	318.77		55,256		85,153					(55,256)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2024	12/11/2024	12/13/2024	Exercise	7,328	2,337,473	318.97		64,781		77,386					(64,781)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2024	12/13/2024	12/17/2024	Exercise	7,561	2,424,890	320.72		59,125		61,923					(59,125)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	12/27/2024	12/31/2024	Exercise	7,435	2,394,661	322.07		50,931		23,793					(50,931)				03
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants												279,824,251	10,175,832		1,312,242,035		XXX			(283,497,981)				XXX
0079999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												279,824,251	10,175,832		1,312,242,035		XXX			(283,497,981)				XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0219999999. Subtotal - Purchased Options - Hedging Other																	XXX							XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants												279,824,251	10,175,832		1,312,242,035		XXX			(283,497,981)				XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options												279,824,251	10,175,832		1,312,242,035		XXX			(283,497,981)				XXX
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	07/26/2021	03/15/2024	03/19/2024	Maturity	32,782	12,975,159	395.8	(37,587)								37,587				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	07/26/2021	02/12/2024	02/14/2024	Maturity	23,505	9,303,259	395.8	(15,600)								15,600				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	07/26/2021	02/20/2024	02/22/2024	Maturity	19,805	7,827,526	395.23	(15,895)								15,895				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	09/08/2021	01/02/2024	01/04/2024	Maturity	12,224	4,725,123	386.54	(311)								311				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	09/08/2021	01/03/2024	01/05/2024	Maturity	11,384	4,376,327	384.44	(619)								619				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	01/08/2024	01/10/2024	Maturity	11,057	4,338,586	392.39	(1,614)								1,614				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	01/29/2024	01/31/2024	Maturity	12,433	4,819,943	387.66	(8,350)								8,350				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	02/01/2024	02/05/2024	Maturity	11,169	4,366,068	390.92	(7,444)								7,444				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	02/08/2024	02/12/2024	Maturity	11,051	4,379,108	396.27	(7,460)								7,460				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	02/26/2024	02/28/2024	Maturity	18,368	7,190,510	391.46	(21,294)								21,294				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	02/27/2024	02/29/2024	Maturity	15,806	6,185,079	391.32	(18,719)								18,719				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/01/2024	03/05/2024	Maturity	15,668	6,204,252	395.97	(16,626)								16,626				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/05/2024	03/07/2024	Maturity	15,363	6,050,875	393.87	(18,645)								18,645				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/08/2024	03/12/2024	Maturity	12,483	4,925,144	394.55	(15,459)								15,459				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/12/2024	03/14/2024	Maturity	12,639	5,023,841	397.48	(14,924)								14,924				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/19/2024	03/21/2024	Maturity	15,894	6,294,890	396.05	(21,591)								21,591				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/21/2024	03/25/2024	Maturity	15,178	5,988,750	394.58	(22,219)								22,219				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/22/2024	03/26/2024	Maturity	13,519	5,355,858	396.18	(18,938)								18,938				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/26/2024	03/28/2024	Maturity	18,851	7,456,033	395.53	(28,282)								28,282				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	03/28/2024	04/02/2024	Maturity	12,036	4,761,472	395.59	(18,410)								18,410				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/02/2024	04/04/2024	Maturity	18,310	7,238,891	395.36	(29,762)								29,762				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/09/2024	04/11/2024	Maturity	16,445	6,549,631	398.28	(25,855)								25,855				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/10/2024	04/12/2024	Maturity	16,004	6,355,776	397.13	(26,442)								26,442				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/16/2024	04/18/2024	Maturity	16,019	6,406,819	399.95	(25,282)								25,282				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/23/2024	04/25/2024	Maturity	15,521	6,184,756	398.47	(27,428)								27,428				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/26/2024	04/30/2024	Maturity	13,528	5,418,831	400.57	(22,712)								22,712				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	04/30/2024	05/02/2024	Maturity	19,282	7,714,865	400.11	(33,975)								33,975				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/07/2024	05/09/2024	Maturity	19,258	7,748,564	402.36	(32,954)								32,954				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/10/2024	05/14/2024	Maturity	15,563	6,259,087	402.18	(27,405)								27,405				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/14/2024	05/16/2024	Maturity	17,984	7,194,871	400.07	(35,149)								35,149				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	05/21/2024	05/23/2024	Maturity	15,655	6,236,936	398.4	(34,008)								34,008				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/07/2024	06/11/2024	Maturity	13,875	5,606,054	404.03	(27,333)								27,333				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/11/2024	06/13/2024	Maturity	14,255	5,754,859	403.72	(29,067)								29,067				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/25/2024	06/27/2024	Maturity	13,766	5,563,140	404.13	(29,839)								29,839				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2021	06/28/2024	07/02/2024	Maturity	13,077	5,277,127	403.53	(29,432)								29,432				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/02/2024	01/04/2024	Maturity			380.24	(12)								12				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/02/2024	01/04/2024	Maturity			395.41	(3)								3				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/02/2024	01/04/2024	Maturity			385.03	(31)								31				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/03/2024	01/05/2024	Maturity			379.28	(23)								23				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/03/2024	01/05/2024	Maturity			384.49	(51)								51				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/03/2024	01/05/2024	Maturity			392.04	(20)								20				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/04/2024	01/08/2024	Maturity			384.77	(31)								31				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/04/2024	01/08/2024	Maturity			392.7	(13)								13				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2023	01/04/2024	01/08/2024	Maturity			322.32	(14)								14				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/05/2024	01/09/2024	Maturity			376.41	(101)								101				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/05/2024	01/09/2024	Maturity			385.66	(310)								310				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/05/2024	01/09/2024	Maturity			396.89	(28)								28				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/08/2024	01/10/2024	Maturity			381.61	(132)								132				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/08/2024	01/10/2024	Maturity			388.69	(184)								184				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/09/2024	01/11/2024	Maturity			386.78	(333)								333				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/09/2024	01/11/2024	Maturity			396.28	(80)								80				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/10/2024	01/12/2024	Maturity			382.14	(159)								159				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/11/2024	01/16/2024	Maturity			392.45	(52)								52				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/10/2024	01/12/2024	Maturity			389.6	(79)								79				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/12/2023	01/11/2024	01/16/2024	Maturity			399.52	(34)								34				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	01/17/2024	Exercise			4,243.03	(42,076)			(5,102,757)					42,076				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	01/17/2024	Exercise			4,303.02	(62,389)			(8,499,599)					62,389				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	01/17/2024	Exercise			4,339.01	(1,602)			(216,407)					1,602				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	01/17/2024	Exercise			4,359.01	(2,807)			(456,779)					2,807				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	01/17/2024	Exercise			4,363.01	(2,892)			(531,560)					2,892				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	01/17/2024	Exercise			4,379	(2,560)			(567,065)					2,560				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	01/17/2024	Exercise			4,438.99	(188)			(58,033)					188				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	01/17/2024	Exercise			4,458.99	(509)			(169,551)					509				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024	01/17/2024	Exercise			4,293.02	(1,529)			(238,973)					1,529				03
JAN 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/18/2024	01/22/2024	Maturity			204.05	(192)								192				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/22/2024	01/24/2024	Maturity			388.79	(996)								996				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/22/2024	01/24/2024	Maturity			393.86	(280)								280				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/22/2024	01/24/2024	Maturity			402.33	(123)								123				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/23/2024	01/25/2024	Maturity			388.9	(680)								680				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/23/2024	01/25/2024	Maturity			397.44	(189)								189				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/12/2024	01/17/2024	Maturity			381.44	(315)								315				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/12/2024	01/17/2024	Maturity			388.62	(946)								946				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/12/2024	01/17/2024	Maturity			400.28	(154)								154				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/16/2024	01/18/2024	Maturity			389.04	(569)								569				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/17/2024	01/19/2024	Maturity			388.6	(752)								752				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/17/2024	01/19/2024	Maturity			396	(202)								202				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/18/2024	01/22/2024	Maturity			395.59	(132)								132				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/19/2024	01/23/2024	Maturity			383.59	(424)								424				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/24/2023	01/19/2024	01/23/2024	Maturity			391.07	(892)								892				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/03/2024	01/05/2024	Exercise			4,232	(948)			(653,130)					948				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/05/2024	01/09/2024	Exercise			4,239.62	(2,807)			(951,763)					2,807				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/09/2024	01/11/2024	Exercise			4,268.34	(3,432)			(651,913)					3,432				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/11/2024	01/16/2024	Exercise			4,338.04	(2,874)			(509,326)					2,874				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/12/2024	01/17/2024	Exercise			4,368.38	(5,671)			(789,513)					5,671				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/17/2024	01/19/2024	Exercise			4,357.59	(5,047)			(413,768)					5,047				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/19/2024	01/23/2024	Exercise			4,345.8	(9,612)			(944,972)					9,612				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/24/2024	01/26/2024	Exercise			4,371.26	(11,504)			(905,356)					11,504				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	01/02/2024	01/04/2024	Exercise			4,236.75	(551)			(794,455)					551				03
JAN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2023	01/03/2024	01/05/2024	Maturity			250.32													03
JAN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2023	01/19/2024	01/23/2024	Maturity			252.51													03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/31/2023	01/09/2024	01/11/2024	Maturity			671.91													03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/31/2023	01/16/2024	01/18/2024	Exercise			670.32				(866)									03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/31/2023	01/24/2024	01/26/2024	Exercise			677.43				(2,758)									03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	01/31/2023	01/30/2024	02/01/2024	Exercise			672.97				(16,197)									03
JAN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/31/2023	01/05/2024	01/09/2024	Maturity			373.28	(4,532)								4,532				03
JAN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/31/2023	01/30/2024	02/01/2024	Maturity			377.57	(62,868)								62,868				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/30/2024	02/01/2024	Maturity			384.92	(408)								408				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/30/2024	02/01/2024	Maturity			392.19	(1,609)								1,609				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/30/2024	02/01/2024	Maturity			402.82	(55)								55				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/31/2024	02/02/2024	Maturity			384.21	(382)								382				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/31/2024	02/02/2024	Maturity			391	(1,722)								1,722				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/31/2024	02/02/2024	Maturity			394.75	(329)								329				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/31/2024	02/02/2024	Maturity			403.4	(256)								256				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	02/01/2024	02/05/2024	Maturity			392.07	(144)								144				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	02/01/2024	02/05/2024	Maturity			401.22	(225)								225				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	02/01/2024	02/05/2024	Maturity			324.09	(289)								289				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/05/2024	01/09/2024	Maturity			322.68	(37)								37				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/11/2024	01/16/2024	Maturity			322.29	(84)								84				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/12/2024	01/17/2024	Maturity			322.16	(144)								144				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/17/2024	01/19/2024	Maturity			322.47	(110)								110				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/18/2024	01/22/2024	Maturity			323.29	(150)								150				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/23/2024	01/25/2024	Maturity			323.92	(203)								203				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/24/2024	01/26/2024	Maturity			385.65	(486)								486				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/25/2024	01/29/2024	Maturity			323.9	(183)								183				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/26/2024	01/30/2024	Maturity			323.51	(235)								235				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/30/2024	02/01/2024	Maturity			324.84	(422)								422				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/24/2024	01/26/2024	Maturity			392.56	(600)								600				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/25/2024	01/29/2024	Maturity			393.38	(122)								122				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/25/2024	01/29/2024	Maturity			401.39	(151)								151				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/26/2024	01/30/2024	Maturity			383.32	(349)								349				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/26/2024	01/30/2024	Maturity			390.48	(2,579)								2,579				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/26/2024	01/30/2024	Maturity			395.23	(438)								438				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/26/2024	01/30/2024	Maturity			403.29	(73)								73				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/29/2024	01/31/2024	Maturity			390.35	(1,474)								1,474				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/29/2024	01/31/2024	Maturity			383.6	(428)								428				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2023	01/29/2024	01/31/2024	Maturity			400.05	(228)								228				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/08/2023	02/06/2024	02/08/2024	Maturity			399.65	(275)								275				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/08/2023	02/07/2024	02/09/2024	Maturity			388.31	(2,219)								2,219				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/08/2023	02/07/2024	02/09/2024	Maturity			393.04	(180)								180				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/08/2023	02/07/2024	02/09/2024	Maturity			400.74	(143)								143				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/08/2023	02/02/2024	02/06/2024	Maturity			382.86	(1,378)								1,378				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/08/2023	02/02/2024	02/06/2024	Maturity			389.32	(2,914)								2,914				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/08/2023	02/02/2024	02/06/2024	Maturity			399.86	(131)								131				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/08/2023	02/02/2024	02/06/2024	Maturity			403.54	(74)								74				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/08/2023	02/05/2024	02/07/2024	Maturity			385.12	(613)								613				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/08/2023	02/05/2024	02/07/2024	Maturity			390.37	(989)								989				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/08/2023	02/05/2024	02/07/2024	Maturity			401.73	(204)								204				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/08/2023	02/06/2024	02/08/2024	Maturity			387.88	(1,463)								1,463				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/08/2023	02/06/2024	02/08/2024	Maturity			393.54	(171)								171				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/15/2023	02/08/2024	02/12/2024	Maturity			395.3	(342)								342				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/15/2023	02/09/2024	02/13/2024	Maturity			381.92	(1,556)								1,556				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/15/2023	02/09/2024	02/13/2024	Maturity			387.85	(3,321)								3,321				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/15/2023	02/09/2024	02/13/2024	Maturity			397.81	(265)								265				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/15/2023	02/09/2024	02/13/2024	Maturity			401.89	(220)								220				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/15/2023	02/12/2024	02/14/2024	Maturity			384	(1,331)								1,331				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/15/2023	02/12/2024	02/14/2024	Maturity			388.71	(1,156)								1,156				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/15/2023	02/12/2024	02/14/2024	Maturity			399.81	(272)								272				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/15/2023	02/13/2024	02/15/2024	Maturity			388.39	(1,366)								1,366				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/15/2023	02/13/2024	02/15/2024	Maturity			384.6	(1,266)								1,266				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/15/2023	02/14/2024	02/16/2024	Maturity			385.26	(1,215)								1,215				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/15/2023	02/14/2024	02/16/2024	Maturity			389.29	(854)								854				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	02/15/2023	02/14/2024	02/16/2024	Maturity			399.5	(425)								425				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2023	02/15/2024	02/20/2024	Exercise			4,400.6				(6,341,385)									03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2023	02/15/2024	02/20/2024	Exercise			4,462.82				(7,809,905)									03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2023	02/15/2024	02/20/2024	Exercise			4,500.15				(299,509)									03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2023	02/15/2024	02/20/2024	Exercise			4,520.88				(283,872)									03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2023	02/15/2024	02/20/2024	Exercise			4,525.03				(636,063)									03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024	02/20/2024	Exercise			4,541.62				(303,512)									03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024	02/20/2024	Exercise			4,603.84				(66,021)									03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024	02/20/2024	Exercise			4,624.57				(169,012)									03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2023	02/15/2024	02/20/2024	Exercise			4,452.45				(495,197)									03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	02/22/2023	02/15/2024	02/20/2024	Maturity			396.81	(485)								485				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	02/22/2023	02/16/2024	02/21/2024	Maturity			381.06	(1,503)								1,503				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	02/22/2023	02/16/2024	02/21/2024	Maturity			387.51	(3,247)								3,247				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	02/22/2023	02/16/2024	02/21/2024	Maturity			397	(315)								315				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	02/22/2023	02/16/2024	02/21/2024	Maturity			401.55	(157)								157				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	02/22/2023	02/20/2024	02/22/2024	Maturity			386.64	(1,030)								1,030				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	02/22/2023	02/20/2024	02/22/2024	Maturity			388.48	(954)								954				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	02/22/2023	02/20/2024	02/22/2024	Maturity			398.07	(437)								437				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	02/22/2023	02/21/2024	02/23/2024	Maturity			392.16	(566)								566				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	02/22/2023	02/21/2024	02/23/2024	Maturity			385.13	(1,462)								1,462				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	02/22/2023	02/21/2024	02/23/2024	Maturity			399.63	(301)								301				03
JAN 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	02/22/2023	01/30/2024	02/01/2024	Maturity			208.28	(234)								234				03
FEB 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	02/22/2023	02/16/2024	02/21/2024	Maturity			203.13	(641)								641				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/08/2024	02/12/2024	Exercise			4,493.96				(808,416)									03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/09/2024	02/13/2024	Exercise			4,328.7				(684,098)									03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/13/2024	02/15/2024	Exercise			4,445.74				(517,178)									03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	01/19/2024	01/23/2024	Exercise			4,366.57				(247,150)									03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/14/2024	02/16/2024	Exercise			4,537.02				(603,769)									03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	01/26/2024	01/30/2024	Exercise			4,368.45				(748,766)									03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/16/2024	02/21/2024	Exercise			4,281.9				(1,835,589)									03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	01/29/2024	01/31/2024	Exercise			4,434.09				(928,567)									03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/16/2024	02/21/2024	Exercise			4,498.36				(673,468)									03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	01/30/2024	02/01/2024	Exercise			4,414.33				(469,350)									03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/22/2024	02/26/2024	Exercise			4,316.63				(1,485,709)									03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/01/2024	02/05/2024	Exercise			4,432.67				(383,963)									03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/02/2024	02/06/2024	Exercise			4,318.54				(665,538)									03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/02/2024	02/06/2024	Exercise			4,566.51				(523,810)									03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/06/2024	02/08/2024	Exercise			4,481.77				(442,180)									03
FEB 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/23/2023	02/08/2024	02/12/2024	Maturity			377.58	(23)								23				03
FEB 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/23/2023	02/22/2024	02/26/2024	Maturity			368.87	(62)								62				03
FEB 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/01/2023	02/07/2024	02/09/2024	Exercise			682.82				(7,091)									03
FEB 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/01/2023	02/15/2024	02/20/2024	Exercise			679.57				(13,621)									03
FEB 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/01/2023	02/28/2024	03/01/2024	Exercise			673.87				(61,430)									03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/22/2024	02/26/2024	Maturity			392.72	(497)								497				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/23/2024	02/27/2024	Maturity			378.97	(2,211)								2,211				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/23/2024	02/27/2024	Maturity			385.2	(4,980)								4,980				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/23/2024	02/27/2024	Maturity			395.86	(425)								425				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/23/2024	02/27/2024	Maturity			398.67	(409)								409				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/26/2024	02/28/2024	Maturity			383.1	(1,544)								1,544				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/26/2024	02/28/2024	Maturity			386.8	(1,135)								1,135				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/26/2024	02/28/2024	Maturity			396.71	(433)								433				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/27/2024	02/29/2024	Maturity			393.67	(528)								528				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/27/2024	02/29/2024	Maturity			383.98	(4,037)								4,037				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/27/2024	02/29/2024	Maturity			398.14	(376)								376				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/28/2024	03/01/2024	Maturity			385.55	(3,369)								3,369				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/28/2024	03/01/2024	Maturity			390.3	(830)								830				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2023	02/28/2024	03/01/2024	Maturity			398.69	(343)								343				03
FEB 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/06/2023	02/02/2024	02/06/2024	Maturity			254.52													03
FEB 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/06/2023	02/16/2024	02/21/2024	Maturity			253.49													03
MAR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/06/2023	03/01/2024	03/05/2024	Maturity			250.8													03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024	03/05/2024	Maturity			383.87	(6,655)								6,655				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024	03/05/2024	Maturity			396.38	(411)								411				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024	03/05/2024	Maturity			399.62	(463)								463				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/04/2024	03/06/2024	Maturity			382.72	(1,767)								1,767				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/04/2024	03/06/2024	Maturity			387.56	(1,125)								1,125				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/05/2024	03/07/2024	Maturity			383.84	(2,080)								2,080				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/05/2024	03/07/2024	Maturity			399.3	(304)								304				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/06/2024	03/08/2024	Maturity			383.55	(3,693)								3,693				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/05/2024	03/07/2024	Maturity			400.98	(282)								282				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/06/2024	03/08/2024	Maturity			398.06	(369)								369				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/07/2024	03/11/2024	Maturity			397.17	(606)								606				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/23/2024	02/27/2024	Maturity			319.02	(271)								271				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/23/2024	02/27/2024	Maturity			322.79	(715)								715				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/27/2024	02/29/2024	Maturity			321.45	(339)								339				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/28/2024	03/01/2024	Maturity			321.03	(319)								319				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024	03/05/2024	Maturity			319.22	(313)								313				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024	03/05/2024	Maturity			322.64	(503)								503				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/07/2024	03/11/2024	Maturity			322.4	(451)								451				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/02/2024	02/06/2024	Maturity			323.09	(143)								143				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/02/2024	02/06/2024	Maturity			328.84	(37)								37				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/07/2024	02/09/2024	Maturity			322.4	(181)								181				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/09/2024	02/13/2024	Maturity			315.91	(300)								300				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/09/2024	02/13/2024	Maturity			323.59	(196)								196				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/13/2024	02/15/2024	Maturity			324.01	(112)								112				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/14/2024	02/16/2024	Maturity			323	(291)								291				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/16/2024	02/21/2024	Maturity			322.7	(425)								425				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	02/21/2024	02/23/2024	Maturity			323.76	(286)								286				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2023	03/01/2024	03/05/2024	Maturity			378.68	(2,574)								2,574				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	02/23/2024	02/27/2024	Exercise		4,170.14					(1,323,073)								03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	02/23/2024	02/27/2024	Exercise		4,405.91					(1,234,809)								03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	02/27/2024	02/29/2024	Exercise		4,155.82					(1,231,793)								03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	02/27/2024	02/29/2024	Exercise		4,209.4					(1,389,223)								03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	02/28/2024	03/01/2024	Exercise		4,359.86					(1,010,365)								03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/01/2024	03/05/2024	Exercise		4,154.31					(924,217)								03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/01/2024	03/05/2024	Exercise		4,340.73					(839,106)								03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/05/2024	03/07/2024	Exercise		4,356.96					(912,996)								03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/06/2024	03/08/2024	Exercise			4,389.23				(519,010)									03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/07/2024	03/11/2024	Exercise			4,342.39				(638,431)									03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/08/2024	03/12/2024	Exercise			4,187.75				(852,810)									03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/11/2024	03/13/2024	Exercise			4,349.75				(586,959)									03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/13/2024	03/15/2024	Exercise			4,027.57				(1,241,070)									03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/14/2024	03/18/2024	Exercise			4,246.62				(894,180)									03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/14/2024	03/18/2024	Maturity			398.19	(362)								362				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/14/2024	03/18/2024	Maturity			400.06	(299)								299				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/08/2024	03/12/2024	Maturity			378.22	(3,112)								3,112				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/08/2024	03/12/2024	Maturity			382.79	(6,336)								6,336				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/08/2024	03/12/2024	Maturity			395.11	(513)								513				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/08/2024	03/12/2024	Maturity			399.38	(347)								347				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/11/2024	03/13/2024	Maturity			380.8	(2,441)								2,441				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/11/2024	03/13/2024	Maturity			382.86	(3,289)								3,289				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/11/2024	03/13/2024	Maturity			398.5	(376)								376				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/12/2024	03/14/2024	Maturity			380.19	(2,282)								2,282				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/12/2024	03/14/2024	Maturity			398.05	(835)								835				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/12/2024	03/14/2024	Maturity			383.24	(5,163)								5,163				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/13/2024	03/15/2024	Maturity			383.16	(6,939)								6,939				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2023	03/13/2024	03/15/2024	Maturity			393.13	(684)								684				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	03/20/2023	03/15/2024	03/19/2024	Exercise			4,129.34				(9,473,767)									03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	03/20/2023	03/15/2024	03/19/2024	Exercise			4,187.72				(16,562,135)									03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	03/20/2023	03/15/2024	03/19/2024	Exercise			4,222.74				(334,693)									03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	03/20/2023	03/15/2024	03/19/2024	Exercise			4,242.2				(658,223)									03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	03/20/2023	03/15/2024	03/19/2024	Exercise			4,246.1				(1,079,914)									03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	03/20/2023	03/15/2024	03/19/2024	Exercise			4,261.66				(573,831)									03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	03/20/2023	03/15/2024	03/19/2024	Exercise			4,320.04				(151,798)									03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	03/20/2023	03/15/2024	03/19/2024	Exercise			4,339.5				(433,926)									03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	03/20/2023	03/15/2024	03/19/2024	Exercise			4,177.99				(469,099)									03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/15/2024	03/19/2024	Maturity			376.83	(22,873)								22,873				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/15/2024	03/19/2024	Maturity			394.35	(715)								715				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/15/2024	03/19/2024	Maturity			399.24	(508)								508				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/18/2024	03/20/2024	Maturity			377.06	(6,932)								6,932				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/18/2024	03/20/2024	Maturity			398.27	(563)								563				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/19/2024	03/21/2024	Maturity			376.88	(7,037)								7,037				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/19/2024	03/21/2024	Maturity			399.33	(888)								888				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/20/2024	03/22/2024	Maturity			377.8	(6,001)								6,001				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/21/2024	03/25/2024	Maturity			396.71	(698)								698				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/20/2024	03/22/2024	Maturity			398.38	(490)								490				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/21/2024	03/25/2024	Maturity			400.87	(369)								369				03
MAR 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2023	03/21/2024	03/25/2024	Maturity			204.26	(1,460)								1,460				03
MAR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2023	03/01/2024	03/05/2024	Maturity			370													03
MAR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2023	03/27/2024	03/13/2024	Maturity			369.72													03
MAR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2023	03/27/2024	03/29/2024	Maturity			250.91													03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/30/2023	03/06/2024	03/08/2024	Exercise			681.48				(32,490)									03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/30/2023	03/13/2024	03/15/2024	Exercise			667.4				(66,599)									03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/30/2023	03/18/2024	03/20/2024	Exercise			673.06				(71,595)									03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	03/30/2023	03/28/2024	04/01/2024	Exercise			677.61				(108,875)									03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/22/2024	03/26/2024	Maturity			378.94	(14,478)								14,478				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/22/2024	03/26/2024	Maturity			394.99	(669)								669				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/22/2024	03/26/2024	Maturity			401.57	(1,200)								1,200				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/25/2024	03/27/2024	Maturity			378.55	(4,847)								4,847				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/26/2024	03/28/2024	Maturity			378.71	(6,843)								6,843				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/26/2024	03/28/2024	Maturity			398.14	(485)								485				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/26/2024	03/28/2024	Maturity			401.56	(1,105)								1,105				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/27/2024	03/29/2024	Maturity			378.8	(5,062)								5,062				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/27/2024	03/29/2024	Maturity			401.43	(1,135)								1,135				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/27/2024	03/29/2024	Maturity			396.2	(676)								676				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/28/2024	04/01/2024	Maturity			380.02	(8,525)								8,525				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/28/2024	04/01/2024	Maturity			394.35	(802)								802				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/03/2023	03/28/2024	04/01/2024	Maturity			400.74	(1,918)								1,918				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JAN 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2023	01/10/2024	01/12/2024	Exercise			162.74				(22,829)									03
FEB 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2023	02/09/2024	02/13/2024	Maturity			174.78													03
FEB 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2023	02/28/2024	03/01/2024	Maturity			173.63													03
MAR 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2023	03/28/2024	04/01/2024	Exercise			170.41				(16,498)									03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/06/2023	03/28/2024	04/01/2024	Maturity			325.46	(1,273)								1,273				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/06/2023	04/03/2024	04/05/2024	Maturity			325.82	(535)								535				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/06/2023	04/05/2024	04/09/2024	Maturity			325.37	(817)								817				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/06/2023	03/08/2024	03/12/2024	Maturity			322.09	(1,270)								1,270				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/06/2023	03/13/2024	03/15/2024	Maturity			321.61	(454)								454				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/06/2023	03/14/2024	03/18/2024	Maturity			321.44	(559)								559				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/06/2023	03/15/2024	03/19/2024	Maturity			320.87	(1,648)								1,648				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/06/2023	03/20/2024	03/22/2024	Maturity			320.88	(609)								609				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/06/2023	03/21/2024	03/25/2024	Maturity			322.35	(506)								506				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/06/2023	03/22/2024	03/26/2024	Maturity			323.26	(2,299)								2,299				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/06/2023	03/27/2024	03/29/2024	Maturity			321.9	(1,564)								1,564				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/06/2023	03/28/2024	04/01/2024	Maturity			322.23	(471)								471				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	03/28/2024	04/01/2024	Exercise			4,417.43				(1,154,707)									03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	04/01/2024	04/03/2024	Exercise			4,472				(620,580)									03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	04/03/2024	04/05/2024	Exercise			4,329.42				(943,356)									03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	04/03/2024	04/05/2024	Exercise			4,535.02				(686,840)									03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	04/04/2024	04/08/2024	Exercise			4,388.9				(625,484)									03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	04/09/2024	Exercise			4,419.75				(624,675)									03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	03/14/2024	03/18/2024	Exercise			4,350.35				(585,823)									03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	03/15/2024	03/19/2024	Exercise			4,022.41				(1,305,975)									03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	03/15/2024	03/19/2024	Exercise			4,142.57				(766,811)									03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	03/15/2024	03/19/2024	Exercise			4,297.92				(1,335,288)									03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	03/18/2024	03/20/2024	Exercise			4,295.57				(612,740)									03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	03/20/2024	03/22/2024	Exercise			4,104.19				(777,690)									03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	03/20/2024	03/22/2024	Exercise			4,324.9				(870,479)									03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	03/21/2024	03/25/2024	Exercise			4,342.88				(951,527)									03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	03/22/2024	03/26/2024	Exercise			4,139.05				(1,254,428)									03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	03/22/2024	03/26/2024	Exercise			4,337.26				(1,007,950)									03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	03/26/2024	03/28/2024	Exercise			4,188.03				(995,371)									03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	03/27/2024	03/29/2024	Exercise			4,257.56				(817,785)									03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	03/28/2024	04/01/2024	Exercise			4,187.75				(1,156,792)									03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	03/28/2024	04/01/2024	Exercise			4,249.83				(894,254)									03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/01/2024	04/03/2024	Maturity			384.23	(2,349)								2,349				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/01/2024	04/03/2024	Maturity			404.01	(545)								545				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/02/2024	04/04/2024	Maturity			383.66	(2,476)								2,476				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/02/2024	04/04/2024	Maturity			403.38	(998)								998				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/03/2024	04/05/2024	Maturity			387.42	(1,630)								1,630				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/03/2024	04/05/2024	Maturity			403.84	(470)								470				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/04/2024	04/08/2024	Maturity			400.27	(464)								464				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/04/2024	04/08/2024	Maturity			404.37	(506)								506				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/05/2024	04/09/2024	Maturity			381.87	(8,202)								8,202				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/05/2024	04/09/2024	Maturity			378.75	(4,467)								4,467				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/05/2024	04/09/2024	Maturity			397.33	(761)								761				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/05/2024	04/09/2024	Maturity			403.72	(1,229)								1,229				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/08/2024	04/10/2024	Maturity			393.5	(862)								862				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/09/2024	04/11/2024	Maturity			385.21	(2,284)								2,284				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/09/2024	04/11/2024	Maturity			403.81	(1,025)								1,025				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/10/2024	04/12/2024	Maturity			399.33	(563)								563				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/10/2024	04/12/2024	Maturity			403.87	(455)								455				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/11/2024	04/15/2024	Maturity			400.78	(466)								466				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2023	04/11/2024	04/15/2024	Maturity			404.15	(448)								448				03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2023	04/15/2024	04/17/2024	Exercise			4,390.04				(6,043,689)									03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2023	04/15/2024	04/17/2024	Exercise			4,452.1				(7,504,355)									03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2023	04/15/2024	04/17/2024	Exercise			4,489.34				(225,208)									03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2023	04/15/2024	04/17/2024	Exercise			4,514.17				(693,599)									03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2023	04/15/2024	04/17/2024	Exercise			4,530.72				(836,344)									03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2023	04/15/2024	04/17/2024	Exercise			4,654.84				(230,497)									03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/19/2023	04/15/2024	04/17/2024	Exercise			4,441.76				(429,181)									03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2023	04/12/2024	04/16/2024	Maturity			382.87	(7,026)								7,026				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2023	04/12/2024	04/16/2024	Maturity			398.27	(1,024)								1,024				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2023	04/12/2024	04/16/2024	Maturity			404.72	(938)								938				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2023	04/15/2024	04/17/2024	Maturity			399.21	(525)								525				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2023	04/16/2024	04/18/2024	Maturity			388.87	(1,715)								1,715				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2023	04/16/2024	04/18/2024	Maturity			405.06	(1,074)								1,074				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2023	04/17/2024	04/19/2024	Maturity			389.09	(1,673)								1,673				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2023	04/17/2024	04/19/2024	Maturity			403.46	(1,038)								1,038				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2023	04/19/2024	04/23/2024	Maturity			397.2	(794)								794				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2023	04/18/2024	04/22/2024	Maturity			402.02	(476)								476				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/20/2023	04/19/2024	04/23/2024	Maturity			404.98	(401)								401				03
MAR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2023	03/28/2024	04/01/2024	Maturity			251.26	(133)								133				03
APR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2023	04/24/2024	04/26/2024	Maturity			253.73	(177)								177				03
APR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/25/2023	04/11/2024	03/13/2024	Maturity			373.19													03
APR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/25/2023	04/24/2024	03/13/2024	Maturity			363.83													03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	02/27/2024	02/29/2024	Maturity			399.49	(7)								7				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	03/22/2024	03/26/2024	Maturity			400.24	(2)								2				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/11/2024	04/15/2024	Maturity			404.15	(4)								4				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/19/2024	04/23/2024	Maturity			384.49	(5,530)								5,530				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/19/2024	04/23/2024	Maturity			403.97	(323)								323				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/22/2024	04/24/2024	Maturity			392.46	(999)								999				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/22/2024	04/24/2024	Maturity			404.62	(253)								253				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/23/2024	04/25/2024	Maturity			388.97	(1,919)								1,919				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/23/2024	04/25/2024	Maturity			404.41	(669)								669				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/24/2024	04/26/2024	Maturity			393.11	(1,207)								1,207				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/24/2024	04/26/2024	Maturity			404.47	(620)								620				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/25/2024	04/29/2024	Maturity			402.12	(974)								974				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/26/2024	04/30/2024	Maturity			395.14	(787)								787				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/26/2024	04/30/2024	Maturity			402.97	(860)								860				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAR 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	03/28/2024	04/01/2024	Maturity			208.37	(3,067)								3,067				03
APR 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/05/2024	04/09/2024	Maturity			199.9	(2,369)								2,369				03
APR 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/18/2024	04/22/2024	Maturity			203.6	(3,258)								3,258				03
APR 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/27/2023	04/26/2024	04/30/2024	Maturity			200.96	(4,401)								4,401				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/12/2024	04/16/2024	Exercise			4,522.65				(1,581,999)									03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/17/2024	04/19/2024	Exercise			4,361.93				(525,708)									03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/18/2024	04/22/2024	Exercise			4,508.14				(722,767)									03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/19/2024	04/23/2024	Exercise			4,338.09				(706,952)									03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/19/2024	04/23/2024	Exercise			4,531.91				(816,639)									03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/23/2024	04/25/2024	Exercise			4,340.79				(747,865)									03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/24/2024	04/26/2024	Exercise			4,353.72				(690,263)									03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/25/2024	04/29/2024	Exercise			4,290.79				(984,904)									03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/25/2024	04/29/2024	Exercise			4,497.84				(744,792)									03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/26/2024	04/30/2024	Exercise			4,305.09				(874,023)									03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/26/2024	04/30/2024	Exercise			4,424.33				(682,812)									03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/26/2024	04/30/2024	Exercise			4,545.05				(577,789)									03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/30/2024	05/02/2024	Exercise			4,392.83				(566,585)									03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	05/02/2024	05/06/2024	Exercise			4,459.61				(845,265)									03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	03/28/2024	04/01/2024	Exercise			4,475.21				(193,609)									03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/05/2024	04/09/2024	Exercise			4,455.13				(927,559)									03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/10/2024	04/12/2024	Exercise			4,326.61				(981,670)									03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/11/2024	04/15/2024	Exercise			4,491.25				(936,850)									03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/03/2023	04/12/2024	04/16/2024	Exercise			4,301.43				(803,477)									03
APR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/03/2023	04/08/2024	04/10/2024	Exercise			689.89				(48,220)									03
APR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/03/2023	04/22/2024	04/24/2024	Maturity			699.43													03
MAY 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	05/03/2023	05/02/2024	05/06/2024	Exercise			697				(4,657)									03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/06/2024	05/08/2024	Maturity			404.75	(690)								690				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/07/2024	05/09/2024	Maturity			384.12	(1,710)								1,710				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/07/2024	05/09/2024	Maturity			404.21	(609)								609				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/01/2024	05/03/2024	Maturity			326.21	(682)								682				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/26/2024	04/30/2024	Maturity			380.49	(4,607)								4,607				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/03/2024	05/07/2024	Maturity			322.68	(1,181)								1,181				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/26/2024	04/30/2024	Maturity			384.15	(1,522)								1,522				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/03/2024	05/07/2024	Maturity			328.26	(713)								713				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/26/2024	04/30/2024	Maturity			397.52	(539)								539				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/08/2024	05/10/2024	Maturity			325.62	(733)								733				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/26/2024	04/30/2024	Maturity			403.89	(533)								533				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/29/2024	05/01/2024	Maturity			393.51	(540)								540				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/29/2024	05/01/2024	Maturity			404.82	(430)								430				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/30/2024	05/02/2024	Maturity			382.33	(2,214)								2,214				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/30/2024	05/02/2024	Maturity			403.54	(864)								864				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/01/2024	05/03/2024	Maturity			383.55	(1,659)								1,659				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/05/2024	04/09/2024	Maturity			325.87	(556)								556				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/10/2024	04/12/2024	Maturity			324.66	(694)								694				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/11/2024	04/15/2024	Maturity			325.86	(903)								903				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/12/2024	04/16/2024	Maturity			326.28	(916)								916				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/17/2024	04/19/2024	Maturity			326.54	(662)								662				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/19/2024	04/23/2024	Maturity			326.41	(2,951)								2,951				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/24/2024	04/26/2024	Maturity			326.6	(1,005)								1,005				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/01/2024	05/03/2024	Maturity			404.13	(897)								897				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/02/2024	05/06/2024	Maturity			399.31	(359)								359				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/25/2024	04/29/2024	Maturity			325.85	(844)								844				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/02/2024	05/06/2024	Maturity			404.48	(724)								724				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	04/26/2024	04/30/2024	Maturity			325.98	(2,171)								2,171				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/03/2024	05/07/2024	Maturity			380.05	(5,474)								5,474				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/03/2024	05/07/2024	Maturity			384.44	(1,620)								1,620				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/03/2024	05/07/2024	Maturity			403.4	(1,551)								1,551				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/09/2023	05/06/2024	05/08/2024	Maturity			389.29	(909)								909				03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/10/2023	05/02/2024	05/06/2024	Maturity			253.1	(327)								327				03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/10/2023	05/09/2024	05/13/2024	Maturity			252.85	(125)								125				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/17/2023	05/15/2024	05/17/2024	Exercise			4,388.59				(8,160,865)									03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/17/2023	05/15/2024	05/17/2024	Exercise			4,450.64				(14,017,313)									03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/17/2023	05/15/2024	05/17/2024	Exercise			4,487.86				(343,537)									03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/17/2023	05/15/2024	05/17/2024	Exercise			4,512.68				(1,010,509)									03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/17/2023	05/15/2024	05/17/2024	Exercise			4,529.23				(1,297,673)									03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/17/2023	05/15/2024	05/17/2024	Exercise			4,653.31				(416,125)									03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/17/2023	05/15/2024	05/17/2024	Exercise			4,440.3				(847,039)									03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2023	05/08/2024	05/10/2024	Maturity			399.85	(826)								826				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2023	05/08/2024	05/10/2024	Maturity			404.83	(582)								582				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2023	05/09/2024	05/13/2024	Maturity			403.75	(951)								951				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2023	05/10/2024	05/14/2024	Maturity			391.14	(2,127)								2,127				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2023	05/10/2024	05/14/2024	Maturity			403.88	(1,680)								1,680				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2023	05/13/2024	05/15/2024	Maturity			401.57	(743)								743				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2023	05/14/2024	05/16/2024	Maturity			391	(2,007)								2,007				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2023	05/14/2024	05/16/2024	Maturity			403.58	(660)								660				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2023	05/15/2024	05/17/2024	Maturity			396.87	(1,130)								1,130				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2023	05/16/2024	05/20/2024	Maturity			402.93	(1,650)								1,650				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2023	05/17/2024	05/21/2024	Maturity			402.07	(1,176)								1,176				03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/24/2023	05/03/2024	03/13/2024	Maturity			372.66													03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/24/2023	05/16/2024	03/13/2024	Maturity			374.01													03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/24/2023	05/23/2024	03/13/2024	Maturity			373.54													03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2023	05/22/2024	05/24/2024	Maturity			253.86	(180)								180				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/17/2024	05/21/2024	Maturity			396.16	(964)								964				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/20/2024	05/22/2024	Maturity			397.59	(842)								842				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/20/2024	05/22/2024	Maturity			404.6	(578)								578				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/21/2024	05/23/2024	Exercise			383.36	(3,907)			(60)					3,907				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/21/2024	05/23/2024	Maturity			403.33	(522)								522				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/22/2024	05/24/2024	Maturity			393.45	(1,383)								1,383				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/22/2024	05/24/2024	Maturity			404.03	(668)								668				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/23/2024	05/28/2024	Maturity			400.25	(644)								644				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/24/2024	05/29/2024	Maturity			394.46	(1,266)								1,266				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/24/2024	05/29/2024	Maturity			401.4	(2,620)								2,620				03
MAY 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/15/2024	05/17/2024	Maturity			207.73	(3,276)								3,276				03
MAY 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/26/2023	05/24/2024	05/29/2024	Maturity			206.28	(2,634)								2,634				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/10/2024	05/14/2024	Maturity			323.42	(1,770)								1,770				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/10/2024	05/14/2024	Maturity			327.23	(1,016)								1,016				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/15/2024	05/17/2024	Maturity			325.19	(1,429)								1,429				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/16/2024	05/20/2024	Maturity			326.29	(679)								679				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/17/2024	05/21/2024	Maturity			324.27	(2,713)								2,713				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/17/2024	05/21/2024	Maturity			327.72	(1,151)								1,151				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/22/2024	05/24/2024	Maturity			327.3	(1,571)								1,571				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/24/2024	05/29/2024	Maturity			319.68	(1,785)								1,785				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/24/2024	05/29/2024	Maturity			325.82	(3,301)								3,301				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/30/2024	06/03/2024	Maturity			324.84	(845)								845				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/30/2024	06/03/2024	Maturity			327.09	(1,342)								1,342				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/31/2024	06/04/2024	Maturity			323.51	(1,443)								1,443				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	06/05/2024	06/07/2024	Maturity			328.45	(2,122)								2,122				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/09/2024	05/13/2024	Maturity			327.37	(542)								542				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/09/2024	05/13/2024	Maturity			328.02	(417)								417				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	06/04/2024	06/06/2024	Maturity			397.85	(1,089)								1,089				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	06/04/2024	06/06/2024	Maturity			403.78	(940)								940				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	06/05/2024	06/07/2024	Maturity			398.05	(1,062)								1,062				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	06/05/2024	06/07/2024	Maturity			404.03	(723)								723				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/24/2024	05/29/2024	Maturity			379.88	(7,128)								7,128				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/28/2024	05/30/2024	Maturity			384.21	(4,665)								4,665				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/28/2024	05/30/2024	Maturity			401.41	(1,619)								1,619				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/29/2024	05/31/2024	Maturity			398.6	(1,137)								1,137				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/29/2024	05/31/2024	Maturity			401.93	(1,633)								1,633				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/30/2024	06/03/2024	Maturity			398.72	(1,155)								1,155				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/31/2024	06/04/2024	Maturity			390.05	(2,509)								2,509				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	05/31/2024	06/04/2024	Maturity			401.71	(2,144)								2,144				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/06/2023	06/03/2024	06/05/2024	Maturity			402.05	(867)								867				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/03/2024	05/07/2024	Exercise			4,293.1				(909,570)									03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/03/2024	05/07/2024	Exercise			4,495.76				(781,524)									03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/07/2024	05/09/2024	Exercise			4,352.64				(803,820)									03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/08/2024	05/10/2024	Exercise			4,456				(974,533)									03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/10/2024	05/14/2024	Exercise			4,363.7				(1,867,122)									03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/10/2024	05/14/2024	Exercise			4,504.38				(1,162,094)									03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/15/2024	05/17/2024	Exercise			4,343.85				(1,036,921)									03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/16/2024	05/20/2024	Exercise			4,463.55				(1,319,301)									03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/17/2024	05/21/2024	Exercise			4,388.24				(1,147,127)									03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/17/2024	05/21/2024	Exercise			4,574.11				(819,233)									03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/22/2024	05/24/2024	Exercise			4,396.35				(895,434)									03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/22/2024	05/24/2024	Exercise			4,534.39				(699,801)									03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/24/2024	05/29/2024	Exercise			4,334.42				(1,018,757)									03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/24/2024	05/29/2024	Exercise			4,410.66				(960,989)									03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/24/2024	05/29/2024	Exercise			4,535.74				(988,831)									03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/30/2024	06/03/2024	Exercise			4,421.68				(738,507)									03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/31/2024	06/04/2024	Exercise			4,417.73				(850,159)									03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	05/31/2024	06/04/2024	Exercise			4,607.62				(1,035,188)									03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	06/05/2024	06/07/2024	Exercise			4,506.47				(973,312)									03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/07/2023	06/06/2024	06/10/2024	Exercise			4,649.62				(851,084)									03
MAY 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/07/2023	05/09/2024	05/13/2024	Exercise			696.25				(37,031)									03
MAY 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/07/2023	05/24/2024	05/29/2024	Exercise			695.53				(53,351)									03
JUN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	06/07/2023	06/06/2024	06/10/2024	Exercise			690.92				(77,689)									03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/06/2024	06/10/2024	Maturity			398.56	(607)								607				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/06/2024	06/10/2024	Maturity			404.4	(1,155)								1,155				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/07/2024	06/11/2024	Maturity			381.35	(5,384)								5,384				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/07/2024	06/11/2024	Maturity			381.76	(3,282)								3,282				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/07/2024	06/11/2024	Maturity			394.89	(1,433)								1,433				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/07/2024	06/11/2024	Maturity			402.76	(3,417)								3,417				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/10/2024	06/12/2024	Maturity			380.96	(5,867)								5,867				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/10/2024	06/12/2024	Maturity			402.28	(885)								885				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/11/2024	06/13/2024	Maturity			381.56	(3,068)								3,068				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/11/2024	06/13/2024	Maturity			403.45	(1,789)								1,789				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/12/2024	06/14/2024	Maturity			395.91	(806)								806				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/12/2024	06/14/2024	Maturity			404.79	(887)								887				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	06/13/2024	06/17/2024	Maturity			404.46	(1,884)								1,884				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2023	05/31/2024	06/04/2024	Maturity			401.71	(418)								418				03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2023	05/31/2024	06/04/2024	Maturity			252.75	(435)								435				03
JUN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2023	06/13/2024	06/17/2024	Maturity			254.03	(201)								201				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/20/2023	06/14/2024	06/18/2024	Exercise			4,695.82				(9,485,808)									03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/20/2023	06/14/2024	06/18/2024	Exercise			4,762.2				(11,223,796)									03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/20/2023	06/14/2024	06/18/2024	Exercise			4,802.04				(230,022)									03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/20/2023	06/14/2024	06/18/2024	Exercise			4,828.59				(874,811)									03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/20/2023	06/14/2024	06/18/2024	Exercise			4,846.29				(911,439)									03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/20/2023	06/14/2024	06/18/2024	Exercise			4,979.07				(311,001)									03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/20/2023	06/14/2024	06/18/2024	Exercise			4,751.14				(660,414)									03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/13/2024	06/17/2024	Maturity			403.96	(240)								240				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/14/2024	06/18/2024	Maturity			387.4	(5,788)								5,788				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/14/2024	06/18/2024	Maturity			396.95	(1,208)								1,208				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/14/2024	06/18/2024	Maturity			405.27	(1,406)								1,406				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/14/2024	06/18/2024	Maturity			407.35	(473)								473				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/17/2024	06/20/2024	Maturity			385.75	(2,071)								2,071				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/17/2024	06/20/2024	Maturity			401.9	(372)								372				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/17/2024	06/20/2024	Maturity			407.16	(352)								352				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/18/2024	06/21/2024	Maturity			394.51	(846)								846				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/18/2024	06/21/2024	Maturity			387.69	(1,903)								1,903				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/18/2024	06/21/2024	Maturity			406.09	(1,613)								1,613				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/20/2024	06/24/2024	Maturity			400.86	(596)								596				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/20/2024	06/24/2024	Maturity			406	(916)								916				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/21/2024	06/25/2024	Maturity			398.47	(546)								546				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	06/22/2023	06/21/2024	06/25/2024	Maturity			405.54	(579)								579				03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2023	05/31/2024	03/13/2024	Maturity			375.81													03
JUN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2023	06/07/2024	03/13/2024	Maturity			378.23													03
JUN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2023	06/21/2024	03/13/2024	Maturity			380.14													03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	06/29/2023	06/21/2024	06/25/2024	Maturity			404.7	(622)								622				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	06/29/2023	06/24/2024	06/26/2024	Maturity			385.26	(2,424)								2,424				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	06/29/2023	06/24/2024	06/26/2024	Maturity			398.65	(458)								458				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	06/29/2023	06/24/2024	06/26/2024	Maturity			403.64	(1,095)								1,095				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	06/29/2023	06/25/2024	06/27/2024	Maturity			385.45	(2,584)								2,584				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	06/29/2023	06/25/2024	06/27/2024	Maturity			402.53	(1,575)								1,575				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	06/29/2023	06/26/2024	06/28/2024	Maturity			386.29	(1,770)								1,770				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	06/29/2023	06/26/2024	06/28/2024	Maturity			396.26	(853)								853				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	06/29/2023	06/26/2024	06/28/2024	Maturity			403.59	(1,016)								1,016				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	06/29/2023	06/27/2024	07/01/2024	Maturity			397.03	(805)								805				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	06/29/2023	06/27/2024	07/01/2024	Maturity			403.83	(2,039)								2,039				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	06/29/2023	06/28/2024	07/02/2024	Maturity			399.14	(483)								483				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	06/29/2023	06/28/2024	07/02/2024	Maturity			404.92	(853)								853				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	06/29/2023	06/21/2024	06/25/2024	Maturity			384.09	(2,047)								2,047				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	06/29/2023	06/21/2024	06/25/2024	Maturity			386.11	(4,666)								4,666				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	06/29/2023	06/21/2024	06/25/2024	Maturity			399.44	(447)								447				03
MAY 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	06/29/2023	05/31/2024	06/04/2024	Maturity			206.27	(3,360)								3,360				03
JUN 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	06/29/2023	06/28/2024	07/02/2024	Maturity			206.37	(15,013)								15,013				03
APR 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2023	04/19/2024	04/23/2024	Maturity			171.1													03
MAY 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2023	05/22/2024	05/24/2024	Maturity			175.18													03
JUN 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2023	06/13/2024	06/17/2024	Maturity			176.54													03
JUL 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/05/2023	07/01/2024	07/03/2024	Maturity			177.47													03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/07/2024	06/11/2024	Exercise			4,531.98				(1,098,348)									03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/07/2024	06/11/2024	Exercise			4,646.64				(553,459)									03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/10/2024	06/12/2024	Exercise			4,670.87				(398,374)									03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/12/2024	06/14/2024	Exercise			4,536.91				(682,275)									03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/12/2024	06/14/2024	Exercise			4,701.6				(552,177)									03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/13/2024	06/17/2024	Exercise			4,586.85				(817,300)									03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/14/2024	06/18/2024	Exercise			4,603.33				(942,339)									03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/14/2024	06/18/2024	Exercise			4,777.11				(643,573)									03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/18/2024	06/21/2024	Exercise			4,607.24				(644,666)									03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/18/2024	06/21/2024	Exercise			4,678.6				(688,879)									03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/21/2024	06/25/2024	Exercise			4,621.1				(2,033,946)									03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/21/2024	06/25/2024	Exercise			4,757.15				(718,117)									03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/25/2024	06/27/2024	Exercise			4,572.81				(900,784)									03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/26/2024	06/28/2024	Exercise			4,554.14				(820,040)									03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/27/2024	07/01/2024	Exercise			4,713.45				(783,016)									03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/28/2024	07/02/2024	Exercise			4,630.24				(1,160,709)									03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	06/28/2024	07/02/2024	Exercise			4,793.41				(513,104)									03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	07/02/2024	07/05/2024	Exercise			4,679.34				(579,043)									03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	07/06/2023	07/05/2024	07/09/2024	Exercise			4,783.33				(1,068,260)									03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	06/28/2024	07/02/2024	Maturity			390.35	(842)								842				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	07/05/2024	07/09/2024	Maturity			397.7	(460)								460				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	07/05/2024	07/09/2024	Maturity			404.18	(678)								678				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	06/28/2024	07/02/2024	Maturity			397.6	(705)								705				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	06/28/2024	07/02/2024	Maturity			403.82	(561)								561				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	07/01/2024	07/03/2024	Maturity			388.83	(941)								941				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	07/01/2024	07/03/2024	Maturity			403.91	(384)								384				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	07/02/2024	07/05/2024	Maturity			392.25	(633)								633				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	07/02/2024	07/05/2024	Maturity			404.94	(674)								674				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	07/03/2024	07/08/2024	Maturity			392.47	(666)								666				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	06/28/2024	07/02/2024	Maturity			385.03	(3,681)								3,681				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/06/2023	07/03/2024	07/08/2024	Maturity			405.24	(330)								330				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/21/2024	06/25/2024	Maturity			324.41	(2,623)								2,623				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/21/2024	06/25/2024	Maturity			328.31	(1,235)								1,235				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/26/2024	06/28/2024	Maturity			323.49	(955)								955				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/26/2024	06/28/2024	Maturity			328.24	(631)								631				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/27/2024	07/01/2024	Maturity			326.59	(641)								641				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/28/2024	07/02/2024	Maturity			323.59	(922)								922				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/28/2024	07/02/2024	Maturity			328.16	(3,442)								3,442				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	07/03/2024	07/08/2024	Maturity			323.65	(2,088)								2,088				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	07/05/2024	07/09/2024	Maturity			320.49	(2,315)								2,315				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	07/05/2024	07/09/2024	Maturity			322.67	(1,916)								1,916				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	07/09/2024	07/11/2024	Maturity			330	(856)								856				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/07/2024	06/11/2024	Maturity			329.98	(394)								394				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/12/2024	06/14/2024	Maturity			328.7	(1,003)								1,003				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/13/2024	06/17/2024	Maturity			329.62	(391)								391				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/14/2024	06/18/2024	Maturity			323.02	(937)								937				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/14/2024	06/18/2024	Maturity			329.91	(1,885)								1,885				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/18/2024	06/21/2024	Maturity			327.45	(594)								594				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/18/2024	06/21/2024	Maturity			329.19	(385)								385				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/20/2024	06/24/2024	Maturity			327.37	(916)								916				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/10/2023	06/07/2024	06/11/2024	Maturity			327.95	(1,096)								1,096				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/05/2024	07/09/2024	Exercise			381.55	(9,822)			(452)					9,822				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/11/2024	07/15/2024	Maturity			392.1	(1,290)								1,290				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/05/2024	07/09/2024	Maturity			385.38	(4,718)								4,718				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/11/2024	07/15/2024	Maturity			401.18	(3,065)								3,065				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/05/2024	07/09/2024	Maturity			399.43	(1,716)								1,716				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/12/2024	07/16/2024	Maturity			383.84	(2,432)								2,432				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/12/2024	07/16/2024	Maturity			402.14	(1,353)								1,353				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/08/2024	07/10/2024	Exercise			378.16	(5,451)			(9,436)					5,451				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/08/2024	07/10/2024	Maturity			400.02	(1,468)								1,468				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/09/2024	07/11/2024	Maturity			388.1	(1,813)								1,813				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/09/2024	07/11/2024	Maturity			399.8	(1,668)								1,668				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/10/2024	07/12/2024	Maturity			382.85	(5,305)								5,305				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/13/2023	07/10/2024	07/12/2024	Maturity			399.74	(1,801)								1,801				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/13/2023	06/21/2024	06/25/2024	Maturity			254.43													03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/13/2023	07/03/2024	07/08/2024	Maturity			253.67													03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/13/2023	07/11/2024	07/15/2024	Maturity			253.06													03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	07/19/2023	07/15/2024	07/17/2024	Exercise			4,780.25								(8,573,727)					03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	07/19/2023	07/15/2024	07/17/2024	Exercise			4,847.83								(10,673,125)					03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	07/19/2023	07/15/2024	07/17/2024	Exercise			4,888.38								(391,544)					03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	07/19/2023	07/15/2024	07/17/2024	Exercise			4,915.41								(946,637)					03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	07/19/2023	07/15/2024	07/17/2024	Exercise			4,933.43								(1,364,368)					03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	07/19/2023	07/15/2024	07/17/2024	Exercise			5,068.6								(493,395)					03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	07/19/2023	07/15/2024	07/17/2024	Exercise			4,836.57								(352,904)					03
JUN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/25/2023	06/18/2024	06/21/2024	Exercise			698.2								(69,117)					03
JUL 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/25/2023	07/01/2024	07/03/2024	Exercise			700.3								(56,354)					03
JUL 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	07/25/2023	07/23/2024	07/25/2024	Exercise			717.35								(66,664)					03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/12/2024	07/16/2024	Maturity			385.52	(6,184)								6,184				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/12/2024	07/16/2024	Maturity			400.09	(2,461)								2,461				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/15/2024	07/17/2024	Maturity			390.04	(4,078)								4,078				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/16/2024	07/18/2024	Maturity			393.58	(2,725)								2,725				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/16/2024	07/18/2024	Maturity			404.76	(1,592)								1,592				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/17/2024	07/19/2024	Maturity			386.62	(5,463)								5,463				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/17/2024	07/19/2024	Maturity			402.52	(1,410)								1,410				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/18/2024	07/22/2024	Maturity			405.86	(1,317)								1,317				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/19/2024	07/23/2024	Maturity			394.99	(2,574)								2,574				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/19/2024	07/23/2024	Maturity			388.11	(9,147)								9,147				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/19/2024	07/23/2024	Maturity			403.18	(1,020)								1,020				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/19/2024	07/23/2024	Maturity			407.99	(1,285)								1,285				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/22/2024	07/24/2024	Maturity			396.66	(1,905)								1,905				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/22/2024	07/24/2024	Maturity			406.87	(609)								609				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/23/2024	07/25/2024	Maturity			389.34	(4,799)								4,799				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/23/2024	07/25/2024	Maturity			405.89	(1,846)								1,846				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/24/2024	07/26/2024	Maturity			394.47	(3,208)								3,208				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/24/2024	07/26/2024	Maturity			407.64	(1,079)								1,079				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/25/2024	07/29/2024	Maturity			406.87	(2,624)								2,624				03
JUL 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/11/2024	07/15/2024	Maturity			203.9	(560)								560				03
JUL 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2023	07/25/2024	07/29/2024	Maturity			204.98	(401)								401				03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/25/2023	07/01/2024	03/13/2024	Maturity			378.5													03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/25/2023	07/10/2024	03/13/2024	Maturity			377.63													03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/25/2023	07/24/2024	03/13/2024	Maturity			380.15													03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	07/05/2024	07/09/2024	Exercise			4,725.3	(837,512)												03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	07/08/2024	07/10/2024	Exercise			4,818.54	(615,449)												03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	07/10/2024	07/12/2024	Exercise			4,614.04	(845,156)												03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	07/11/2024	07/15/2024	Exercise			4,748.3	(690,182)												03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	07/12/2024	07/16/2024	Exercise			4,706.07	(1,095,519)												03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	07/12/2024	07/16/2024	Exercise			4,867.07	(1,201,663)												03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	07/16/2024	07/18/2024	Exercise			4,874.5	(677,029)												03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	07/17/2024	07/19/2024	Exercise			4,860.46	(748,836)												03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	07/18/2024	07/22/2024	Exercise			4,856.72	(647,795)												03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	07/19/2024	07/23/2024	Exercise			4,709.28	(658,100)												03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	07/19/2024	07/23/2024	Exercise			4,895.45	(692,796)												03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	07/22/2024	07/24/2024	Exercise			4,928.75	(390,880)												03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	07/24/2024	07/26/2024	Exercise			4,747.2	(553,728)												03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	07/25/2024	07/29/2024	Exercise			4,920.03	(444,166)												03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	07/26/2024	07/30/2024	Exercise			4,778.86	(822,301)												03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	07/26/2024	07/30/2024	Exercise			4,967.66	(757,393)												03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	07/30/2024	08/01/2024	Exercise			4,815.17	(616,263)												03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	07/31/2024	08/02/2024	Exercise			4,789.52	(571,796)												03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	08/01/2024	08/05/2024	Exercise			4,923.45	(550,119)												03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	08/02/2024	08/06/2024	Exercise			4,879.5	(474,963)												03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2023	07/26/2024	07/30/2024	Maturity			388.98	(5,038)								5,038				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2023	07/26/2024	07/30/2024	Maturity			393.84	(1,819)								1,819				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2023	07/26/2024	07/30/2024	Maturity			407.25	(1,755)								1,755				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/03/2023	07/29/2024	07/31/2024	Maturity			383.73	(3,321)								3,321				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/03/2023	07/29/2024	07/31/2024	Maturity			405.52	(317)								317				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/03/2023	07/29/2024	07/31/2024	Maturity			408.23	(444)								444				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/03/2023	07/30/2024	08/01/2024	Maturity			388.16	(2,770)								2,770				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/03/2023	07/30/2024	08/01/2024	Maturity			393.9	(1,168)								1,168				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/03/2023	07/31/2024	08/02/2024	Maturity			390.12	(4,080)								4,080				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/03/2023	07/30/2024	08/01/2024	Maturity			407.33	(857)								857				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/03/2023	07/31/2024	08/02/2024	Maturity			401.23	(414)								414				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/03/2023	07/31/2024	08/02/2024	Maturity			408.55	(775)								775				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/03/2023	08/01/2024	08/05/2024	Maturity			400.33	(451)								451				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/03/2023	08/01/2024	08/05/2024	Maturity			407.45	(1,075)								1,075				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/03/2023	08/02/2024	08/06/2024	Maturity			397.28	(607)								607				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/03/2023	08/02/2024	08/06/2024	Maturity			404.47	(1,644)								1,644				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/10/2023	08/08/2024	08/12/2024	Maturity			403.25	(1,401)								1,401				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/10/2023	08/09/2024	08/13/2024	Maturity			400.65	(582)								582				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/10/2023	08/09/2024	08/13/2024	Maturity			403.02	(1,545)								1,545				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/10/2023	07/19/2024	07/23/2024	Maturity			329.65	(896)								896				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/10/2023	07/24/2024	07/26/2024	Maturity			327.29	(813)								813				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/10/2023	07/26/2024	07/30/2024	Maturity			323.03	(1,312)								1,312				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/10/2023	07/26/2024	07/30/2024	Maturity			327.49	(3,423)								3,423				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/10/2023	07/31/2024	08/02/2024	Maturity			328.45	(1,809)								1,809				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/10/2023	08/01/2024	08/05/2024	Maturity			322.52	(2,010)								2,010				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/10/2023	08/02/2024	08/06/2024	Maturity			319.89	(3,391)								3,391				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/10/2023	08/02/2024	08/06/2024	Maturity			321.38	(3,698)								3,698				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/10/2023	08/05/2024	08/07/2024	Maturity			333.6	(315)								315				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/10/2023	08/07/2024	08/09/2024	Maturity			320.44	(2,606)								2,606				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/10/2023	07/10/2024	07/12/2024	Maturity			318.57	(2,108)								2,108				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/10/2023	08/09/2024	08/13/2024	Maturity			321.16	(3,190)								3,190				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/10/2023	07/10/2024	07/12/2024	Maturity			320.61	(3,531)								3,531				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/10/2023	07/11/2024	07/15/2024	Maturity			320.48	(1,723)								1,723				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	08/10/2023	07/12/2024	07/16/2024	Maturity			321.43	(5,837)								5,837				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/10/2023	07/12/2024	07/16/2024	Maturity			323.09	(2,430)								2,430				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/10/2023	07/15/2024	07/17/2024	Maturity			332.57	(301)								301				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/10/2023	07/17/2024	07/19/2024	Maturity			324.17	(1,892)								1,892				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/10/2023	07/18/2024	07/22/2024	Maturity			326.62	(845)								845				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/10/2023	07/19/2024	07/23/2024	Maturity			325.52	(1,470)								1,470				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/10/2023	08/02/2024	08/06/2024	Maturity			379	(5,111)								5,111				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/10/2023	08/02/2024	08/06/2024	Maturity			386.38	(5,075)								5,075				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/10/2023	08/02/2024	08/06/2024	Maturity			402.81	(738)								738				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/10/2023	08/05/2024	08/07/2024	Maturity			386.57	(2,092)								2,092				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/10/2023	08/05/2024	08/07/2024	Maturity			402.76	(1,744)								1,744				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/10/2023	08/06/2024	08/08/2024	Maturity			385.32	(2,805)								2,805				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/10/2023	08/06/2024	08/08/2024	Maturity			396.98	(773)								773				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/10/2023	08/06/2024	08/08/2024	Maturity			403.22	(1,052)								1,052				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/10/2023	08/07/2024	08/09/2024	Maturity			403.17	(1,811)								1,811				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/10/2023	08/07/2024	08/09/2024	Maturity			385.97	(2,889)								2,889				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/10/2023	08/08/2024	08/12/2024	Maturity			395.77	(797)								797				03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/17/2023	08/15/2024	08/19/2024	Exercise			4,708.57				(6,752,385)								03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/17/2023	08/15/2024	08/19/2024	Exercise			4,775.14				(9,321,173)								03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/17/2023	08/15/2024	08/19/2024	Exercise			4,815.08				(537,564)								03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/17/2023	08/15/2024	08/19/2024	Exercise			4,841.71				(980,395)								03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/17/2023	08/15/2024	08/19/2024	Exercise			4,859.46				(1,374,891)								03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/17/2023	08/15/2024	08/19/2024	Exercise			4,992.59				(437,228)								03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/17/2023	08/15/2024	08/19/2024	Exercise			4,764.04				(524,770)								03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/22/2023	08/16/2024	08/20/2024	Maturity			399.65	(1,477)								1,477				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/22/2023	08/19/2024	08/21/2024	Maturity			380.23	(8,968)								8,968				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/22/2023	08/19/2024	08/21/2024	Maturity			397.74	(2,127)								2,127				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/22/2023	08/09/2024	08/13/2024	Maturity			386.31	(9,961)								9,961				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/22/2023	08/20/2024	08/22/2024	Maturity			379.63	(4,160)								4,160				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/22/2023	08/20/2024	08/22/2024	Maturity			396.58	(3,460)								3,460				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/22/2023	08/21/2024	08/23/2024	Maturity			380.81	(3,872)								3,872				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	08/22/2023	08/21/2024	08/23/2024	Maturity			398.3	(2,777)								2,777				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/09/2024	08/13/2024	Maturity			402.63	(419)								419				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/12/2024	08/14/2024	Maturity			386.49	(1,879)								1,879				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/12/2024	08/14/2024	Maturity			401.68	(965)								965				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/13/2024	08/15/2024	Maturity			399.13	(1,571)								1,571				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/14/2024	08/16/2024	Maturity			384.56	(3,938)								3,938				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/14/2024	08/16/2024	Maturity			401.4	(1,547)								1,547				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/15/2024	08/19/2024	Maturity			399.71	(2,138)								2,138				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/16/2024	08/20/2024	Maturity			379.57	(9,269)								9,269				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/16/2024	08/20/2024	Maturity			383.1	(3,946)								3,946				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/22/2023	08/16/2024	08/20/2024	Maturity			396.82	(1,314)								1,314				03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/22/2023	07/25/2024	07/29/2024	Maturity			256.72													03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/22/2023	08/09/2024	08/13/2024	Maturity			255.35													03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/22/2023	08/21/2024	08/23/2024	Maturity			252.35													03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/22/2024	08/26/2024	Maturity			390.33	(1,517)								1,517				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/22/2024	08/26/2024	Maturity			398.95	(4,467)								4,467				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/23/2024	08/27/2024	Maturity			378.42	(4,855)								4,855				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/23/2024	08/27/2024	Maturity			383.32	(13,518)								13,518				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/23/2024	08/27/2024	Maturity			398.66	(3,005)								3,005				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/23/2024	08/27/2024	Maturity			400.91	(3,415)								3,415				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/26/2024	08/28/2024	Maturity			380.49	(5,513)								5,513				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/26/2024	08/28/2024	Maturity			382.33	(4,306)								4,306				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/27/2024	08/29/2024	Maturity			382.02	(5,900)								5,900				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/26/2024	08/28/2024	Maturity			399.28	(3,650)								3,650				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/27/2024	08/29/2024	Maturity			399.2	(4,267)								4,267				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/28/2024	08/30/2024	Maturity			382.58	(6,782)								6,782				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/28/2024	08/30/2024	Maturity			389.4	(1,728)								1,728				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/28/2024	08/30/2024	Maturity			400.77	(2,539)								2,539				03
AUG 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/02/2024	08/06/2024	Maturity			204.87	(208)								208				03
AUG 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2023	08/28/2024	08/30/2024	Maturity			204.2	(333)								333				03
AUG 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/30/2023	08/02/2024	08/06/2024	Exercise			716.52				(8,580)									03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
AUG 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/30/2023	08/13/2024	08/15/2024	Exercise			700.57				(59,550)									03
AUG 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	08/30/2023	08/29/2024	09/03/2024	Exercise			689.47				(231,618)									03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/30/2023	07/29/2024	03/13/2024	Maturity			380.87													03
AUG 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/30/2023	08/29/2024	03/13/2024	Maturity			378.56													03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	09/03/2024	09/05/2024	Maturity			387.01	(2,809)								2,809				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	09/03/2024	09/05/2024	Maturity			397.69	(1,483)								1,483				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	09/03/2024	09/05/2024	Maturity			404.17	(601)								601				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	09/04/2024	09/06/2024	Maturity			386.89	(5,719)								5,719				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	09/04/2024	09/06/2024	Maturity			397.49	(1,403)								1,403				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	09/04/2024	09/06/2024	Maturity			404.17	(730)								730				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	09/05/2024	09/09/2024	Maturity			393.56	(1,093)								1,093				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	09/05/2024	09/09/2024	Maturity			402.51	(600)								600				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	08/29/2024	09/03/2024	Maturity			395.52	(779)								779				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	08/29/2024	09/03/2024	Maturity			403.39	(1,812)								1,812				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	08/30/2024	09/04/2024	Maturity			381.4	(3,828)								3,828				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	08/30/2024	09/04/2024	Maturity			386.92	(10,444)								10,444				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	08/30/2024	09/04/2024	Maturity			403.15	(4,307)								4,307				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2023	09/03/2024	09/05/2024	Maturity			382.33	(3,230)								3,230				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/02/2024	08/06/2024	Exercise			4,839.83				(713,456)									03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/07/2024	08/09/2024	Exercise			4,743.8				(642,195)									03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/07/2024	08/09/2024	Exercise			4,909.3				(377,510)									03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/09/2024	08/13/2024	Exercise			4,664.72				(978,665)									03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/09/2024	08/13/2024	Exercise			4,821.78				(668,166)									03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/12/2024	08/14/2024	Exercise			4,865.46				(470,213)									03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/14/2024	08/16/2024	Exercise			4,727.75				(776,396)									03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/15/2024	08/19/2024	Exercise			4,794.09				(878,243)									03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/16/2024	08/20/2024	Exercise			4,583.65				(1,360,034)									03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/16/2024	08/20/2024	Exercise			4,737.23				(989,379)									03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/19/2024	08/21/2024	Exercise			4,767.8				(865,512)									03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/21/2024	08/23/2024	Exercise			4,613.5				(1,079,899)									03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/22/2024	08/26/2024	Exercise			4,744.23				(1,275,085)									03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/23/2024	08/27/2024	Exercise			4,603.42				(1,589,827)									03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/23/2024	08/27/2024	Exercise			4,767.88				(1,396,917)									03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/28/2024	08/30/2024	Exercise			4,677.17				(1,528,982)									03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/29/2024	09/03/2024	Exercise			4,767.5				(996,492)									03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/30/2024	09/04/2024	Exercise			4,715.65				(1,437,806)									03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	08/30/2024	09/04/2024	Exercise			4,879.33				(1,655,062)									03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/06/2023	09/05/2024	09/09/2024	Exercise			4,860.3				(1,001,007)									03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/29/2024	09/03/2024	Maturity			320.67	(1,811)								1,811				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/30/2024	09/04/2024	Maturity			321.13	(5,283)								5,283				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/30/2024	09/04/2024	Maturity			325.36	(1,019)								1,019				03
SEP 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/05/2024	09/09/2024	Maturity			320.83	(3,075)								3,075				03
SEP 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/06/2024	09/10/2024	Maturity			320.49	(2,365)								2,365				03
SEP 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/12/2024	09/16/2024	Maturity			324.15	(2,520)								2,520				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/09/2024	08/13/2024	Maturity			318.02	(3,418)								3,418				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/14/2024	08/16/2024	Maturity			321.33	(2,898)								2,898				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/15/2024	08/19/2024	Maturity			318.82	(2,177)								2,177				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/16/2024	08/20/2024	Maturity			315.06	(3,461)								3,461				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/16/2024	08/20/2024	Maturity			317.96	(7,545)								7,545				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/21/2024	08/23/2024	Maturity			318.97	(4,156)								4,156				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/23/2024	08/27/2024	Maturity			317.91	(4,746)								4,746				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/23/2024	08/27/2024	Maturity			319.28	(3,942)								3,942				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	08/28/2024	08/30/2024	Maturity			319.51	(4,117)								4,117				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/06/2024	09/10/2024	Maturity			384.27	(10,098)								10,098				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/06/2024	09/10/2024	Maturity			394.42	(2,403)								2,403				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/06/2024	09/10/2024	Maturity			401.4	(2,125)								2,125				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/09/2024	09/11/2024	Maturity			385.2	(9,028)								9,028				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/09/2024	09/11/2024	Maturity			395.74	(4,436)								4,436				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/10/2024	09/12/2024	Maturity			388.83	(1,664)								1,664				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/10/2024	09/12/2024	Maturity			399.74	(3,991)								3,991				03

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/11/2024	09/13/2024	Maturity			385.26	(7,970)								7,970				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/11/2024	09/13/2024	Maturity			396.53	(876)								876				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/11/2024	09/13/2024	Maturity			402.28	(1,728)								1,728				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/12/2024	09/16/2024	Maturity			389.71	(1,677)								1,677				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2023	09/12/2024	09/16/2024	Maturity			399.28	(2,612)								2,612				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/12/2023	09/09/2024	09/11/2024	Maturity			252.35													03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/19/2023	09/13/2024	09/17/2024	Exercise			4,721.79				(10,860,942)									03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/19/2023	09/13/2024	09/17/2024	Exercise			4,788.54				(10,383,822)									03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/19/2023	09/13/2024	09/17/2024	Exercise			4,828.6				(341,407)									03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/19/2023	09/13/2024	09/17/2024	Exercise			4,855.3				(1,098,168)									03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/19/2023	09/13/2024	09/17/2024	Exercise			4,873.1				(2,095,098)									03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/19/2023	09/13/2024	09/17/2024	Exercise			5,006.61				(803,932)									03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/19/2023	09/13/2024	09/17/2024	Exercise			4,777.42				(537,249)									03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/13/2024	09/17/2024	Maturity			384.84	(8,707)								8,707				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/13/2024	09/17/2024	Maturity			400.22	(3,215)								3,215				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/16/2024	09/18/2024	Maturity			385.04	(4,353)								4,353				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/16/2024	09/18/2024	Maturity			396.97	(1,590)								1,590				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/17/2024	09/19/2024	Maturity			385.78	(6,305)								6,305				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/17/2024	09/19/2024	Maturity			400.49	(1,900)								1,900				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/18/2024	09/20/2024	Maturity			384.63	(4,749)								4,749				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/18/2024	09/20/2024	Maturity			395.84	(1,311)								1,311				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/18/2024	09/20/2024	Maturity			402.37	(607)								607				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/19/2024	09/23/2024	Maturity			397.4	(1,835)								1,835				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/20/2024	09/24/2024	Maturity			381.91	(11,253)								11,253				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/20/2024	09/24/2024	Maturity			396.31	(2,219)								2,219				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/20/2024	09/24/2024	Maturity			399.76	(1,460)								1,460				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/23/2024	09/25/2024	Maturity			382.67	(6,583)								6,583				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/23/2024	09/25/2024	Maturity			395.29	(2,242)								2,242				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/24/2024	09/26/2024	Maturity			383.12	(5,019)								5,019				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/24/2024	09/26/2024	Maturity			397.32	(1,940)								1,940				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/25/2024	09/27/2024	Maturity			381.36	(6,008)								6,008				03

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/25/2024	09/27/2024	Maturity			393.3	(2,696)								2,696				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/26/2023	09/25/2024	09/27/2024	Maturity			398.69	(2,022)								2,022				03
SEP 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/26/2023	09/13/2024	03/13/2024	Maturity			377.54													03
SEP 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/26/2023	09/25/2024	03/13/2024	Maturity			369.42													03
SEP 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/28/2023	09/09/2024	09/11/2024	Exercise			691.55									(97,735)				03
SEP 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/28/2023	09/17/2024	09/19/2024	Exercise			697.77									(96,284)				03
SEP 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	09/28/2023	09/27/2024	10/01/2024	Exercise			691.47									(201,505)				03
SEP 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2023	09/13/2024	09/17/2024	Maturity			203.91	(1,439)								1,439				03
SEP 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/28/2023	09/27/2024	10/01/2024	Maturity			201.68	(1,162)								1,162				03
JUL 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	07/31/2024	08/02/2024	Maturity			181.38													03
AUG 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	08/30/2024	09/04/2024	Maturity			179.3													03
SEP 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	09/27/2024	10/01/2024	Maturity			175.93													03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/09/2024	09/11/2024	Exercise			4,689.16									(594,674)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/10/2024	09/12/2024	Exercise			4,831.05									(453,228)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/12/2024	09/16/2024	Exercise			4,736.13									(779,710)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/13/2024	09/17/2024	Exercise			4,641.16									(1,098,661)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/13/2024	09/17/2024	Exercise			4,796.24									(1,074,117)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/13/2024	09/17/2024	Exercise			4,879.58									(1,241,352)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/16/2024	09/18/2024	Exercise			4,823.21									(989,560)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/18/2024	09/20/2024	Exercise			4,663.02									(855,838)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/19/2024	09/23/2024	Exercise			4,781.36									(984,339)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/20/2024	09/24/2024	Exercise			4,563.42									(867,527)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/20/2024	09/24/2024	Exercise			4,699.23									(1,427,132)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/23/2024	09/25/2024	Exercise			4,694.5									(901,192)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/25/2024	09/27/2024	Exercise			4,525.91									(1,017,053)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/26/2024	09/30/2024	Exercise			4,665.79									(1,594,626)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/27/2024	10/01/2024	Exercise			4,435.16									(1,438,575)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/27/2024	10/01/2024	Exercise			4,614.67									(2,201,588)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/30/2024	10/02/2024	Exercise			4,577.89									(928,162)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/06/2024	09/10/2024	Exercise			4,661.65									(709,932)				03

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/04/2023	09/06/2024	09/10/2024	Exercise			4,824.43				(1,003,680)					03
OCT 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	10/03/2024	10/07/2024	Maturity			321.31	(1,740)								1,740				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/27/2024	10/01/2024	Maturity			396.56	(1,375)								1,375				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/30/2024	10/02/2024	Exercise			378.41	(4,106)			(9,274)					4,106				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/30/2024	10/02/2024	Maturity			385.54	(1,469)								1,469				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/30/2024	10/02/2024	Maturity			393.75	(1,937)								1,937				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	10/01/2024	10/03/2024	Maturity			380.29	(3,860)								3,860				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	10/01/2024	10/03/2024	Maturity			389.27	(1,396)								1,396				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	10/01/2024	10/03/2024	Maturity			395.93	(1,206)								1,206				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	10/02/2024	10/04/2024	Exercise			377.58	(4,335)			(13,829)					4,335				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	10/02/2024	10/04/2024	Maturity			387.8	(1,546)								1,546				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	10/02/2024	10/04/2024	Maturity			393.94	(1,328)								1,328				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	10/03/2024	10/07/2024	Exercise			378.32	(2,576)			(2,993)					2,576				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	10/03/2024	10/07/2024	Maturity			385.84	(3,944)								3,944				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	10/03/2024	10/07/2024	Maturity			391.96	(1,218)								1,218				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/26/2024	09/30/2024	Maturity			382.45	(3,185)								3,185				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/26/2024	09/30/2024	Maturity			391.36	(1,339)								1,339				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/26/2024	09/30/2024	Maturity			397.06	(421)								421				03
SEP 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/13/2024	09/17/2024	Maturity			319.15	(915)								915				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/27/2024	10/01/2024	Exercise			373.13	(3,141)			(18,868)					3,141				03
SEP 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/13/2024	09/17/2024	Maturity			322.05	(543)								543				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/27/2024	10/01/2024	Exercise			380.44	(10,696)			(8,132)					10,696				03
SEP 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/18/2024	09/20/2024	Maturity			323.34	(719)								719				03
SEP 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/20/2024	09/24/2024	Maturity			319.53	(1,094)								1,094				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/04/2023	09/27/2024	10/01/2024	Maturity			391.72	(1,411)								1,411				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/04/2023	09/20/2024	09/24/2024	Maturity			250.6													03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/04/2023	10/03/2024	10/07/2024	Exercise			247.07				(7,963)									03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/07/2024	10/09/2024	Maturity			380.61	(3,106)								3,106				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/07/2024	10/09/2024	Maturity			385.1	(2,456)								2,456				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/07/2024	10/09/2024	Maturity			389.07	(2,176)								2,176				03

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/08/2024	10/10/2024	Exercise			376.02	(8,388)			(7,038)					8,388				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/08/2024	10/10/2024	Maturity			381.08	(3,378)								3,378				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/08/2024	10/10/2024	Maturity			388.12	(4,381)								4,381				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/08/2024	10/10/2024	Maturity			393.76	(2,667)								2,667				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/09/2024	10/11/2024	Exercise			376.89	(6,697)			(2,816)					6,697				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/09/2024	10/11/2024	Maturity			381.09	(5,370)								5,370				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/09/2024	10/11/2024	Maturity			386.46	(1,626)								1,626				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/09/2024	10/11/2024	Maturity			389.88	(2,495)								2,495				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/09/2024	10/11/2024	Maturity			395.11	(1,361)								1,361				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/04/2024	10/08/2024	Exercise			373.35	(7,884)			(20,935)					7,884				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/04/2024	10/08/2024	Exercise			376.6	(20,848)			(31,435)					20,848				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/04/2024	10/08/2024	Maturity			381.19	(3,406)								3,406				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/04/2024	10/08/2024	Maturity			386.43	(3,958)								3,958				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/04/2024	10/08/2024	Maturity			391.99	(5,108)								5,108				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/10/2023	10/07/2024	10/09/2024	Exercise			376.27	(4,548)			(5,175)					4,548				03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	10/17/2024	Exercise			4,591.77				(12,305,055)									03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	10/17/2024	Exercise			4,656.69				(16,526,989)									03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	10/17/2024	Exercise			4,695.64				(502,194)									03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	10/17/2024	Exercise			4,721.61				(1,715,696)									03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	10/17/2024	Exercise			4,738.92				(1,158,820)									03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	10/17/2024	Exercise			4,760.56				(1,587,408)									03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	10/17/2024	Exercise			4,868.75				(170,646)									03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	10/17/2024	Exercise			4,879.57				(873,083)									03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	10/17/2024	Exercise			4,645.87				(678,223)									03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial OZ3V05H2G7GRS05BHJ91	10/20/2023	10/18/2024	10/22/2024	Exercise			4,725.76	(303,174)			(2,419,626)					303,174				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial OZ3V05H2G7GRS05BHJ91	10/20/2023	10/02/2024	10/04/2024	Exercise			4,486.32	(154,267)			(863,765)					154,267				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial OZ3V05H2G7GRS05BHJ91	10/20/2023	10/03/2024	10/07/2024	Exercise			4,605.36	(128,819)			(1,024,253)					128,819				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial OZ3V05H2G7GRS05BHJ91	10/20/2023	10/04/2024	10/08/2024	Exercise			4,455.69	(194,048)			(1,113,211)					194,048				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial OZ3V05H2G7GRS05BHJ91	10/20/2023	10/04/2024	10/08/2024	Exercise			4,657.71	(232,599)			(1,716,357)					232,599				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial OZ3V05H2G7GRS05BHJ91	10/20/2023	10/07/2024	10/09/2024	Exercise			4,673.62	(79,586)			(554,742)					79,586				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial OZ3V05H2G7GRS05BHJ91	10/20/2023	10/08/2024	10/10/2024	Exercise			4,508.28	(117,376)			(651,191)					117,376				03

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/09/2024	10/11/2024	Exercise			4,512.21	(162,034)			(868,877)					162,034				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/10/2024	10/15/2024	Exercise			4,586.11	(202,875)			(1,144,499)					202,875				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/10/2024	10/15/2024	Exercise			4,743.2	(102,632)			(651,826)					102,632				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/11/2024	10/16/2024	Exercise			4,530.68	(197,665)			(1,064,071)					197,665				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/11/2024	10/16/2024	Exercise			4,748.66	(267,284)			(1,816,412)					267,284				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/11/2024	10/16/2024	Exercise			4,805.17	(87,566)			(598,988)					87,566				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/14/2024	10/16/2024	Exercise			4,709.61	(105,177)			(806,537)					105,177				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/15/2024	10/17/2024	Exercise			4,522.72	(157,960)			(889,423)					157,960				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/16/2024	10/18/2024	Exercise			4,570.62	(126,763)			(698,233)					126,763				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/17/2024	10/21/2024	Exercise			4,550.42	(167,764)			(895,033)					167,764				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/17/2024	10/21/2024	Exercise			4,769.01	(168,575)			(1,113,128)					168,575				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 0Z3V05H2G7GRS05BHJ91	10/20/2023	10/18/2024	10/22/2024	Exercise			4,502.68	(212,523)			(1,313,939)					212,523				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/20/2023	10/15/2024	10/17/2024	Maturity			395.77	(429)								429				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/20/2023	10/16/2024	10/18/2024	Maturity			380.9	(5,775)								5,775				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/20/2023	10/16/2024	10/18/2024	Maturity			389.32	(1,090)								1,090				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/20/2023	10/16/2024	10/18/2024	Maturity			395.89	(991)								991				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/20/2023	10/17/2024	10/21/2024	Maturity			381.42	(3,207)								3,207				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/20/2023	10/17/2024	10/21/2024	Maturity			390.07	(1,799)								1,799				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/20/2023	10/17/2024	10/21/2024	Maturity			395.55	(574)								574				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/20/2023	10/18/2024	10/22/2024	Exercise			375.85	(8,012)			(33,120)					8,012				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/20/2023	10/18/2024	10/22/2024	Maturity			387.15	(2,130)								2,130				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/20/2023	10/18/2024	10/22/2024	Maturity			393.49	(1,567)								1,567				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/20/2023	10/10/2024	10/15/2024	Maturity			382.02	(1,718)								1,718				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/20/2023	10/10/2024	10/15/2024	Maturity			391.85	(1,285)								1,285				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/20/2023	10/10/2024	10/15/2024	Maturity			397.3	(330)								330				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/20/2023	10/11/2024	10/16/2024	Maturity			379.25	(7,041)								7,041				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/20/2023	10/11/2024	10/16/2024	Maturity			383.56	(2,129)								2,129				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/20/2023	10/11/2024	10/16/2024	Maturity			390.89	(1,148)								1,148				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/20/2023	10/11/2024	10/16/2024	Maturity			396.53	(1,303)								1,303				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/20/2023	10/14/2024	10/16/2024	Maturity			384.69	(2,697)								2,697				03

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/14/2024	10/16/2024	Maturity			391.22	(1,379)								1,379				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/15/2024	10/17/2024	Exercise			377.93	(3,505)			(3,718)					3,505				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/20/2023	10/15/2024	10/17/2024	Maturity			389.35	(2,323)								2,323				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/18/2024	10/22/2024	Exercise			374.11	(5,229)			(33,228)					5,229				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/21/2024	10/23/2024	Exercise			375.56	(4,690)			(19,139)					4,690				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/21/2024	10/23/2024	Maturity			382	(2,013)								2,013				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/21/2024	10/23/2024	Maturity			386.04	(2,388)								2,388				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/21/2024	10/23/2024	Maturity			390.07	(1,027)								1,027				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/22/2024	10/24/2024	Exercise			377.3	(3,555)			(8,358)					3,555				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/22/2024	10/24/2024	Maturity			385.78	(1,311)								1,311				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/22/2024	10/24/2024	Maturity			388	(1,177)								1,177				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/22/2024	10/24/2024	Maturity			391.32	(1,182)								1,182				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/23/2024	10/25/2024	Exercise			373.44	(5,219)			(20,738)					5,219				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/23/2024	10/25/2024	Maturity			380.4	(2,643)								2,643				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/23/2024	10/25/2024	Maturity			389.68	(1,482)								1,482				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/24/2024	10/28/2024	Maturity			380.65	(3,339)								3,339				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/24/2024	10/28/2024	Maturity			385.32	(2,040)								2,040				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/24/2024	10/28/2024	Maturity			391.18	(1,533)								1,533				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/25/2024	10/29/2024	Maturity			378.21	(3,366)								3,366				03
OCT 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/25/2024	10/29/2024	Maturity			199.59	(2,667)								2,667				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/25/2024	10/29/2024	Maturity			384.85	(2,208)								2,208				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2023	10/25/2024	10/29/2024	Maturity			389.91	(896)								896				03
OCT 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2023	10/25/2024	03/13/2024	Maturity			369.26													03
OCT 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/30/2023	10/08/2024	10/10/2024	Exercise			665.56				(142,967)									03
OCT 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/30/2023	10/17/2024	10/21/2024	Exercise			679.25				(125,873)									03
OCT 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	10/30/2023	10/29/2024	10/31/2024	Exercise			675.99				(156,597)									03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/29/2024	10/31/2024	Maturity			383.07	(3,015)								3,015				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/29/2024	10/31/2024	Maturity			387.48	(1,477)								1,477				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/29/2024	10/31/2024	Maturity			388.88	(2,739)								2,739				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/30/2024	11/01/2024	Exercise			370.49	(11,745)			(38,281)					11,745				03

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/30/2024	11/01/2024	Exercise			375.18	(8,250)			(12,314)					8,250				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/30/2024	11/01/2024	Maturity			382.83	(4,721)								4,721				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/30/2024	11/01/2024	Maturity			388.56	(4,469)								4,469				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/31/2024	11/04/2024	Maturity			378.98	(5,388)								5,388				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/31/2024	11/04/2024	Maturity			384.34	(3,479)								3,479				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/31/2024	11/04/2024	Maturity			388.72	(1,749)								1,749				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	11/01/2024	11/05/2024	Maturity			378.12	(5,535)								5,535				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	11/01/2024	11/05/2024	Maturity			385.31	(6,066)								6,066				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	11/01/2024	11/05/2024	Maturity			390.33	(1,551)								1,551				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/25/2024	10/29/2024	Exercise			370.75	(12,493)			(44,969)					12,493				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/25/2024	10/29/2024	Exercise			374.59	(9,774)			(23,149)					9,774				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/25/2024	10/29/2024	Maturity			387.03	(4,574)								4,574				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/28/2024	10/30/2024	Exercise			375.36	(8,206)			(15,702)					8,206				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/28/2024	10/30/2024	Maturity			383.89	(5,018)								5,018				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/29/2024	10/31/2024	Exercise			372.75	(9,058)			(28,522)					9,058				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/02/2023	10/29/2024	10/31/2024	Maturity			379.22	(3,138)								3,138				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/07/2024	11/12/2024	Maturity			389.02	(3,616)								3,616				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/07/2024	11/12/2024	Maturity			393.84	(1,543)								1,543				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/01/2024	11/05/2024	Maturity			375.68	(4,000)								4,000				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/01/2024	11/05/2024	Maturity			379.99	(2,268)								2,268				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/01/2024	11/05/2024	Maturity			383.55	(1,754)								1,754				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/01/2024	11/05/2024	Maturity			391.28	(695)								695				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/01/2024	11/05/2024	Maturity			393.82	(849)								849				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/04/2024	11/06/2024	Maturity			377.14	(3,534)								3,534				03
OCT 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	10/11/2024	10/16/2024	Maturity			317.14	(1,647)								1,647				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/04/2024	11/06/2024	Maturity			383.17	(2,020)								2,020				03
OCT 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	10/24/2024	10/28/2024	Maturity			326.02	(415)								415				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/04/2024	11/06/2024	Maturity			388.18	(1,005)								1,005				03
NOV 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/07/2024	11/12/2024	Maturity			324.36	(961)								961				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/04/2024	11/06/2024	Maturity			389.83	(2,263)								2,263				03

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/05/2024	11/07/2024	Maturity			380.78	(2,117)								2,117				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/05/2024	11/07/2024	Maturity			386.47	(1,273)								1,273				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/05/2024	11/07/2024	Maturity			389.65	(1,753)								1,753				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/05/2024	11/07/2024	Maturity			394.23	(1,219)								1,219				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/06/2024	11/08/2024	Maturity			376.88	(3,266)								3,266				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/06/2024	11/08/2024	Maturity			382.17	(1,882)								1,882				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/06/2024	11/08/2024	Maturity			386.77	(1,129)								1,129				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/06/2024	11/08/2024	Maturity			389.91	(1,308)								1,308				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/06/2024	11/08/2024	Maturity			394.52	(972)								972				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/07/2024	11/12/2024	Maturity			383.5	(1,725)								1,725				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2023	11/07/2024	11/12/2024	Maturity			385.41	(1,835)								1,835				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/08/2023	10/18/2024	10/22/2024	Exercise			248.33				(1,591)								03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/08/2023	11/06/2024	11/08/2024	Maturity			246.24												03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	11/10/2023	10/18/2024	10/22/2024	Exercise			4,603.76	(128,325)			(827,863)					128,325				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	11/10/2023	10/21/2024	10/23/2024	Exercise			4,543.25	(149,175)			(861,556)					149,175				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	11/10/2023	10/22/2024	10/24/2024	Exercise			4,462.47	(232,943)			(1,197,335)					232,943				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	11/10/2023	10/23/2024	10/25/2024	Exercise			4,424.2	(213,113)			(1,002,176)					213,113				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	11/10/2023	10/24/2024	10/28/2024	Exercise			4,613.31	(303,419)			(1,847,916)					303,419				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	11/10/2023	10/25/2024	10/29/2024	Exercise			4,331.33	(347,582)			(1,477,041)					347,582				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	11/10/2023	10/25/2024	10/29/2024	Exercise			4,523.44	(455,063)			(2,414,453)					455,063				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	11/10/2023	10/28/2024	10/30/2024	Exercise			4,452.89	(205,567)			(1,001,835)					205,567				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	11/10/2023	10/30/2024	11/01/2024	Exercise			4,316.89	(278,800)			(1,158,867)					278,800				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	11/10/2023	10/31/2024	11/04/2024	Exercise			4,415.34	(379,354)			(1,601,568)					379,354				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	11/10/2023	10/31/2024	11/04/2024	Exercise			4,566.53	(237,313)			(1,197,369)					237,313				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	11/10/2023	11/01/2024	11/05/2024	Exercise			4,534.33	(204,044)			(1,002,316)					204,044				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	11/10/2023	11/01/2024	11/05/2024	Exercise			4,660.59	(218,941)			(1,285,836)					218,941				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	11/10/2023	11/01/2024	11/05/2024	Exercise			4,800.21	(128,600)			(957,005)					128,600				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	11/10/2023	11/04/2024	11/06/2024	Exercise			4,798.48	(52,802)			(380,723)					52,802				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	11/10/2023	11/05/2024	11/07/2024	Exercise			4,507.97	(154,108)			(758,041)					154,108				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1WP2IHZNBB6K528	11/10/2023	11/06/2024	11/08/2024	Exercise			4,562.82	(151,827)			(894,232)					151,827				03

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1IP2IHZNBB6K528	11/10/2023	11/07/2024	11/12/2024	Exercise			4,759.06	(151,078)			(1,264,702)					151,078				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1IP2IHZNBB6K528	11/10/2023	11/08/2024	11/13/2024	Exercise			4,557.45	(175,745)			(1,066,329)					175,745				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LRO1IP2IHZNBB6K528	11/10/2023	11/08/2024	11/13/2024	Exercise			4,848.97	(282,748)			(2,882,752)					282,748				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2023	11/08/2024	11/13/2024	Maturity			386.02	(1,885)								1,885				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2023	11/08/2024	11/13/2024	Maturity			388.76	(4,603)								4,603				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2023	11/08/2024	11/13/2024	Maturity			392.79	(1,364)								1,364				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2023	11/08/2024	11/13/2024	Maturity			394	(1,122)								1,122				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2023	11/11/2024	11/13/2024	Exercise			376.48	(4,828)			(4,705)					4,828				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2023	11/11/2024	11/13/2024	Maturity			381.52	(3,287)								3,287				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2023	11/11/2024	11/13/2024	Maturity			387.09	(1,796)								1,796				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2023	11/11/2024	11/13/2024	Maturity			389.32	(3,645)								3,645				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2023	11/12/2024	11/14/2024	Exercise			372.93	(7,083)			(10,477)					7,083				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2023	11/12/2024	11/14/2024	Maturity			380.45	(4,034)								4,034				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2023	11/12/2024	11/14/2024	Maturity			384.17	(2,575)								2,575				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2023	11/12/2024	11/14/2024	Maturity			387.73	(6,149)								6,149				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2023	11/12/2024	11/14/2024	Maturity			390.5	(1,860)								1,860				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2023	11/12/2024	11/14/2024	Maturity			393.22	(1,442)								1,442				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2023	11/13/2024	11/15/2024	Exercise			375.32	(5,006)			(1,315)					5,006				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2023	11/13/2024	11/15/2024	Maturity			382.23	(5,791)								5,791				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2023	11/13/2024	11/15/2024	Maturity			384.67	(3,222)								3,222				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2023	11/13/2024	11/15/2024	Maturity			388.81	(3,679)								3,679				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2023	11/13/2024	11/15/2024	Maturity			393.14	(1,995)								1,995				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2023	11/08/2024	11/13/2024	Exercise			372.97	(6,339)			(13,952)					6,339				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2023	11/08/2024	11/13/2024	Exercise			375.93	(5,233)			(6,787)					5,233				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2023	11/08/2024	11/13/2024	Maturity			380.1	(6,594)								6,594				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/14/2023	11/08/2024	11/13/2024	Maturity			382.37	(8,076)								8,076				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	11/19/2024	Exercise			4,777.56				(10,529,840)									03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	11/19/2024	Exercise			4,845.1				(13,603,718)									03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	11/19/2024	Exercise			4,885.62				(487,555)									03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	11/19/2024	Exercise			4,912.64				(1,364,805)									03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	11/19/2024	Exercise			4,930.65				(1,146,820)									03

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	11/19/2024	Exercise			4,953.17				(1,855,102)									03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	11/19/2024	Exercise			5,065.74				(192,584)									03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	11/19/2024	Exercise			5,077				(749,907)									03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	11/19/2024	Exercise			4,833.84				(474,990)									03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/20/2024	11/22/2024	Maturity			381.53	(4,793)								4,793				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/20/2024	11/22/2024	Maturity			387.95	(5,731)								5,731				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/20/2024	11/22/2024	Maturity			392.88	(1,710)								1,710				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/20/2024	11/22/2024	Maturity			397.35	(1,980)								1,980				03
NOV 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/21/2024	11/25/2024	Maturity			200.67	(1,474)								1,474				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/21/2024	11/25/2024	Maturity			387.44	(5,135)								5,135				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/21/2024	11/25/2024	Maturity			390.76	(2,594)								2,594				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/21/2024	11/25/2024	Maturity			394.76	(3,669)								3,669				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/21/2024	11/25/2024	Maturity			399.24	(1,573)								1,573				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/14/2024	11/18/2024	Maturity			385.73	(5,893)								5,893				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/14/2024	11/18/2024	Maturity			391.34	(1,532)								1,532				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/14/2024	11/18/2024	Maturity			394.11	(1,168)								1,168				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/14/2024	11/18/2024	Maturity			396.98	(1,479)								1,479				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/15/2024	11/19/2024	Maturity			380.6	(7,464)								7,464				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/15/2024	11/19/2024	Maturity			385.86	(5,780)								5,780				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/15/2024	11/19/2024	Maturity			387.61	(10,178)								10,178				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/15/2024	11/19/2024	Maturity			391.49	(2,398)								2,398				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/15/2024	11/19/2024	Maturity			397.02	(3,527)								3,527				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/18/2024	11/20/2024	Maturity			383.16	(5,505)								5,505				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/18/2024	11/20/2024	Maturity			389.14	(2,239)								2,239				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/18/2024	11/20/2024	Maturity			393.03	(4,035)								4,035				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/19/2024	11/21/2024	Maturity			384.36	(5,391)								5,391				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/19/2024	11/21/2024	Maturity			393.14	(2,026)								2,026				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/22/2023	11/19/2024	11/21/2024	Maturity			397.36	(2,013)								2,013				03
NOV 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/22/2023	11/21/2024	03/13/2024	Maturity			372.93													03
NOV 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/29/2023	11/05/2024	11/07/2024	Exercise			660.38				(121,833)									03

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
NOV 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/29/2023	11/13/2024	11/15/2024	Exercise			681.03				(87,880)									03
NOV 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	11/29/2023	11/27/2024	12/02/2024	Exercise			689.26				(165,981)									03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/21/2024	11/25/2024	Exercise			4,822.93				(137,971)									03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/21/2024	11/25/2024	Exercise			5,028.77				(119,106)									03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/22/2024	11/26/2024	Exercise			4,758.73				(197,348)									03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/22/2024	11/26/2024	Exercise			5,042.24				(191,552)									03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/25/2024	11/27/2024	Exercise			5,048.59				(88,756)									03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/27/2024	12/02/2024	Exercise			4,760.74				(269,934)									03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/27/2024	12/02/2024	Exercise			4,954.31				(169,813)									03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/27/2024	12/02/2024	Exercise			5,050.79				(93,381)									03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/29/2024	12/03/2024	Exercise			4,830.96				(181,765)									03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/29/2024	12/03/2024	Exercise			5,034.42				(166,892)									03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/29/2024	12/03/2024	Exercise			5,073.89				(89,473)									03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/29/2024	12/03/2024	Exercise			5,098.47				(98,149)									03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	12/02/2024	12/04/2024	Exercise			4,983.05				(59,256)									03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	12/03/2024	12/05/2024	Exercise			4,943.43				(95,525)									03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	12/04/2024	12/06/2024	Exercise			4,832.5				(263,698)									03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/08/2024	11/13/2024	Exercise			4,738.75				(136,646)									03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/11/2024	11/13/2024	Exercise			4,895.06				(137,318)									03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/13/2024	11/15/2024	Exercise			4,614.22				(313,642)									03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/14/2024	11/18/2024	Exercise			4,834.31				(125,562)									03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/14/2024	11/18/2024	Exercise			4,988.17				(100,486)									03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/15/2024	11/19/2024	Exercise			4,724.27				(289,495)									03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/15/2024	11/19/2024	Exercise			4,966.54				(196,390)									03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/15/2024	11/19/2024	Exercise			5,010.55				(194,097)									03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/18/2024	11/20/2024	Exercise			4,978.04				(67,478)									03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2023	11/20/2024	11/22/2024	Exercise			4,887.2				(133,838)									03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/05/2023	11/22/2024	11/26/2024	Maturity			386.89				(7,538)									03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/05/2023	11/22/2024	11/26/2024	Maturity			394.31				(4,158)									03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/05/2023	11/22/2024	11/26/2024	Maturity			398.58				(1,636)									03

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/25/2024	11/27/2024	Maturity			384.69	(8,249)								8,249				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/25/2024	11/27/2024	Maturity			392.69	(8,739)								8,739				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/26/2024	11/29/2024	Maturity			390.98	(5,548)								5,548				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/26/2024	11/29/2024	Maturity			395.73	(2,392)								2,392				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/27/2024	12/02/2024	Maturity			386.77	(8,632)								8,632				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/27/2024	12/02/2024	Maturity			389.74	(4,865)								4,865				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/27/2024	12/02/2024	Maturity			393.44	(5,012)								5,012				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/27/2024	12/02/2024	Maturity			395.71	(6,898)								6,898				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/27/2024	12/02/2024	Maturity			399.55	(4,095)								4,095				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/29/2024	12/03/2024	Maturity			385.28	(6,086)								6,086				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/29/2024	12/03/2024	Maturity			391.26	(5,798)								5,798				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/29/2024	12/03/2024	Maturity			396.34	(2,585)								2,585				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/29/2024	12/03/2024	Maturity			401.83	(1,932)								1,932				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	12/02/2024	12/04/2024	Maturity			388.07	(4,891)								4,891				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	12/02/2024	12/04/2024	Maturity			395.39	(4,945)								4,945				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	12/03/2024	12/05/2024	Maturity			389.07	(5,880)								5,880				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	12/03/2024	12/05/2024	Maturity			395.07	(3,538)								3,538				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	12/03/2024	12/05/2024	Maturity			402.61	(1,197)								1,197				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	12/04/2024	12/06/2024	Maturity			389.16	(4,396)								4,396				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	12/04/2024	12/06/2024	Maturity			393.9	(3,542)								3,542				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	12/04/2024	12/06/2024	Maturity			399.63	(2,041)								2,041				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/05/2023	11/22/2024	11/26/2024	Maturity			380.93	(9,142)								9,142				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/05/2023	12/04/2024	12/06/2024	Maturity			254.39													03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/10/2024	12/12/2024	Maturity			385.14	(3,215)								3,215				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/10/2024	12/12/2024	Maturity			389.95	(3,112)								3,112				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/10/2024	12/12/2024	Maturity			393.7	(4,696)								4,696				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/10/2024	12/12/2024	Maturity			400.07	(894)								894				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/10/2024	12/12/2024	Maturity			400.99	(597)								597				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/11/2024	12/13/2024	Maturity			385.69	(3,002)								3,002				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2023	12/11/2024	12/13/2024	Maturity			388.83	(2,153)								2,153				03

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/12/2023	12/11/2024	12/13/2024	Maturity			391.36	(2,003)								2,003				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/12/2023	12/11/2024	12/13/2024	Maturity			393.84	(1,535)								1,535				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/12/2023	12/11/2024	12/13/2024	Maturity			398.81	(1,746)								1,746				03
NOV 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/12/2023	11/15/2024	11/19/2024	Maturity			324.47	(311)								311				03
NOV 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/12/2023	11/15/2024	11/19/2024	Maturity			325.83	(262)								262				03
NOV 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/12/2023	11/22/2024	11/26/2024	Maturity			325.17	(430)								430				03
NOV 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/12/2023	11/29/2024	12/03/2024	Maturity			325.75	(402)								402				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/12/2023	12/05/2024	12/09/2024	Maturity			324.21	(466)								466				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/12/2023	12/09/2024	12/11/2024	Maturity			323.16	(728)								728				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/12/2023	12/05/2024	12/09/2024	Maturity			386.9	(2,979)								2,979				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/12/2023	12/05/2024	12/09/2024	Maturity			390.75	(3,708)								3,708				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/12/2023	12/05/2024	12/09/2024	Maturity			394.56	(3,836)								3,836				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/12/2023	12/06/2024	12/10/2024	Exercise			381.88	(4,223)			(308)					4,223				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/12/2023	12/06/2024	12/10/2024	Maturity			386.73	(2,451)								2,451				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/12/2023	12/06/2024	12/10/2024	Maturity			388.81	(2,779)								2,779				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/12/2023	12/06/2024	12/10/2024	Maturity			390.84	(8,085)								8,085				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/12/2023	12/06/2024	12/10/2024	Maturity			394.66	(3,952)								3,952				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/12/2023	12/06/2024	12/10/2024	Maturity			399.44	(1,147)								1,147				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/12/2023	12/06/2024	12/10/2024	Maturity			401.77	(1,840)								1,840				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/12/2023	12/09/2024	12/11/2024	Maturity			384.89	(3,224)								3,224				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/12/2023	12/09/2024	12/11/2024	Maturity			387.79	(2,388)								2,388				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/12/2023	12/09/2024	12/11/2024	Maturity			392.53	(1,421)								1,421				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/12/2023	12/09/2024	12/11/2024	Maturity			393.7	(7,807)								7,807				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024	12/17/2024	Exercise			5,007.06				(11,528,138)									03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024	12/17/2024	Exercise			5,077.85				(12,695,147)									03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024	12/17/2024	Exercise			5,120.32				(283,038)									03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024	12/17/2024	Exercise			5,148.64				(1,248,937)									03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024	12/17/2024	Exercise			5,167.51				(930,154)									03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024	12/17/2024	Exercise			5,191.11				(2,106,297)									03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024	12/17/2024	Exercise			5,309.09				(182,614)									03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024	12/17/2024	Exercise			5,320.89				(749,631)									03

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2023	12/13/2024	12/17/2024	Exercise			5,066.05				(519,520)									03
DEC 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/19/2024	12/23/2024	Maturity			205.42				(514)					1,038				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/12/2024	12/16/2024	Maturity			388.19				(8,657)					8,657				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/12/2024	12/16/2024	Maturity			394.14				(8,788)					8,788				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/12/2024	12/16/2024	Maturity			400.54				(3,146)					3,146				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/13/2024	12/17/2024	Maturity			387.01				(9,032)					9,032				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/13/2024	12/17/2024	Maturity			393.8				(6,185)					6,185				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/13/2024	12/17/2024	Maturity			396.52				(4,392)					4,392				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/13/2024	12/17/2024	Maturity			403.16				(1,244)					1,244				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/13/2024	12/17/2024	Maturity			404.47				(1,873)					1,873				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/16/2024	12/18/2024	Maturity			391.3				(6,861)					6,861				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/16/2024	12/18/2024	Maturity			397.77				(7,893)					7,893				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/17/2024	12/19/2024	Maturity			389.58				(7,319)					7,319				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/17/2024	12/19/2024	Maturity			397.79				(6,503)					6,503				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/17/2024	12/19/2024	Maturity			403.08				(1,603)					1,603				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/17/2024	12/19/2024	Maturity			405.15				(1,365)					1,365				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/18/2024	12/20/2024	Maturity			388.08				(7,867)					7,867				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/18/2024	12/20/2024	Maturity			394.52				(5,376)					5,376				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/18/2024	12/20/2024	Maturity			398.21				(9,246)					9,246				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/19/2024	12/23/2024	Maturity			392.49				(7,977)					7,977				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/19/2024	12/23/2024	Maturity			399				(6,011)					6,011				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/19/2024	12/23/2024	Maturity			404.43				(1,474)					1,474				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/19/2024	12/23/2024	Maturity			407.22				(1,477)					1,477				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/20/2024	12/24/2024	Maturity			394.88				(5,769)					5,769				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/20/2024	12/24/2024	Maturity			399.68				(5,216)					5,216				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2023	12/20/2024	12/24/2024	Maturity			406.71				(1,207)					1,207				03
DEC 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/21/2023	12/04/2024	12/06/2024	Exercise			687.75				(70,369)									03
DEC 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/21/2023	12/11/2024	12/13/2024	Exercise			712.55				(78,359)									03
DEC 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653	12/21/2023	12/20/2024	12/24/2024	Exercise			712.57				(60,220)									03
DEC 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2023	12/20/2024	03/13/2024	Maturity			378.28													03

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	12/30/2024	Maturity			393.84	(3,186)								3,186				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	12/30/2024	Maturity			397.37	(3,721)								3,721				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	12/30/2024	Maturity			401.08	(4,925)								4,925				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	12/30/2024	Maturity			406.85	(740)								740				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	12/30/2024	Maturity			408.44	(1,834)								1,834				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024	12/31/2024	Maturity			395.5	(4,325)								4,325				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024	12/31/2024	Maturity			398.39	(4,569)								4,569				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024	12/31/2024	Maturity			402.12	(3,881)								3,881				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024	12/31/2024	Maturity			405.94	(1,139)								1,139				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024	12/31/2024	Maturity			409.56	(1,217)								1,217				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/28/2023	12/20/2024	12/24/2024	Maturity			386.59	(5,980)								5,980				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/28/2023	12/20/2024	12/24/2024	Maturity			396.41	(4,459)								4,459				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/28/2023	12/20/2024	12/24/2024	Maturity			404.72	(873)								873				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/28/2023	12/23/2024	12/26/2024	Maturity			391.22	(3,612)								3,612				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/28/2023	12/23/2024	12/26/2024	Maturity			394.21	(3,354)								3,354				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/28/2023	12/23/2024	12/26/2024	Maturity			397.82	(2,315)								2,315				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/28/2023	12/23/2024	12/26/2024	Maturity			400.44	(10,883)								10,883				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/28/2023	12/23/2024	12/26/2024	Maturity			407.79	(808)								808				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/28/2023	12/24/2024	12/27/2024	Maturity			394.46	(5,264)								5,264				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/28/2023	12/24/2024	12/27/2024	Maturity			399.99	(1,969)								1,969				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/28/2023	12/24/2024	12/27/2024	Maturity			400.44	(3,535)								3,535				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/28/2023	12/24/2024	12/27/2024	Maturity			406.72	(712)								712				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	12/30/2024	Maturity			393.12	(3,340)								3,340				03
OCT 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2024	10/31/2024	11/04/2024	Exercise			174.59			(1,500)										03
NOV 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2024	11/06/2024	11/08/2024	Exercise			176.14			(10,831)										03
NOV 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2024	11/29/2024	12/03/2024	Exercise			178.43			(1,814)										03
DEC 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2024	12/31/2024	01/03/2025	Maturity			178.14													03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/12/2024	12/16/2024	Exercise			5,121.82			(1,355,760)										03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/13/2024	12/17/2024	Exercise			4,988.19			(927,614)										03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/13/2024	12/17/2024	Exercise			5,220.98			(1,718,419)										03

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/16/2024	12/18/2024	Exercise			5,234.04				(701,039)									03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/18/2024	12/20/2024	Exercise			4,941.81				(848,619)									03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/19/2024	12/23/2024	Exercise			5,170.72				(620,526)									03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/31/2024	01/03/2025	Maturity			398.97				(1,061)						1,061			03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/20/2024	12/24/2024	Exercise			5,118.05				(774,615)									03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/31/2024	01/03/2025	Maturity			400.54				(1,135)						1,135			03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/20/2024	12/24/2024	Exercise			5,257.46				(1,166,507)									03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/31/2024	01/03/2025	Maturity			407.08				(687)						687			03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/23/2024	12/26/2024	Exercise			5,293.02				(1,063,555)									03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/31/2024	01/03/2025	Maturity			407.96				(445)						445			03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/26/2024	12/30/2024	Exercise			4,978.78				(1,068,826)									03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/27/2024	12/31/2024	Exercise			5,011.09				(1,113,799)									03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/27/2024	12/31/2024	Exercise			5,232.53				(946,654)									03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/27/2024	12/31/2024	Exercise			5,282.66				(761,857)									03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/27/2024	12/31/2024	Exercise			5,308.84				(731,914)									03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/30/2024	01/02/2025	Exercise			5,237.46				(612,547)									03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/27/2024	12/31/2024	Maturity			387.29				(4,160)						4,160			03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/27/2024	12/31/2024	Maturity			396.63				(1,380)						1,380			03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/27/2024	12/31/2024	Maturity			397.95				(1,102)						1,102			03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/27/2024	12/31/2024	Maturity			405.57				(472)						472			03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/27/2024	12/31/2024	Maturity			408.98				(702)						702			03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/30/2024	01/02/2025	Maturity			391.93				(2,158)						2,158			03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/05/2024	12/09/2024	Exercise			5,051.19				(1,292,504)									03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/30/2024	01/02/2025	Maturity			396.09				(1,713)						1,713			03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/06/2024	12/10/2024	Exercise			4,795.23				(1,669,294)									03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/30/2024	01/02/2025	Maturity			400.54				(3,237)						3,237			03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/06/2024	12/10/2024	Exercise			5,065.65				(1,758,084)									03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/05/2024	12/31/2024	01/03/2025	Maturity			393.79				(2,415)						2,415			03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/09/2024	12/11/2024	Exercise			5,100.21				(1,452,671)									03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/05/2024	12/11/2024	12/13/2024	Exercise			4,915.59				(991,709)									03

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/11/2024	12/12/2024	12/16/2024	Maturity			255.62													03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/11/2024	12/20/2024	12/24/2024	Maturity			258.66													03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	12/13/2024	12/17/2024	Maturity			322.89		(1,412)							1,412				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	12/16/2024	12/18/2024	Maturity			325.07		(817)							817				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	12/19/2024	12/23/2024	Maturity			326.37		(847)							847				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	12/20/2024	12/24/2024	Maturity			326		(776)							776				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	12/23/2024	12/26/2024	Maturity			326.56		(657)							657				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	12/27/2024	12/31/2024	Maturity			326.1		(710)							710				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	12/27/2024	12/31/2024	Maturity			327.25		(593)							593				03
JAN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/13/2024	01/17/2025	03/13/2024	Maturity			381.52													03
JAN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/13/2024	01/29/2025	03/13/2024	Maturity			383.87													03
FEB 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/13/2024	02/07/2025	03/13/2024	Maturity			384.4													03
FEB 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/13/2024	02/21/2025	03/13/2024	Maturity			379.67													03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	07/01/2024	07/03/2024	Maturity			378.5													03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	07/10/2024	07/12/2024	Maturity			377.63													03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	07/24/2024	07/26/2024	Maturity			380.15													03
JUN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	06/21/2024	06/25/2024	Maturity			380.14													03
JUN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	06/07/2024	06/11/2024	Maturity			378.23													03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	05/31/2024	06/04/2024	Maturity			375.81													03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	05/16/2024	05/20/2024	Maturity			374.01													03
SEP 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	09/25/2024	09/27/2024	Maturity			369.42													03
SEP 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	09/13/2024	09/17/2024	Maturity			377.54													03
MAR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	03/27/2024	03/29/2024	Maturity			369.72													03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	05/03/2024	05/07/2024	Maturity			372.66													03
NOV 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	11/21/2024	11/25/2024	Maturity			372.93													03
APR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	04/24/2024	04/26/2024	Maturity			363.83													03
APR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	04/11/2024	04/15/2024	Maturity			373.19													03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	05/23/2024	05/28/2024	Maturity			373.54													03
AUG 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	08/29/2024	09/03/2024	Maturity			378.56													03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	07/29/2024	07/31/2024	Maturity			380.87													03

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
OCT 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	03/13/2024	10/25/2024	10/29/2024	Maturity			369.26													03
DEC 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	03/13/2024	12/20/2024	12/24/2024	Maturity			378.28													03
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants												(14,612,137)	(26,478)		(541,264,400)		XXX			14,639,136				XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(14,612,137)	(26,478)		(541,264,400)		XXX			14,639,136				XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0709999999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants												(14,612,137)	(26,478)		(541,264,400)		XXX			14,639,136				XXX
0939999999. Total Written Options - Put Options																	XXX							XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options												(14,612,137)	(26,478)		(541,264,400)		XXX			14,639,136				XXX
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Merrill Lynch Capital Services GDWTXX03601TB7DWI3U69	12/04/2014	02/03/2024	02/03/2024	Maturity		46,763,283	3.78 USD (1.97 EUR)				86,764				(4,711,000)					100 / QL
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange															86,764		XXX		(4,711,000)					XXX
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/22/2023	01/05/2024	01/05/2024	Maturity		21,778,357	0.0 (UBS Zebra Edge USD Index)											27,339		01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/28/2023	01/05/2024	01/05/2024	Maturity		99,317,298	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	12/28/2023	01/05/2024	01/05/2024	Maturity		4,877,517	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	12/28/2023	01/04/2024	01/04/2024	Maturity		29,145,222	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	12/28/2023	01/03/2024	01/03/2024	Maturity		7,827,776	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	12/28/2023	01/04/2024	01/04/2024	Maturity		28,653,639	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/04/2024	10/14/2024	10/14/2024	Maturity		76,556,636	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/04/2024	10/14/2024	10/14/2024	Maturity		71,504,679	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	10/04/2024	10/11/2024	10/11/2024	Maturity		131,896,596	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/04/2024	10/15/2024	10/15/2024	Maturity		76,579,666	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	10/04/2024	10/11/2024	10/11/2024	Maturity		68,302,134	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/11/2024	10/21/2024	10/21/2024	Maturity		81,553,443	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/11/2024	10/21/2024	10/21/2024	Maturity		66,374,089	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/11/2024	10/21/2024	10/21/2024	Maturity		95,661,019	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	10/11/2024	10/18/2024	10/18/2024	Maturity		69,037,357	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	10/11/2024	10/18/2024	10/18/2024	Maturity		142,552,056	0.0 (UBS Zebra Edge USD Index)													01

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/18/2024	10/28/2024	10/28/2024	Maturity		45,948,799	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/18/2024	10/28/2024	10/28/2024	Maturity		100,226,158	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/25/2024	10/25/2024	Maturity		151,453,823	. 0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2024	10/28/2024	10/28/2024	Maturity		83,091,754	. 0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/25/2024	10/25/2024	Maturity		73,840,809	. 0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/25/2024	11/04/2024	11/04/2024	Maturity		122,269,057	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/29/2024	10/29/2024	Maturity		28,455,058	. 0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/25/2024	11/05/2024	11/05/2024	Maturity		83,523,913	. 0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	11/01/2024	11/01/2024	Maturity		133,475,854	. 0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	11/01/2024	11/01/2024	Maturity		71,858,938	. 0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	10/25/2024	11/04/2024	11/04/2024	Maturity		41,247,368	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	11/05/2024	11/05/2024	Maturity		34,014,302	. 0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	11/08/2024	11/08/2024	Maturity		95,061,623	. 0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	11/08/2024	11/08/2024	Maturity		73,089,825	. 0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/01/2024	11/07/2024	11/07/2024	Maturity		26,438,867	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/01/2024	11/11/2024	11/11/2024	Maturity		42,095,911	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/01/2024	11/11/2024	11/11/2024	Maturity		151,181,472	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2024	11/12/2024	11/12/2024	Maturity		83,698,401	. 0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/08/2024	11/18/2024	11/18/2024	Maturity		46,537,501	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/08/2024	11/18/2024	11/18/2024	Maturity		151,861,343	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2024	11/12/2024	11/12/2024	Maturity		21,286,510	. 0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2024	11/15/2024	11/15/2024	Maturity		95,701,786	. 0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/08/2024	11/18/2024	11/18/2024	Maturity		91,159,630	. 0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2024	11/15/2024	11/15/2024	Maturity		75,273,059	. 0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/15/2024	11/26/2024	11/26/2024	Maturity		15,192,921	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	11/15/2024	11/26/2024	11/26/2024	Maturity		177,436,481	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/25/2024	11/25/2024	Maturity		104,107,634	. 0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/15/2024	11/26/2024	11/26/2024	Maturity		89,948,338	. 0.0 (UBS Zebra Edge USD Index)													01

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/25/2024	11/25/2024	Maturity		74,032,837	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/25/2024	12/02/2024	12/02/2024	Maturity		82,819,666	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/25/2024	12/03/2024	12/03/2024	Maturity		81,730,457	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/25/2024	12/02/2024	12/02/2024	Maturity		68,839,181	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/25/2024	12/03/2024	12/03/2024	Maturity		10,450,648	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/25/2024	12/03/2024	12/03/2024	Maturity		202,638,799	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/02/2024	12/06/2024	12/06/2024	Maturity		85,918,652	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/02/2024	12/09/2024	12/09/2024	Maturity		100,521,848	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/02/2024	12/06/2024	12/06/2024	Maturity		53,924,989	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/02/2024	12/09/2024	12/09/2024	Maturity		38,186,307	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/02/2024	12/09/2024	12/09/2024	Maturity		215,380,213	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/12/2024	12/12/2024	Maturity		28,388,421	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/06/2024	12/16/2024	12/16/2024	Maturity		108,797,329	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/13/2024	12/13/2024	Maturity		61,292,769	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/13/2024	12/13/2024	Maturity		82,968,686	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/06/2024	12/16/2024	12/16/2024	Maturity		41,462,352	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/06/2024	12/16/2024	12/16/2024	Maturity		230,374,127	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/20/2024	12/20/2024	Maturity		73,034,012	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/13/2024	12/23/2024	12/23/2024	Maturity		104,495,580	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/20/2024	12/20/2024	Maturity		79,217,995	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2024	12/23/2024	12/23/2024	Maturity		35,034,274	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2024	12/23/2024	12/23/2024	Maturity		218,030,528	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2024	12/30/2024	12/30/2024	Maturity		234,511,047	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/27/2024	12/27/2024	Maturity		71,433,470	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2024	12/30/2024	12/30/2024	Maturity		71,344,298	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/27/2024	12/27/2024	Maturity		71,066,209	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2024	12/30/2024	12/30/2024	Maturity		2,292,402	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/04/2024	01/12/2024	01/12/2024	Maturity		21,189,764	.0.0 (UBS Zebra Edge USD Index)													01

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/04/2024	01/09/2024	01/09/2024	Maturity		7,377,281	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/04/2024	01/11/2024	01/11/2024	Maturity		30,335,074	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/04/2024	01/12/2024	01/12/2024	Maturity		71,545,633	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/04/2024	01/12/2024	01/12/2024	Maturity		9,116,773	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/04/2024	01/11/2024	01/11/2024	Maturity		36,240,347	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/18/2024	01/18/2024	Maturity		1,592,232	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/22/2024	01/22/2024	Maturity		9,728,334	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/11/2024	01/19/2024	01/19/2024	Maturity		41,425,611	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/11/2024	01/22/2024	01/22/2024	Maturity		19,722,470	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/11/2024	01/16/2024	01/16/2024	Maturity		10,716,540	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/11/2024	01/19/2024	01/19/2024	Maturity		31,361,285	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/22/2024	01/22/2024	Maturity		62,160,141	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/19/2024	01/26/2024	01/26/2024	Maturity		53,499,571	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/19/2024	01/29/2024	01/29/2024	Maturity		19,082,294	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/19/2024	01/23/2024	01/23/2024	Maturity		20,802,400	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/19/2024	01/26/2024	01/26/2024	Maturity		31,715,864	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/29/2024	01/29/2024	Maturity		49,322,090	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/24/2024	01/24/2024	Maturity		3,754,059	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/19/2024	01/29/2024	01/29/2024	Maturity		9,499,922	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/26/2024	02/05/2024	02/05/2024	Maturity		46,987,394	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/26/2024	02/01/2024	02/01/2024	Maturity		6,016,453	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/26/2024	02/05/2024	02/05/2024	Maturity		9,004,211	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/26/2024	02/02/2024	02/02/2024	Maturity		57,791,466	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/26/2024	02/05/2024	02/05/2024	Maturity		23,222,638	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/26/2024	01/29/2024	01/29/2024	Maturity		19,233,042	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	01/26/2024	02/02/2024	02/02/2024	Maturity		32,241,380	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2024	02/09/2024	02/09/2024	Maturity		63,792,329	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2024	02/07/2024	02/07/2024	Maturity		3,657,452	0.0 (JPM Mozaic II USD Index)													01

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/02/2024	02/09/2024	02/09/2024	Maturity		9,582,503	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2024	02/08/2024	02/08/2024	Maturity		51,581,232	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/02/2024	02/09/2024	02/09/2024	Maturity		22,450,377	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2024	02/08/2024	02/08/2024	Maturity		30,957,065	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2024	02/16/2024	02/16/2024	Maturity		42,789,135	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2024	02/13/2024	02/13/2024	Maturity		3,250,394	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/08/2024	02/16/2024	02/16/2024	Maturity		12,546,923	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	02/15/2024	02/15/2024	Maturity		57,385,115	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/08/2024	02/16/2024	02/16/2024	Maturity		23,524,322	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	02/15/2024	02/15/2024	Maturity		33,553,096	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/15/2024	02/23/2024	02/23/2024	Maturity		65,660,432	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/15/2024	02/26/2024	02/26/2024	Maturity		22,102,630	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/15/2024	02/21/2024	02/21/2024	Maturity		6,322,811	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/15/2024	02/23/2024	02/23/2024	Maturity		34,303,896	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2024	02/26/2024	02/26/2024	Maturity		60,897,875	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2024	02/20/2024	02/20/2024	Maturity		7,741,218	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/15/2024	02/26/2024	02/26/2024	Maturity		14,023,018	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/23/2024	03/04/2024	03/04/2024	Maturity		36,644,097	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/23/2024	02/27/2024	02/27/2024	Maturity		12,220,066	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/23/2024	03/04/2024	03/04/2024	Maturity		11,041,457	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/23/2024	03/01/2024	03/01/2024	Maturity		53,219,460	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/23/2024	03/04/2024	03/04/2024	Maturity		24,340,903	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/23/2024	02/27/2024	02/27/2024	Maturity		12,907,570	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	02/23/2024	03/01/2024	03/01/2024	Maturity		33,024,778	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/01/2024	03/08/2024	03/08/2024	Maturity		64,149,579	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/01/2024	03/11/2024	03/11/2024	Maturity		21,029,565	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/01/2024	03/05/2024	03/05/2024	Maturity		13,164,666	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/01/2024	03/08/2024	03/08/2024	Maturity		34,034,119	0.0 (UBS Zebra Edge 2 USD Index)													01

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2024	03/11/2024	03/11/2024	Maturity		24,854,958	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2024	03/11/2024	03/11/2024	Maturity		9,953,413	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/01/2024	03/05/2024	03/05/2024	Maturity		7,854,226	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	03/15/2024	03/15/2024	Maturity		35,655,086	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2024	03/18/2024	03/18/2024	Maturity		18,104,301	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2024	03/12/2024	03/12/2024	Maturity		10,094,704	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2024	03/18/2024	03/18/2024	Maturity		845,616	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	03/15/2024	03/15/2024	Maturity		31,910,257	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/08/2024	03/18/2024	03/18/2024	Maturity		20,669,400	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	03/12/2024	03/12/2024	Maturity		17,152,061	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/15/2024	03/19/2024	03/19/2024	Maturity		15,468,886	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/15/2024	03/22/2024	03/22/2024	Maturity		33,960,387	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/15/2024	03/22/2024	03/22/2024	Maturity		57,343,797	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2024	03/25/2024	03/25/2024	Maturity		39,119,977	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2024	03/21/2024	03/21/2024	Maturity		6,455,439	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/15/2024	03/25/2024	03/25/2024	Maturity		3,558,988	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/15/2024	03/25/2024	03/25/2024	Maturity		16,565,862	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2024	04/02/2024	04/02/2024	Maturity		1,181,889	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2024	03/27/2024	03/27/2024	Maturity		3,005,518	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/22/2024	04/02/2024	04/02/2024	Maturity		4,145,592	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/22/2024	04/02/2024	04/02/2024	Maturity		13,129,874	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/22/2024	03/26/2024	03/26/2024	Maturity		18,353,613	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/22/2024	04/01/2024	04/01/2024	Maturity		34,108,449	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/22/2024	04/01/2024	04/01/2024	Maturity		65,226,764	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2024	04/08/2024	04/08/2024	Maturity		2,847,351	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2024	04/04/2024	04/04/2024	Maturity		30,523,702	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2024	04/08/2024	04/08/2024	Maturity		10,576,902	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2024	04/05/2024	04/05/2024	Maturity		68,700,557	.0.0 (UBS Zebra Edge USD Index)													01

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/01/2024	04/08/2024	04/08/2024	Maturity		6,048,179	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2024	04/03/2024	04/03/2024	Maturity		19,133,582	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2024	04/05/2024	04/05/2024	Maturity		33,513,517	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2024	04/12/2024	04/12/2024	Maturity		102,027,273	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/05/2024	04/15/2024	04/15/2024	Maturity		3,678,847	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2024	04/12/2024	04/12/2024	Maturity		39,085,877	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/05/2024	04/15/2024	04/15/2024	Maturity		10,294,860	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/05/2024	04/10/2024	04/10/2024	Maturity		5,801,299	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/05/2024	04/15/2024	04/15/2024	Maturity		13,528,285	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/12/2024	04/17/2024	04/17/2024	Maturity		4,536,467	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/12/2024	04/19/2024	04/19/2024	Maturity		40,917,842	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2024	04/22/2024	04/22/2024	Maturity		22,232,432	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2024	04/18/2024	04/18/2024	Maturity		4,156,707	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/12/2024	04/22/2024	04/22/2024	Maturity		11,838,412	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/12/2024	04/19/2024	04/19/2024	Maturity		89,235,399	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/12/2024	04/22/2024	04/22/2024	Maturity		754,160	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/19/2024	04/25/2024	04/25/2024	Maturity		24,880,538	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/19/2024	04/29/2024	04/29/2024	Maturity		69,686,984	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2024	04/30/2024	04/30/2024	Maturity		271,231	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/19/2024	04/24/2024	04/24/2024	Maturity		12,688,247	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/19/2024	04/29/2024	04/29/2024	Maturity		41,307,153	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/19/2024	04/30/2024	04/30/2024	Maturity		22,718,002	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/19/2024	04/26/2024	04/26/2024	Maturity		4,033,933	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	04/19/2024	04/30/2024	04/30/2024	Maturity		2,092,921	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2024	05/06/2024	05/06/2024	Maturity		80,861,727	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/29/2024	05/07/2024	05/07/2024	Maturity		3,167,905	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2024	05/01/2024	05/01/2024	Maturity		15,812,302	0.0 (UBS Zebra Edge 2 USD Index)													01

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2024	05/06/2024	05/06/2024	Maturity		41,149,079	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/29/2024	05/07/2024	05/07/2024	Maturity		1,071,069	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/29/2024	05/02/2024	05/02/2024	Maturity		3,733,464	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/29/2024	05/07/2024	05/07/2024	Maturity		80,163	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2024	05/13/2024	05/13/2024	Maturity		4,078,699	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/06/2024	05/13/2024	05/13/2024	Maturity		6,150,990	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2024	05/10/2024	05/10/2024	Maturity		83,806,985	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2024	05/08/2024	05/08/2024	Maturity		20,085,348	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2024	05/10/2024	05/10/2024	Maturity		41,721,935	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2024	05/13/2024	05/13/2024	Maturity		24,480,993	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/06/2024	05/09/2024	05/09/2024	Maturity		9,915,256	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/10/2024	05/17/2024	05/17/2024	Maturity		72,157,504	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/10/2024	05/14/2024	05/14/2024	Maturity		7,767,143	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/10/2024	05/17/2024	05/17/2024	Maturity		39,511,221	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/10/2024	05/20/2024	05/20/2024	Maturity		28,097,536	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/10/2024	05/15/2024	05/15/2024	Maturity		1,661,159	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/10/2024	05/20/2024	05/20/2024	Maturity		9,108,200	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/10/2024	05/20/2024	05/20/2024	Maturity		5,327,141	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/17/2024	05/21/2024	05/21/2024	Maturity		19,657,404	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/17/2024	05/24/2024	05/24/2024	Maturity		41,026,402	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2024	05/28/2024	05/28/2024	Maturity		18,424,643	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2024	05/22/2024	05/22/2024	Maturity		6,397,061	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/17/2024	05/28/2024	05/28/2024	Maturity		22,455,074	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/17/2024	05/24/2024	05/24/2024	Maturity		70,616,342	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/17/2024	05/28/2024	05/28/2024	Maturity		10,506,139	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2024	06/03/2024	06/03/2024	Maturity		7,971,605	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2024	05/30/2024	05/30/2024	Maturity		4,405,697	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2024	06/03/2024	06/03/2024	Maturity		18,069,914	0.0 (JPM Mozaic USD Index)													01

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/24/2024	05/31/2024	05/31/2024	Maturity		88,679,841	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/24/2024	06/03/2024	06/03/2024	Maturity		12,206,660	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/24/2024	05/29/2024	05/29/2024	Maturity		16,418,394	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/24/2024	05/31/2024	05/31/2024	Maturity		43,291,710	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/31/2024	06/06/2024	06/06/2024	Maturity		1,909,458	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/31/2024	06/10/2024	06/10/2024	Maturity		11,940,946	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2024	06/07/2024	06/07/2024	Maturity		99,644,864	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/31/2024	06/11/2024	06/11/2024	Maturity		13,264,539	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2024	06/05/2024	06/05/2024	Maturity		7,453,564	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2024	06/07/2024	06/07/2024	Maturity		45,024,020	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/31/2024	06/10/2024	06/10/2024	Maturity		1,992,432	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/07/2024	06/17/2024	06/17/2024	Maturity		17,589,630	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/07/2024	06/12/2024	06/12/2024	Maturity		8,137,495	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/07/2024	06/14/2024	06/14/2024	Maturity		44,656,016	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2024	06/17/2024	06/17/2024	Maturity		8,693,559	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2024	06/13/2024	06/13/2024	Maturity		3,597,738	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/07/2024	06/17/2024	06/17/2024	Maturity		20,033,724	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/07/2024	06/14/2024	06/14/2024	Maturity		101,670,198	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2024	06/24/2024	06/24/2024	Maturity		12,206,874	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/14/2024	06/21/2024	06/21/2024	Maturity		115,885,094	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/14/2024	06/24/2024	06/24/2024	Maturity		18,427,955	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/14/2024	06/20/2024	06/20/2024	Maturity		12,343,250	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/14/2024	06/21/2024	06/21/2024	Maturity		45,619,966	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/14/2024	06/24/2024	06/24/2024	Maturity		21,403,313	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2024	07/01/2024	07/01/2024	Maturity		6,679,001	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/21/2024	07/01/2024	07/01/2024	Maturity		22,102,810	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/21/2024	06/28/2024	06/28/2024	Maturity		126,356,829	0.0 (UBS Zebra Edge USD Index)													01

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/21/2024	07/01/2024	07/01/2024	Maturity		20,859,410	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/21/2024	06/26/2024	06/26/2024	Maturity		6,011,279	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/21/2024	06/28/2024	06/28/2024	Maturity		44,650,638	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2024	07/08/2024	07/08/2024	Maturity		139,700,515	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/28/2024	07/09/2024	07/09/2024	Maturity		22,308,264	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2024	07/02/2024	07/02/2024	Maturity		9,601,647	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2024	07/08/2024	07/08/2024	Maturity		47,786,634	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	06/28/2024	07/09/2024	07/09/2024	Maturity		18,398,155	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	06/28/2024	07/09/2024	07/09/2024	Maturity		17,778,176	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	07/15/2024	07/15/2024	Maturity		126,268,880	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/08/2024	07/16/2024	07/16/2024	Maturity		30,131,641	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	07/15/2024	07/15/2024	Maturity		47,968,529	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	07/08/2024	07/16/2024	07/16/2024	Maturity		16,372,152	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	07/08/2024	07/16/2024	07/16/2024	Maturity		37,844,787	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	07/15/2024	07/22/2024	07/22/2024	Maturity		40,457,851	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	07/15/2024	07/18/2024	07/18/2024	Maturity		11,920,017	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	07/15/2024	07/22/2024	07/22/2024	Maturity		40,517,583	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/19/2024	07/19/2024	Maturity		140,191,661	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/15/2024	07/22/2024	07/22/2024	Maturity		34,667,506	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/19/2024	07/19/2024	Maturity		48,745,698	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	07/19/2024	07/29/2024	07/29/2024	Maturity		68,092,726	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	07/19/2024	07/29/2024	07/29/2024	Maturity		31,245,220	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/19/2024	07/26/2024	07/26/2024	Maturity		129,857,937	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/19/2024	07/29/2024	07/29/2024	Maturity		33,644,926	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/19/2024	07/26/2024	07/26/2024	Maturity		31,429,927	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	07/26/2024	08/05/2024	08/05/2024	Maturity		1,896,360	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUG0FU57RNE97	07/26/2024	08/05/2024	08/05/2024	Maturity		26,667,683	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	08/02/2024	08/05/2024	Maturity		148,011,366	0.0 (UBS Zebra Edge USD Index)													01

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/26/2024	08/05/2024	08/05/2024	Maturity		37,212,262	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	08/02/2024	08/02/2024	Maturity		51,095,829	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	08/09/2024	08/09/2024	Maturity		150,130,927	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/02/2024	08/13/2024	08/13/2024	Maturity		42,107,392	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	08/09/2024	08/09/2024	Maturity		50,924,085	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2024	08/12/2024	08/12/2024	Maturity		24,109,220	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2024	08/08/2024	08/08/2024	Maturity		31,429,756	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/02/2024	08/12/2024	08/12/2024	Maturity		31,575,107	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/09/2024	08/20/2024	08/20/2024	Maturity		57,001,666	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/09/2024	08/13/2024	08/13/2024	Maturity		11,585,082	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/19/2024	08/19/2024	Maturity		121,299,974	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/09/2024	08/20/2024	08/20/2024	Maturity		41,554,854	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/19/2024	08/19/2024	Maturity		53,363,470	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/09/2024	08/20/2024	08/20/2024	Maturity		16,273,837	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2024	08/21/2024	08/21/2024	Maturity		10,815,275	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2024	08/26/2024	08/26/2024	Maturity		15,926,462	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	08/23/2024	08/23/2024	Maturity		109,672,163	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2024	08/27/2024	08/27/2024	Maturity		46,037,428	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	08/23/2024	08/23/2024	Maturity		43,873,759	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/19/2024	08/26/2024	08/26/2024	Maturity		42,679,109	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/30/2024	08/30/2024	Maturity		111,857,252	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/23/2024	09/03/2024	09/03/2024	Maturity		50,359,641	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/30/2024	08/30/2024	Maturity		57,953,010	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/23/2024	09/03/2024	09/03/2024	Maturity		36,781,434	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/23/2024	09/03/2024	09/03/2024	Maturity		22,187,083	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/23/2024	08/29/2024	08/29/2024	Maturity		4,402,302	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	09/06/2024	09/06/2024	Maturity		59,877,552	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2024	09/09/2024	09/09/2024	Maturity		23,674,371	0.0 (JPM Mozaic II USD Index)													01

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/30/2024	09/09/2024	09/09/2024	Maturity		14,547,081	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	09/06/2024	09/06/2024	Maturity		112,492,462	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/30/2024	09/09/2024	09/09/2024	Maturity		54,810,679	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2024	09/16/2024	09/16/2024	Maturity		53,857,676	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2024	09/12/2024	09/12/2024	Maturity		40,272,869	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/13/2024	09/13/2024	Maturity		115,339,476	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/06/2024	09/17/2024	09/17/2024	Maturity		56,779,201	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/13/2024	09/13/2024	Maturity		61,296,145	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/06/2024	09/16/2024	09/16/2024	Maturity		64,559,785	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/20/2024	09/20/2024	Maturity		124,538,400	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/13/2024	09/24/2024	09/24/2024	Maturity		60,708,887	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/20/2024	09/20/2024	Maturity		63,000,968	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2024	09/23/2024	09/23/2024	Maturity		57,801,893	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2024	09/19/2024	09/19/2024	Maturity		13,068,472	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/13/2024	09/23/2024	09/23/2024	Maturity		59,877,925	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/27/2024	09/27/2024	Maturity		136,847,873	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2024	09/30/2024	09/30/2024	Maturity		69,931,855	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/27/2024	09/27/2024	Maturity		66,798,671	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/20/2024	09/30/2024	09/30/2024	Maturity		57,705,786	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/20/2024	09/30/2024	09/30/2024	Maturity		48,548,796	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2024	10/03/2024	10/03/2024	Maturity		22,086,714	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/27/2024	10/07/2024	10/07/2024	Maturity		74,259,931	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2024	10/04/2024	10/04/2024	Maturity		126,474,533	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2024	10/04/2024	10/04/2024	Maturity		68,426,561	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2024	10/07/2024	10/07/2024	Maturity		89,242,212	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2024	10/07/2024	10/07/2024	Maturity		48,744,159	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2024	10/03/2024	10/03/2024	Maturity		25,328,109	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/27/2024	10/02/2024	10/02/2024	Maturity		20,007,239	0.0 (JPM Mozaic II USD Index)													01
1029999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Total Return																	XXX					27,339		XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108															86,764		XXX		(4,711,000)			27,339		XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1169999999. Subtotal - Swaps - Hedging Other																	XXX							XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate																	XXX							XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange															86,764		XXX		(4,711,000)					XXX
1389999999. Total Swaps - Total Return																	XXX					27,339		XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps															86,764		XXX		(4,711,000)			27,339		XXX
1479999999. Subtotal - Forwards																	XXX							XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												265,212,114	10,149,354		771,064,398		XXX		(4,711,000)	(268,858,845)		27,339		XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other																	XXX							XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												265,212,114	10,149,354		771,064,398		XXX		(4,711,000)	(268,858,845)		27,339		XXX

(a)

Code	Description of Hedged Risk(s)
1	REBALANCES PORTFOLIO DURATION
2	MANAGES CASH FLOW RISK
3	HEDGES THE EQUITY RISK OF A LIABILITY
4	HEDGES THE INTEREST RATE RISK OF AN ASSET
5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
6	HEDGES THE CREDIT RISK OF AN ASSET
7	REPLICATION OF AN INDEX
8	HEDGES THE CURRENCY RISK OF AN ASSET
9	HEDGES THE CURRENCY RISK OF A LIABILITY

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0000	Qualitative Approach for Assessing Hedge Effectiveness

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
DMH5	12	2,630,005	DJIA E-Mini Index Future Mar 2025	VAGLB: Index Universal Life	N/A	Equity / Index	03/21/2025	CBT 549300EX04Q2QBFQTQ27	12/24/2024	43,833.4108	42,873.0000	(2,417)		(57,625)		(57,625)			46,656	01	5
MFSH5	117	13,639,665	MSCI EAFE Mini Index Future Mar 2025	VAGLB: Index Universal Life	N/A	Equity / Index	03/21/2025	NYF 5493004R83R1LVX2IL36	12/21/2024	2,331.5667	2,267.5000	(13,455)		(374,790)		(374,790)			454,895	01	50
NQH5	10	4,414,666	NASDAQ 100 E-Mini Future Mar 2025	VAGLB: Index Universal Life	N/A	Equity / Index	03/21/2025	CME SNZ20JLFK8MNNCLQ0F39	12/21/2024	22,073.3320	21,226.5000	(37,950)		(169,366)		(169,366)			38,880	01	20
ESH5	48	14,276,573	S&P 500 E-Mini Index Future Mar 2025	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	03/21/2025	CME SNZ20JLFK8MNNCLQ0F39	12/29/2024	5,948.5719	5,935.7500	(53,545)		(30,773)		(30,773)			186,623	01	50
MFSH5	1,517	176,737,915	MSCI EAFE Mini Index Future Mar 2025	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	03/21/2025	NYF 5493004R83R1LVX2IL36	12/21/2024	2,330.0978	2,267.5000	(174,105)		(4,748,040)		(4,748,040)			5,898,079	01	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(281,472)		(5,380,594)		(5,380,594)			6,625,133	XXX	XXX
1579999999. Subtotal - Long Futures												(281,472)		(5,380,594)		(5,380,594)			6,625,133	XXX	XXX
ESH5	19	5,829,587	S&P 500 E-Mini Index Future Mar 2025	VAGLB: Index Universal Life	N/A	Equity / Index	03/21/2025	CME SNZ20JLFK8MNNCLQ0F39	12/18/2024	6,136.4072	5,935.7500	21,850		190,624		190,624			73,872	01	50
1589999999. Subtotal - Short Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												21,850		190,624		190,624			73,872	XXX	XXX
1649999999. Subtotal - Short Futures												21,850		190,624		190,624			73,872	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(259,622)		(5,189,970)		(5,189,970)			6,699,004	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other																				XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												(259,622)		(5,189,970)		(5,189,970)			6,699,004	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	10,232,360	(3,533,356)	6,699,004
Total Net Cash Deposits	10,232,360	(3,533,356)	6,699,004

(a)

Code	Description of Hedged Risk(s)
1	HEDGES THE EQUITY RISK OF A LIABILITY
2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
4	REBALANCES PORTFOLIO DURATION
5	HEDGES THE EQUITY RISK OF AN ASSET

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0100	Qualitative Approach for Assessing Hedge Effectiveness

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
DMH4	302	57,529,300	DJIA E-Mini Index Future Mar 2024	VAGLB: Index Universal Life	N/A	Equity / Index	03/11/2024	CBT 549300EX04Q2QBFQTQ27	12/18/2023	38,098.8744	03/11/2024	37,870.4131	Sale	(344,977)		(344,977)		01	5
DMH5	150	33,273,132	DJIA E-Mini Index Future Mar 2025	VAGLB: Index Universal Life	N/A	Equity / Index	12/17/2024	CBT 549300EX04Q2QBFQTQ27	12/24/2024	44,364.1764	12/17/2024	43,938.3500	Sale	(319,370)		(319,370)		01	5
DMM4	564	110,565,043	DJIA E-Mini Index Future Jun 2024	VAGLB: Index Universal Life	N/A	Equity / Index	06/17/2024	CBT 549300EX04Q2QBFQTQ27	03/18/2024	39,207.4620	06/17/2024	39,265.0867	Sale	162,502		162,502		01	5
DMU4	561	112,941,891	DJIA E-Mini Index Future Sep 2024	VAGLB: Index Universal Life	N/A	Equity / Index	09/16/2024	CBT 549300EX04Q2QBFQTQ27	06/17/2024	40,264.4888	09/16/2024	40,541.5259	Sale	777,089		777,089		01	5
DMZ4	601	129,604,177	DJIA E-Mini Index Future Dec 2024	VAGLB: Index Universal Life	N/A	Equity / Index	12/16/2024	CBT 549300EX04Q2QBFQTQ27	09/17/2024	43,129.5099	12/16/2024	43,340.9802	Sale	635,468		635,468		01	5
ESH4	727	177,925,622	S&P 500 E-Mini Index Future Mar 2024	VAGLB: Index Universal Life	N/A	Equity / Index	03/11/2024	CME SNZ20JLFK8MNNCLQ0F39	12/21/2023	4,894.7902	03/11/2024	4,941.4133	Sale	1,694,750		1,694,750		01	50
ESH4	943	229,224,743	S&P 500 E-Mini Index Future Mar 2024	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	03/11/2024	CME SNZ20JLFK8MNNCLQ0F39	12/20/2023	4,861.6064	03/11/2024	4,927.5714	Sale	3,110,250		3,110,250		01	50
ESH5	253	77,506,296	S&P 500 E-Mini Index Future Mar 2025	VAGLB: Index Universal Life	N/A	Equity / Index	12/18/2024	CME SNZ20JLFK8MNNCLQ0F39	12/18/2024	6,126.9799	12/18/2024	6,131.1000	Sale	52,119		52,119		01	50
ESH5	95	28,902,713	S&P 500 E-Mini Index Future Mar 2025	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	12/31/2024	CME SNZ20JLFK8MNNCLQ0F39	12/29/2024	6,084.7816	12/31/2024	6,012.4794	Sale	(343,435)		(343,435)		01	50
ESM4	1,219	316,694,428	S&P 500 E-Mini Index Future Jun 2024	VAGLB: Index Universal Life	N/A	Equity / Index	06/17/2024	CME SNZ20JLFK8MNNCLQ0F39	03/20/2024	5,195.9709	06/17/2024	5,218.4638	Sale	1,370,939		1,370,939		01	50
ESM4	1,096	285,110,235	S&P 500 E-Mini Index Future Jun 2024	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	06/17/2024	CME SNZ20JLFK8MNNCLQ0F39	03/20/2024	5,202.7415	06/17/2024	5,218.9292	Sale	887,083		887,083		01	50
ESU4	1,187	322,273,635	S&P 500 E-Mini Index Future Sep 2024	VAGLB: Index Universal Life	N/A	Equity / Index	09/16/2024	CME SNZ20JLFK8MNNCLQ0F39	06/20/2024	5,430.0528	09/16/2024	5,457.2882	Sale	1,616,420		1,616,420		01	50
ESU4	372	103,734,468	S&P 500 E-Mini Index Future Sep 2024	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	09/05/2024	CME SNZ20JLFK8MNNCLQ0F39	06/23/2024	5,577.1219	09/05/2024	5,594.7500	Sale	327,882		327,882		01	50
ESZ4	2	583,426	S&P 500 E-Mini Index Future Dec 2024	VAGLB: Index Universal Life	N/A	Equity / Index	11/15/2024	CME SNZ20JLFK8MNNCLQ0F39	09/17/2024	5,834.2627	11/15/2024	5,896.2979	Sale	6,204		6,204		01	50
ESZ4	1,027	298,880,887	S&P 500 E-Mini Index Future Dec 2024	VAGLB: Index Universal Life	N/A	Equity / Index	12/16/2024	CME SNZ20JLFK8MNNCLQ0F39	09/17/2024	5,820.4652	12/16/2024	5,854.9695	Sale	1,771,795		1,771,795		01	50
ESZ4	381	111,048,525	S&P 500 E-Mini Index Future Dec 2024	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	12/12/2024	CME SNZ20JLFK8MNNCLQ0F39	09/27/2024	5,829.3189	12/12/2024	5,842.3690	Sale	248,605		248,605		01	50
NQH4	173	60,281,985	NASDAQ 100 E-Mini Future Mar 2024	VAGLB: Index Universal Life	N/A	Equity / Index	03/11/2024	CME SNZ20JLFK8MNNCLQ0F39	12/15/2023	17,422.5389	03/11/2024	17,282.3611	Sale	(485,015)		(485,015)		01	20
NQH5	87	38,438,995	NASDAQ 100 E-Mini Future Mar 2025	VAGLB: Index Universal Life	N/A	Equity / Index	12/17/2024	CME SNZ20JLFK8MNNCLQ0F39	12/21/2024	22,091.3765	12/17/2024	22,305.4808	Sale	372,542		372,542		01	20
NQM4	331	121,107,180	NASDAQ 100 E-Mini Future Jun 2024	VAGLB: Index Universal Life	N/A	Equity / Index	06/17/2024	CME SNZ20JLFK8MNNCLQ0F39	03/18/2024	18,294.1359	06/17/2024	18,323.6500	Sale	195,384		195,384		01	20
NQU4	306	122,594,640	NASDAQ 100 E-Mini Future Sep 2024	VAGLB: Index Universal Life	N/A	Equity / Index	09/16/2024	CME SNZ20JLFK8MNNCLQ0F39	06/17/2024	20,031.8039	09/16/2024	20,057.9571	Sale	160,058		160,058		01	20
NQZ4	329	134,027,157	NASDAQ 100 E-Mini Future Dec 2024	VAGLB: Index Universal Life	N/A	Equity / Index	12/16/2024	CME SNZ20JLFK8MNNCLQ0F39	09/18/2024	20,368.8688	12/16/2024	20,445.1891	Sale	502,188		502,188		01	20
MFSH4	150	16,322,700	MSCI EAFE Mini Index Future Mar 2024	VAGLB: Index Universal Life	N/A	Equity / Index	03/11/2024	NYF 5493004R83R1LVX2IL36	12/19/2023	2,176.3600	03/11/2024	2,300.0500	Sale	927,675		927,675		01	50
MFSH4	1,663	177,537,326	MSCI EAFE Mini Index Future Mar 2024	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	03/11/2024	NYF 5493004R83R1LVX2IL36	12/20/2023	2,135.1452	03/11/2024	2,235.4878	Sale	8,343,484		8,343,484		01	50
MFSH5	15	1,754,335	MSCI EAFE Mini Index Future Mar 2025	VAGLB: Index Universal Life	N/A	Equity / Index	12/30/2024	NYF 5493004R83R1LVX2IL36	12/21/2024	2,339.1137	12/30/2024	2,272.5000	Sale	(49,960)		(49,960)		01	50
MFSH5	317	37,107,406	MSCI EAFE Mini Index Future Mar 2025	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	12/31/2024	NYF 5493004R83R1LVX2IL36	12/21/2024	2,341.1612	12/31/2024	2,288.4197	Sale	(835,954)		(835,954)		01	50
MFSM4	236	27,783,740	MSCI EAFE Mini Index Future Jun 2024	VAGLB: Index Universal Life	N/A	Equity / Index	06/17/2024	NYF 5493004R83R1LVX2IL36	03/19/2024	2,354.5542	06/17/2024	2,346.5615	Sale	(94,314)		(94,314)		01	50
MFSM4	1,861	218,838,153	MSCI EAFE Mini Index Future Jun 2024	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	06/17/2024	NYF 5493004R83R1LVX2IL36	03/19/2024	2,351.8340	06/17/2024	2,325.3879	Sale	(2,460,814)		(2,460,814)		01	50
MFSU4	226	26,140,021	MSCI EAFE Mini Index Future Sep 2024	VAGLB: Index Universal Life	N/A	Equity / Index	09/16/2024	NYF 5493004R83R1LVX2IL36	06/21/2024	2,313.2762	09/16/2024	2,385.6345	Sale	817,649		817,649		01	50
MFSU4	2,217	253,504,894	MSCI EAFE Mini Index Future Sep 2024	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	09/16/2024	NYF 5493004R83R1LVX2IL36	06/22/2024	2,286.9183	09/16/2024	2,328.6067	Sale	4,621,157		4,621,157		01	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFSZ4	200	24,801,480	MSCI EAFE Mini Index Future Dec 2024	VAGLB: Index Universal Life	N/A	Equity / Index	12/16/2024	NYF 5493004R83R1LVX2IL36	09/21/2024	2,480.1480	12/16/2024	2,404.8486	Sale	(752,994)		(752,994)		01	50
MFSZ4	2,540	311,467,028	MSCI EAFE Mini Index Future Dec 2024	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	12/16/2024	NYF 5493004R83R1LVX2IL36	09/21/2024	2,452.4963	12/16/2024	2,376.5614	Sale	(9,643,729)		(9,643,729)		01	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														13,270,679		13,270,679		XXX	XXX
1579999999. Subtotal - Long Futures														13,270,679		13,270,679		XXX	XXX
DMH5	5	1,108,044	DJIA E-Mini Index Future Mar 2025	VAGLB: Index Universal Life	N/A	Equity / Index	12/16/2024	CBT 549300EX04Q2QBFQTQ27	12/24/2024	44,321.7599	12/16/2024	44,343.3411	Sale	(540)		(540)		01	5
DMU4	2	390,881	DJIA E-Mini Index Future Sep 2024	VAGLB: Index Universal Life	N/A	Equity / Index	06/17/2024	CBT 549300EX04Q2QBFQTQ27	06/17/2024	39,088.0800	06/17/2024	39,009.0000	Sale	791		791		01	5
ESH5	2	613,487	S&P 500 E-Mini Index Future Mar 2025	VAGLB: Index Universal Life	N/A	Equity / Index	12/19/2024	CME SNZ20JLFK8MNNCLQ0F39	12/18/2024	6,134.8660	12/19/2024	5,957.0000	Sale	17,787		17,787		01	50
ESH5	90	26,845,246	S&P 500 E-Mini Index Future Mar 2025	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	12/26/2024	CME SNZ20JLFK8MNNCLQ0F39	12/29/2024	5,965.6102	12/26/2024	6,026.2500	Sale	(272,879)		(272,879)		01	50
ESM4	7	1,810,231	S&P 500 E-Mini Index Future Jun 2024	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	03/11/2024	CME SNZ20JLFK8MNNCLQ0F39	03/20/2024	5,172.0873	03/11/2024	5,170.0000	Sale	731		731		01	50
ESU4	4	1,107,741	S&P 500 E-Mini Index Future Sep 2024	VAGLB: Index Universal Life	N/A	Equity / Index	06/17/2024	CME SNZ20JLFK8MNNCLQ0F39	06/20/2024	5,538.7065	06/17/2024	5,502.5500	Sale	7,231		7,231		01	50
ESU4	450	121,002,918	S&P 500 E-Mini Index Future Sep 2024	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	09/16/2024	CME SNZ20JLFK8MNNCLQ0F39	06/23/2024	5,377.9075	09/16/2024	5,417.6088	Sale	(893,280)		(893,280)		01	50
ESZ4	13	3,844,198	S&P 500 E-Mini Index Future Dec 2024	VAGLB: Index Universal Life	N/A	Equity / Index	12/13/2024	CME SNZ20JLFK8MNNCLQ0F39	09/17/2024	5,914.1510	12/13/2024	5,976.0240	Sale	(40,217)		(40,217)		01	50
ESZ4	479	141,989,604	S&P 500 E-Mini Index Future Dec 2024	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	12/16/2024	CME SNZ20JLFK8MNNCLQ0F39	09/27/2024	5,928.5847	12/16/2024	5,929.6280	Sale	(24,988)		(24,988)		01	50
NQZ4	5	1,967,136	NASDAQ 100 E-Mini Future Dec 2024	VAGLB: Index Universal Life	N/A	Equity / Index	09/16/2024	CME SNZ20JLFK8MNNCLQ0F39	09/18/2024	19,671.3635	09/16/2024	19,761.5500	Sale	(9,019)		(9,019)		01	20
MFSH5	3	350,433	MSCI EAFE Mini Index Future Mar 2025	VAGLB: Index Universal Life	N/A	Equity / Index	12/16/2024	NYF 5493004R83R1LVX2IL36	12/21/2024	2,336.2167	12/16/2024	2,336.1500	Sale	10		10		01	50
MFSH5	29	3,385,769	MSCI EAFE Mini Index Future Mar 2025	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	12/16/2024	NYF 5493004R83R1LVX2IL36	12/21/2024	2,335.0130	12/16/2024	2,338.3500	Sale	(4,839)		(4,839)		01	50
MFSM4	41	4,773,207	MSCI EAFE Mini Index Future Jun 2024	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	03/11/2024	NYF 5493004R83R1LVX2IL36	03/19/2024	2,328.3936	03/11/2024	2,329.2625	Sale	(1,781)		(1,781)		01	50
MFSU4	39	4,529,959	MSCI EAFE Mini Index Future Sep 2024	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	06/17/2024	NYF 5493004R83R1LVX2IL36	06/22/2024	2,323.0561	06/17/2024	2,320.7000	Sale	4,594		4,594		01	50
1589999999. Subtotal - Short Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(1,216,399)		(1,216,399)		XXX	XXX
1649999999. Subtotal - Short Futures														(1,216,399)		(1,216,399)		XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														12,054,280		12,054,280		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other																		XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other																		XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals														12,054,280		12,054,280		XXX	XXX

(a)

Code	Description of Hedged Risk(s)
1	HEDGES THE EQUITY RISK OF A LIABILITY
2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
4	REBALANCES PORTFOLIO DURATION
5	HEDGES THE EQUITY RISK OF AN ASSET

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0000	Qualitative Approach for Assessing Hedge Effectiveness .....

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		1,509,035		1,509,035	21,850	(281,472)	21,850	6,699,004	6,699,004
Bank of America NA	B4TYDEB6GKMZO031MB27	Y	Y	225,411,729		64,977,462	(1,342,000)		211,367,193	(1,837,628)		5,289,978	
Barclays Bank PLC	G5GSEF7VJP5I70UK5573	Y	Y	51,740,000		45,476,192			49,098,777	(103,681)		5,121,453	
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	127,995,000		48,218,494			125,261,559	(119,618)		3,310,593	
Bank of Montreal	NQ0GHPCNCCU6TUTQYE16	Y	Y	3,570,000		5,577,500		2,007,500	4,117,643	(734,323)		1,329,420	1,329,420
Canadian Imperial Bank of Commerce	2IGI19DL770XOHC3ZE78	Y	Y	72,390,000		41,219,878			69,058,599				
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	196,031,000		111,151,985	(3,664,200)		192,559,656	(1,720,169)		8,240,142	
Credit Agricole Corp	1VUV7VQFKUOQSJ21A208	Y	Y	1,870,000		5,991,371	(599,328)	3,522,043	5,769,958	(3,516,017)	383,941	4,835,944	4,835,944
Credit Suisse Intl	E58DKGMJYYYJLN8C3868	Y	Y										
Goldman Sachs Bank Group	KD3XUN7C6T14HNAYLU02	Y	Y										
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Y	Y	297,443,000		225,635,739			292,384,901			1,083,959	
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y										
Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69	Y	Y										
Mizuho Capital Markets Corporation	OV6WI8S6QX2D1J8570P30	Y	Y	530,000		2,118,300		1,588,300	963,898	(472,658)		969,732	969,732
Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	Y	Y	124,911,000		44,383,210			121,568,700				
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	58,630,000		35,495,704			56,342,447				
Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	Y	Y	24,378,000		16,326,369			23,600,098			1,688,208	
Societe General SA	O2RNE8IBXP4R0TD8PU41	Y	Y	205,910,000		42,421,928			205,456,831			294,271	
Toronto Dominion Bank	PT30B789TSUIDF371261	Y	Y	300,000		1,014,300		714,300	352,845		52,845	292,874	292,874
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	177,437,000		165,928,263	(271,773)		165,162,991	(271,773)		72,347	
Nomura Global Financial Products	0Z3VO5H2G7GRS05BHJ91	Y	Y	83,380,000		43,270,658			71,927,344				
Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	Y	Y	244,680,000		60,505,551			236,055,411			2,301,599	
Goldman Sachs International Limited	W22LROWP2IHZNBB6K528	Y	Y	210,160,000		137,931,768			205,528,323			36,207	
0299999999. Total NAIC 1 Designation				2,106,766,729		1,097,644,673	(5,877,301)	7,832,144	2,036,577,173	(8,775,868)	436,786	34,866,728	7,427,970
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)													
0999999999 - Gross Totals				2,106,766,729		1,099,153,708	(5,877,301)	9,341,178	2,036,599,023	(9,057,340)	458,636	41,565,732	14,126,974
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						1,099,153,708	(5,877,301)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America Corp - CME/NYF/CBT SNZ20JLFK8MNNCLQ0F39	Cash		Cash	6,699,004		6,699,004		V
UBS AG - Central Clearing BFM8T61CT2L1QCEMIK50	Cash		Cash	(192)		(192)		V
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		SOUTHERN CO GAS CAP SR GLBL NT 46	1,384	2,000	1,553	10/01/2046	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		NEWMONT CORP SR GLBL NT2.8%29	8,131,682	9,400,000	8,584,926	10/01/2029	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		BOSTON SCIENTIFIC CORP SR GLBL NT 4%29	5,852,754	6,360,000	6,141,534	03/01/2029	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		INTEL CORP SR GLBL NT 50	2,085	3,000	2,331	03/25/2050	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		AEP TRANSMISSION CO LLC SR GLBL G NT 46	1,396	2,000	1,579	12/01/2046	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		MCDONALDS CORP SR GLBL NT 48	1,500	2,000	1,675	09/01/2048	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		TAMPA ELEC CO SR GLBL NT 50	1,262	2,000	1,431	06/15/2050	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		ECOLAB INC SR GLBL NT3.7%46	1,309	2,000	1,475	11/01/2046	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		WISCONSIN PWR & LT CO SR DEB 4.1%44	7,040,225	9,999,000	7,913,709	10/15/2044	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		ALABAMA PWR CO SR -2014A NT 44	3,700,654	5,000,000	4,126,900	08/15/2044	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		MICROSOFT CORP SR GLBL NT 45	6,028,996	7,000,000	6,503,070	11/03/2045	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		PARKER-HANNIFIN CORP SR GLBL NT 29	8,821,756	10,000,000	9,369,500	06/14/2029	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		UNION PAC CORP 4.3%49	7,410,157	10,000,000	8,277,300	03/01/2049	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		SAN DIEGO GAS & ELEC CO 1M GLBL YYY BD52	4,931,714	7,599,000	5,521,433	03/15/2052	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		PUBLIC SERVICE CO COLO 1M GLBL 27 BD 44	5,902,907	8,000,000	6,606,560	03/15/2044	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		UNION ELEC CO 1M GLBL BD 4%48	2,085	3,000	2,339	04/01/2048	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		INTERNATIONAL BUSINESS MACHS SR GLBL NT3.5%29	8,961,887	10,000,000	9,489,200	05/15/2029	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		PROLOGIS L P GLBL NT 3.05%50	5,801,811	10,000,000	6,491,300	03/01/2050	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		ONEOK INC NEW SR GLBL NT 50	1,946	3,000	2,172	03/01/2050	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		FLORIDA PWR & LT CO 1M GLBL BD 44	3,345,006	4,592,000	3,754,649	10/01/2044	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		NOVARTIS CAPITAL CORP SR GLBL NT4.4%44	7,323,678	9,000,000	7,900,020	05/06/2044	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		TELE COMMUNICATIONS INC NEW SR GLBL DEB 26	2,001,049	1,999,000	2,069,305	02/15/2026	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		ALEXANDRIA REAL ESTATE EQ INC SR GLBL NT 33	1,374	2,000	1,546	02/01/2033	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		JOHNSON & JOHNSON SR GLBL NT 47	5,173,263	7,000,000	5,537,070	03/03/2047	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		ABBOTT LABORATORIES SR GLBL NT4.9%46	4,316,977	5,000,000	4,671,950	11/30/2046	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		CHEVRON USA INC GLBL NT 5.05%44	1,753,415	2,000,000	1,892,980	11/15/2044	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		CENTERPOINT ENERGY HOUSTON ELE 1M GLBL AB BD 48	2,140,271	3,100,000	2,391,309	03/01/2048	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		ENTERGY LA LLC 1M GLBL BD2.9%51	2,041,541	3,700,000	2,288,339	03/15/2051	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		EXXON MOBIL CORP SR GLBL NT 50	7,736,922	10,000,000	8,287,100	03/19/2050	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		BP CAP MKTS AMER INC SR GLBL NT 28	3,690,425	4,000,000	3,882,240	09/21/2028	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		AMERICAN WTR CAP CORP SR GLBL NT 4%46	6,955,822	9,999,000	7,871,013	12/01/2046	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		REGENCY CTRS L P SR GLBL NT 29	8,709,533	10,000,000	9,178,600	09/15/2029	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		PPL CAP FDG INC SR NT 4%47	1,260	2,000	1,408	09/15/2047	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		CHEVRON USA INC GLBL NT 5.25%43	1,809,361	2,000,000	1,953,280	11/15/2043	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		DTE ELEC CO SR SEC GLBL 47	1,355	2,000	1,511	08/15/2047	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		WALMART INC SR GLBL NT6.2%38	7,229,086	7,000,000	7,766,080	04/15/2038	I
Societe Generale - OTC 02RNE8IBXP4R0TD8PU41	Security		GEORGIA PWR CO SR -2013A NT 43	7,492,154	10,000,000	8,387,200	03/15/2043	I
0199999999 - Total				151,018,814	182,773,000	163,574,400	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclays Bank PLC - OTC G5GSEF7VJP5I70UK5573	Cash		Cash	51,740,000		XXX		V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of Montreal - OTC NQ6HPCNCCU6TUTQYE16	Cash		Cash	3,570,000		XXX		V
Canadian Imperial Bank of Commerce - OTC 2IGI19DL77OX0HC3ZE78	Cash		Cash	72,390,000		XXX		V
BNP Paribas - OTC R0MUWSFPU8MPRO8K5P83	Cash		Cash	127,995,000		XXX		V
Citibank NA - OTC E57ODZWZ7FF32TWEFA76	Cash		Cash	196,031,000		XXX		V
Goldman Sachs Bank Group - OTC KD3XUN7C6T14HNAYLU02	Cash		Cash			XXX		V
Goldman Sachs International Limited - OTC W22LROWP2IHZNBB6K528	Cash		Cash	210,160,000		XXX		V
JPMorgan Chase & Co - OTC 7H6GLXDRUGQFU57RNE97	Cash		Cash	297,443,000		XXX		V
Morgan Stanley & Co Intl Ltd - OTC 4PQUHN3JPFGFNF3BB653	Cash		Cash	124,911,000		XXX		V
Nomura Global Financial Products OTC 0Z3VO5H2G7GRS05BHJ91	Cash		Cash	83,380,000		XXX		V
Royal Bank of Canada-OTC ES7IP3U3RHIGC71XBU11	Cash		Cash	58,630,000		XXX		V
Royal Bank of Scotland - OTC RR3QWICIWWIPCS8A4S074	Cash		Cash	24,378,000		XXX		V
Societe Generale - OTC O2RNE8IBXP4R0TD8PU41	Cash		Cash	205,910,000		XXX		V
UBS AG - OTC BFM8T61CT2L1QCEMIK50	Cash		Cash	177,437,000		XXX		V
Wells Fargo - OTC KB1H1DSPRFMYMCUFXT09	Cash		Cash	244,680,000		XXX		V
Mizuho Capital Markets Corporation - OTC 0V6IW8S6QX2D1JB57QP30	Cash		Cash	530,000		XXX		V
Credit Agricole Corp 1VUV7VQFKUOOSJ21A208	Cash		Cash	1,870,000		XXX		V
Toronto Dominion Bank PT3QB789TSUIDF371261	Cash		Cash	300,000		XXX		V
Bank of America - OTC Security B4TYDEB6GKMZO031MB27	Security		U S Treasury Nt	197,123,532	232,979,000	XXX	05/15/2031	V
Bank of America - OTC Security B4TYDEB6GKMZO031MB27	Security		U S Treasury Nt	218,315	244,200	XXX	08/15/2029	V
Bank of America - OTC Security B4TYDEB6GKMZO031MB27	Security		U S Treasury Nt	28,069,882	34,445,800	XXX	08/15/2030	V
Societe Generale - OTC O2RNE8IBXP4R0TD8PU41	Security	91282C-KP-5	United States Treasury Note/Bond	4,580,159	4,999,900	XXX		I
Societe Generale - OTC O2RNE8IBXP4R0TD8PU41	Security		Bundesschatzanweisungen	5,267,189	4,999,999	XXX		I
Societe Generale - OTC O2RNE8IBXP4R0TD8PU42	Security	912828-ZQ-6	United States Treasury Note/Bond - WI Reopening	1,251,472	1,730,000	XXX		I
Societe Generale - OTC O2RNE8IBXP4R0TD8PU43	Security		French Republic Government Bond OAT	15	16	XXX		I
Societe Generale - OTC O2RNE8IBXP4R0TD8PU44	Security		French Republic Government Bond OAT	270,178	159,700	XXX		I
Societe Generale - OTC O2RNE8IBXP4R0TD8PU45	Security		Bundesobligation	5,166,836	5,000,000	XXX		I
Societe Generale - OTC O2RNE8IBXP4R0TD8PU46	Security		French Republic Government Bond OAT	2	1	XXX		I
Societe Generale - OTC O2RNE8IBXP4R0TD8PU47	Security		Bundesschatzanweisungen	90,612,034	86,890,892	XXX		I
Societe Generale - OTC O2RNE8IBXP4R0TD8PU48	Security		Spain Government Bond	4,138,266	4,355,000	XXX		I
Societe Generale - OTC O2RNE8IBXP4R0TD8PU49	Security		French Republic Government Bond OAT	26,575,940	22,664,007	XXX		I
Societe Generale - OTC O2RNE8IBXP4R0TD8PU50	Security	91282C-GE-5	United States Treasury Note/Bond	5,385,830	5,900,000	XXX		I
Societe Generale - OTC O2RNE8IBXP4R0TD8PU51	Security		Spain Government Bond	99,290	100,000	XXX		I
Societe Generale - OTC O2RNE8IBXP4R0TD8PU52	Security		French Republic Government Bond OAT	20	21	XXX		I
Societe Generale - OTC O2RNE8IBXP4R0TD8PU53	Security		AvalonBay Communities Inc	631,827	1,000,000	XXX		I
Societe Generale - OTC O2RNE8IBXP4R0TD8PU54	Security		French Republic Government Bond OAT	12	12	XXX		I
Societe Generale - OTC O2RNE8IBXP4R0TD8PU55	Security		French Republic Government Bond OAT	3	3	XXX		I
Societe Generale - OTC O2RNE8IBXP4R0TD8PU56	Security	91282C-EY-3	United States Treasury Note/Bond	340,927	370,000	XXX		I
0299999999 - Total				2,251,086,729	405,838,551	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts)
and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds						XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
000000-00-0	Overnight Repos SEC LENDING ONLY		1.A	162,032,025	162,032,025	01/02/2025
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				162,032,025	162,032,025	XXX
9999999999 - Totals				162,032,025	162,032,025	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ (48,446,002) — Book/Adjusted Carrying Value $ (48,446,002)
2. Average balance for the year — Fair Value $ 160,391,596 — Book/Adjusted Carrying Value $ 160,391,596
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
3A	1A ...$ 162,032,025	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$			
3B	2A ...$	2B ..$	2C ..$							
3C	3A ...$	3B ..$	3C ..$							
3D	4A ...$	4B ..$	4C ..$							
3E	5A ...$	5B ..$	5C ..$							
3F	6 .....$									

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of New York Mellon	New York, NY					481,999	XXX
Citibank	New York, NY					748,827	XXX
JP Morgan Chase	New York, NY					(62,596,568)	XXX
The Federal Home Loan Bank of Cincinnati	Cincinnati, OH					250,039	XXX
US Bank	Minneapolis, MN					1,645,287	XXX
Wells Fargo	San Francisco, CA					255,373	XXX
0199998 Deposits in 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			257,878	XXX
0199999. Totals - Open Depositories		XXX	XXX			(58,957,165)	XXX
0299998 Deposits in depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			(58,957,165)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			(58,957,165)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(10,717,396)	4. April	(23,351,928)	7. July	(32,135,458)	10. October	(62,089,172)
2. February	(61,101,203)	5. May	22,789,809	8. August	(86,253,839)	11. November	(89,991,867)
3. March	(34,374,335)	6. June	(10,751,675)	9. September	(43,568,236)	12. December	(58,957,165)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
	BNY Mellon Cash Reserve		12/31/2024	0.000		33,653,319		136,190
8109999999. Subtotal - Sweep Accounts						33,653,319		136,190
38141W-32-3	Goldman Sachs Fin Sq Treas Oblig Fd		12/31/2024	4.360		3,396,585	12,400	14,276
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3,396,585	12,400	14,276
262006-82-8	Dreyfus Cash Mgmt GOVT CM BOLD #6356		12/31/2024	0.012		3,396,585	12,446	16,720
825252-88-5	S/T Investment Co Govt and Agency AIM		12/30/2024	4.419		13,814,351	45,227	97,330
8309999999. Subtotal - All Other Money Market Mutual Funds						17,210,936	57,673	114,050
	Nationwide Cash Management Co		12/31/2024	5.840		1,703,804,965		5,912,391
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						1,703,804,965		5,912,391
8609999999 - Total Cash Equivalents						1,758,065,805	70,073	6,176,907

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	For protection of state's ph's			118,674	117,431
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	For protection of state's ph's			109,332	110,183
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	For protection of state's ph's			259,766	252,130
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	For protection of state's ph's			200,040	186,953
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	For protection of state's ph's			254,607	242,408
33. New York NY						
34. North Carolina NC	B	Multiple			852,478	818,048
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	2,794,570	2,684,031		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	For protection of state's ph's			128,530	131,198
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	For protection of state's ph's			593,931	572,286
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	2,794,570	2,684,031	2,517,358	2,430,637
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX				