



QUARTERLY STATEMENT

As of September 30, 2015
of the Condition and Affairs of the

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

NAIC Group Code.....0140, 0140 (Current Period) (Prior Period)	NAIC Company Code..... 92657	Employer's ID Number..... 31-1000740
Organized under the Laws of OHIO	State of Domicile or Port of Entry OHIO	Country of Domicile US
Incorporated/Organized..... February 9, 1981	Commenced Business..... May 6, 1981	
Statutory Home Office	ONE WEST NATIONWIDE BLVD..... COLUMBUS OH US 43215-2220 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	ONE WEST NATIONWIDE BLVD..... COLUMBUS OH US 43215-2220 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	800-882-2822 <i>(Area Code) (Telephone Number)</i>
Mail Address	ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS OH US 43215-2220 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS OH US 43215-2220 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	800-882-2822 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	WWW.NATIONWIDE.COM	
Statutory Statement Contact	RONALD S. PORTER <i>(Name)</i> STATACT@NATIONWIDE.COM <i>(E-Mail Address)</i>	614-249-1545 <i>(Area Code) (Telephone Number) (Extension)</i> 877-669-5908 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. KIRT ALAN WALKER	PRESIDENT & COO	2. ROBERT WILLIAM HORNER III #	VP & SECRETARY
3. DAVID PATRICK LAPAUL	SR VP & TREASURER	4. STEVEN ANDREW GINNAN	VP - NFS CHIEF ACTUARY

OTHER

J. LYNN ANDERSON	SR VP - PRES NATIONWIDE BANK	PAMELA ANN BIESECKER	SR VP - HEAD OF TAXATION
JOHN LAUGHLIN CARTER	SR VP - NW RETIREMENT PLANS	TAMMY CRAIG	SR VP-CIO CL & AGENCY
RAE ANN DANKOVIC	SR VP - NFS LEGAL	TIMOTHY GERARD FROMMEYER	SR VP - CFO
DAVID LUTHER GIERTZ	SR VP - NF DISTRIB SALES	PETER ANTHONY GOLATO	SR VP - NW FINANCIAL NETWORK
SUSAN JEAN GUELI	SR VP - CIO NF SYSTEMS	HARRY HANSEN HALLOWELL	SR VP
PATRICIA RUTH HATLER	EXEC VP & CHIEF LEGAL & GOV OFF	ERIC SHAWN HENDERSON	SR VP - IND PRODUCTS & SOL
TERRI LYNN HILL #	SR VP- PRES, NW GROWTH SOLUTIONS	MICHAEL CRAIG KELLER	EXEC VP - CHIEF INFO OFFICER
GALE VERDELL KING #	EXEC VP - CHIEF ADMINISTRATION OFF	JENNIFER BOYD MACKENZIE #	SR VP- MARKETING NF
MARK ANGELO PIZZI	EXEC VP	STEVEN CHARLES POWER #	SR VP- NFS FIN SOLN & SPT SVCS
SANDRA LYNN RICH #	SR VP	MICHAEL SCOTT SPANGLER	SR VP - INVEST MANAG GROUP
MARK RAYMOND THRESHER	EXEC VP		

DIRECTORS OR TRUSTEES

JOHN LAUGHLIN CARTER	TIMOTHY GERARD FROMMEYER	ERIC SHAWN HENDERSON	STEPHEN SCOTT RASMUSSEN
MARK RAYMOND THRESHER	KIRT ALAN WALKER		

State of..... OHIO
County of..... FRANKLIN

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

_____ (Signature) KIRT ALAN WALKER 1. (Printed Name) PRESIDENT & COO _____ (Title)	_____ (Signature) ROBERT WILLIAM HORNER III 2. (Printed Name) VP & SECRETARY _____ (Title)	_____ (Signature) DAVID PATRICK LAPAUL 3. (Printed Name) SR VP & TREASURER _____ (Title)
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Subscribed and sworn to before me
This _____ day of _____ 2015

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	6,437,428,477		6,437,428,477	5,295,473,549
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....			0	
3. Mortgage loans on real estate:				
3.1 First liens.....	1,054,153,699		1,054,153,699	697,147,775
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....24,334,106), cash equivalents (\$.....0) and short-term investments (\$.....107,390,556).....	131,724,662		131,724,662	124,421,749
6. Contract loans (including \$.....0 premium notes).....	49,559,409	27,265	49,532,144	42,700,033
7. Derivatives.....	26,813,916		26,813,916	17,972,240
8. Other invested assets.....	76,799,399		76,799,399	67,247,288
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....	38,411,796		38,411,796	48,454,565
11. Aggregate write-ins for invested assets.....	62,616,552	0	62,616,552	48,526,814
12. Subtotals, cash and invested assets (Lines 1 to 11).....	7,877,507,910	27,265	7,877,480,645	6,341,944,013
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	71,618,723		71,618,723	65,116,370
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	9,803,807	7,741,729	2,062,078	1,822,685
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	29,976,022		29,976,022	23,539,316
15.3 Accrued retrospective premiums.....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	2,332,082		2,332,082	5,901,476
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	2,188,463		2,188,463	2,384,515
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	62,222,596		62,222,596	72,991,518
18.2 Net deferred tax asset.....	85,630,644	85,630,644	0	
19. Guaranty funds receivable or on deposit.....	736,297		736,297	581,980
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	27,165,907		27,165,907	9,449,158
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	26,928,608	11,280,575	15,648,033	16,426,658
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	8,196,111,059	104,680,213	8,091,430,846	6,540,157,689
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	1,276,514,437		1,276,514,437	1,356,577,311
28. Total (Lines 26 and 27).....	9,472,625,496	104,680,213	9,367,945,283	7,896,735,000

DETAILS OF WRITE-INS

1101. Other invested assets receivable.....	4,129,000		4,129,000	1,207,250
1102. Derivative collateral and receivables.....	58,487,552		58,487,552	47,319,564
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	62,616,552	0	62,616,552	48,526,814
2501. Accrued fees and other assets.....	15,699,067	51,034	15,648,033	16,426,658
2502. Deferred software costs.....	11,229,541	11,229,541	0	
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	26,928,608	11,280,575	15,648,033	16,426,658

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....6,456,215,213 less \$.....0 included in Line 6.3 (including \$.....2,422,742,949 Modco Reserve).....	6,456,215,213	4,992,680,075
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	67,978	1,265
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	17,913,511	17,490,896
4. Contract claims:		
4.1 Life.....	21,559,182	17,228,747
4.2 Accident and health.....		
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	1,022,068	1,026,374
6.2 Dividends not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	1,779,211	1,569,759
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$.....879 assumed and \$.....14,007,899 ceded.....	14,008,778	15,464,575
9.4 Interest Maintenance Reserve.....	2,628,894	3,052,031
10. Commissions to agents due or accrued - life and annuity contracts \$.....5,380,710, accident and health \$.....0 and deposit-type contract funds \$.....0.....	5,380,710	3,985,023
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	2,122,262	2,060,000
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(116,173,393) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(113,665,229)	(103,560,766)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	2,689,430	2,625,983
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....		201,291
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	60,030	57,675
17. Amounts withheld or retained by company as agent or trustee.....	4,289,996	1,342,434
18. Amounts held for agents' account, including \$.....51,045 agents' credit balances.....	51,045	51,046
19. Remittances and items not allocated.....	33,437,055	9,695,669
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	61,889,403	52,861,420
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	777,616,376	707,633,080
24.04 Payable to parent, subsidiaries and affiliates.....	8,668,065	10,874,540
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....	18	
24.09 Payable for securities.....	187,956,918	62,832,308
24.10 Payable for securities lending.....	38,409,337	48,451,942
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	1,836,653	1,909,751
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	7,525,936,904	5,849,535,118
27. From Separate Accounts statement.....	1,276,514,437	1,356,577,311
28. Total liabilities (Lines 26 and 27).....	8,802,451,341	7,206,112,429
29. Common capital stock.....	2,640,000	2,640,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other than special surplus funds.....		
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	1,100,624,500	1,055,624,500
34. Aggregate write-ins for special surplus funds.....		
35. Unassigned funds (surplus).....	(537,770,558)	(367,641,929)
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	562,853,942	687,982,571
38. Totals of Lines 29, 30 and 37.....	565,493,942	690,622,571
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	9,367,945,283	7,896,735,000

DETAILS OF WRITE-INS

2501. Reserve for escheat funds.....	1,836,653	1,909,751
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,836,653	1,909,751
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	1,792,052,549	707,668,598	1,086,747,975
2. Considerations for supplementary contracts with life contingencies.....	1,021,400	1,184,805	1,298,189
3. Net investment income.....	217,615,105	188,684,118	253,992,259
4. Amortization of Interest Maintenance Reserve (IMR).....	489,711	695,943	727,935
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	31,096,851	30,757,213	40,828,313
7. Reserve adjustments on reinsurance ceded.....	(195,168,637)	(297,806,172)	(366,705,599)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	52,144,857	45,052,536	61,063,216
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	32,522,456	27,541,713	39,879,820
9. Totals (Lines 1 to 8.3).....	1,931,774,292	703,778,754	1,117,832,107
10. Death benefits.....	37,274,609	22,773,854	41,640,122
11. Matured endowments (excluding guaranteed annual pure endowments).....	5,300	19,123	19,123
12. Annuity benefits.....	12,696,924	17,943,670	22,999,677
13. Disability benefits and benefits under accident and health contracts.....	83,914	93,372	123,573
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	111,060,250	104,618,883	149,138,996
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	800,089	1,184,381	1,677,739
18. Payments on supplementary contracts with life contingencies.....	1,069,763	1,121,345	1,513,032
19. Increase in aggregate reserves for life and accident and health contracts.....	1,460,376,791	369,849,951	655,148,371
20. Totals (Lines 10 to 19).....	1,623,367,640	517,604,579	872,260,633
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	272,356,613	155,093,645	223,520,293
22. Commissions and expense allowances on reinsurance assumed.....	8,902	10,440	13,661
23. General insurance expenses.....	142,016,290	121,459,847	162,478,399
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	20,724,466	16,972,367	22,903,164
25. Increase in loading on deferred and uncollected premiums.....	(654,418)	(1,153,262)	926,224
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	15,343,957	3,996,303	(4,025,972)
27. Aggregate write-ins for deductions.....	28,019,549	27,302,370	35,979,366
28. Totals (Lines 20 to 27).....	2,101,182,999	841,286,289	1,314,055,768
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	(169,408,707)	(137,507,535)	(196,223,661)
30. Dividends to policyholders.....	655,803	596,511	810,037
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	(170,064,510)	(138,104,046)	(197,033,698)
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(60,191,819)	(45,741,053)	(72,623,403)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	(109,872,691)	(92,362,993)	(124,410,295)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....1,406,440 (excluding taxes of \$.....35,848 transferred to the IMR).....	(11,027,113)	1,290,336	1,979,448
35. Net income (Line 33 plus Line 34).....	(120,899,804)	(91,072,657)	(122,430,847)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	690,622,571	534,066,445	534,066,445
37. Net income (Line 35).....	(120,899,804)	(91,072,657)	(122,430,847)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(10,985,087).....	(18,672,625)	2,788,933	5,768,251
39. Change in net unrealized foreign exchange capital gain (loss).....	2,572,334		983,500
40. Change in net deferred income tax.....	9,428,431	8,748,429	5,938,222
41. Change in nonadmitted assets.....	(23,816,842)	(12,914,872)	(11,495,269)
42. Change in liability for reinsurance in unauthorized and certified companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(9,027,983)	(5,430,986)	(6,849,363)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			5,644,456
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....	45,000,000	90,000,000	290,000,000
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....			
52. Dividends to stockholders.....			
53. Aggregate write-ins for gains and losses in surplus.....	(9,712,140)	(8,252,118)	(11,002,824)
54. Net change in capital and surplus (Lines 37 through 53).....	(125,128,629)	(16,133,271)	156,556,126
55. Capital and surplus as of statement date (Lines 36 + 54).....	565,493,942	517,933,174	690,622,571
DETAILS OF WRITE-INS			
08.301. Miscellaneous income.....	32,522,456	27,541,713	39,879,820
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	32,522,456	27,541,713	39,879,820
2701. Net investment earnings on funds withheld by ceding company.....	28,019,549	27,302,370	35,979,366
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	28,019,549	27,302,370	35,979,366
5301. Adjustment to initial reinsurance, commission and expense allowance.....	(9,712,140)	(8,252,118)	(11,002,824)
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(9,712,140)	(8,252,118)	(11,002,824)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	1,785,888,141	705,725,021	1,080,176,945
2. Net investment income.....	218,424,464	190,738,002	253,884,517
3. Miscellaneous income.....	115,747,270	103,349,213	141,766,289
4. Total (Lines 1 through 3).....	2,120,059,875	999,812,236	1,475,827,750
5. Benefit and loss related payments.....	348,490,394	440,210,047	579,298,212
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	25,448,420	16,316,997	12,829,305
7. Commissions, expenses paid and aggregate write-ins for deductions.....	461,545,795	313,780,830	436,626,352
8. Dividends paid to policyholders.....	660,109	621,364	810,948
9. Federal and foreign income taxes paid (recovered) net of \$ 4,018,408 tax on capital gains (losses).....	(69,317,162)	4,095,440	5,686,134
10. Total (Lines 5 through 9).....	766,827,556	775,024,678	1,035,250,951
11. Net cash from operations (Line 4 minus Line 10).....	1,353,232,319	224,787,558	440,576,799
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	452,585,354	452,138,904	612,268,759
12.2 Stocks.....			
12.3 Mortgage loans.....	84,550,454	63,066,032	77,047,265
12.4 Real estate.....			
12.5 Other invested assets.....	44,993		
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	135,167,379	35,062,722	75,771,354
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	672,348,180	550,267,658	765,087,378
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,603,668,019	915,710,024	1,306,994,187
13.2 Stocks.....			
13.3 Mortgage loans.....	442,745,804	125,280,000	235,745,000
13.4 Real estate.....			
13.5 Other invested assets.....	7,717,579		
13.6 Miscellaneous applications.....	58,406,765	12,463,825	95,402,010
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,112,538,167	1,053,453,849	1,638,141,197
14. Net increase or (decrease) in contract loans and premium notes.....	6,838,657	3,853,522	5,345,240
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,447,028,644)	(507,039,713)	(878,399,059)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....	45,000,000	90,000,000	290,000,000
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	422,615	41,753	(622,376)
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	55,676,623	219,180,790	271,284,669
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	101,099,238	309,222,543	560,662,293
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	7,302,913	26,970,388	122,840,033
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	124,421,749	1,581,716	1,581,716
19.2 End of period (Line 18 plus Line 19.1).....	131,724,662	28,552,104	124,421,749

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

20.0001			
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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	808,097,090	628,577,356	913,634,320
3. Ordinary individual annuities.....	1,155,032,296	285,080,090	451,847,989
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	1,563,922	1,283,323	1,852,064
7. A&H - group.....	50	50	50
8. A&H - credit (group and individual).....			
9. A&H - other.....	380,891	53,447	139,184
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	1,965,074,249	914,994,266	1,367,473,607
12. Deposit-type contracts.....			
13. Total.....	1,965,074,249	914,994,266	1,367,473,607

DETAILS OF WRITE-INS

1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0

NOTES TO FINANCIAL STATEMENTS

(1) Summary of Significant Accounting Policies

A. Accounting Practices

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

The Ohio Department of Insurance (Department) recognizes only statutory accounting practices (SAP) prescribed or permitted by the Department for determining and reporting the financial condition and results of operations of an insurance company, as well as, determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' *Accounting Practices and Procedures* manual (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Commissioner of Insurance has the right to permit other specific practices that deviate from prescribed practices. The Company has no statutory accounting practices that differ from NAIC SAP.

Olentangy Reinsurance, LLC (Olentangy), a Vermont domiciled special purpose financial insurance company and subsidiary of the Company, has been granted a permitted practice from the State of Vermont that changed the subsidiary's valuation by \$66,000,000 as of September 30, 2015.

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

	<u>State of Domicile</u>	<u>Current year to date 2015</u>	<u>Prior year ended 2014</u>
<u>Net Income</u>			
Net Income	OH	\$ (120,899,804)	\$ (122,430,847)
Prescribed Practices: NONE	OH	-	-
Permitted Practices: NONE	OH	-	-
Net Income, NAIC SAP		<u>\$ (120,899,804)</u>	<u>\$ (122,430,847)</u>
<u>Surplus</u>			
Statutory Capital and Surplus	OH	\$ 565,493,942	\$ 690,622,571
Prescribed Practices: NONE	OH	-	-
Permitted Practices:			
NONE	OH	-	-
Subsidiary valuation	VT	66,000,000	66,000,000
Statutory Capital and Surplus, NAIC SAP		<u>\$ 499,493,942</u>	<u>\$ 624,622,571</u>

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

B. Use of Estimates in Preparation of the Financial Statements

No significant changes from prior year end.

C. Accounting Policies

No significant changes from prior year end.

(2) Accounting Changes and Corrections of Errors

No significant changes from prior year end.

(3) Business Combinations and Goodwill

Not Applicable.

(4) Discontinued Operations

None.

(5) Investments

No significant changes from prior year end.

D. Loan-Backed Securities

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

(2) None.

(3) None.

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

As of September 30, 2015

- a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ (697,998)
2. 12 Months or Longer	\$ (8,565,032)

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

1. Less than 12 Months	\$ 71,419,474
2. 12 Months or Longer	\$ 39,446,508

- (5) The Company reviews all loan-backed and structured securities in which the fair value of the given security is less than the amortized cost to determine if a given security is other-than-temporarily impaired. The Company examines characteristics of the underlying collateral, such as delinquency and default rates, the quality of the underlying borrower, the type of collateral in the pool, the vintage year of the collateral, subordination levels within the structure of the collateral pool, and the quality of any credit guarantors, to determine the cash flows expected to be received for the security.

If the severity and duration of the security's unrealized loss indicates a risk of an other-than-temporary impairment, then the Company will evaluate if the amortized cost basis of the security will be recovered by comparing the present value of the cash flows expected to be received for the given security with the amortized cost basis of the security. If the present value of cash flows is greater than the amortized cost basis of a security then the security is deemed not to be other-than-temporarily impaired.

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

- b. The fair value as of the date of each statement of financial position presented of that collateral and of the portion of that collateral that it has sold or repledged

\$ 38,411,796

I. Working Capital Finance Investments

Not Applicable.

J. Offsetting and Netting of Assets and Liabilities

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

(6) Joint Ventures, Partnerships, and Limited Liability Companies

Not Applicable.

(7) Investment Income

No significant changes from prior year end.

(8) Derivative Instruments

No significant changes from prior year end.

(9) Income Taxes

No significant changes from prior year end, except for the following.

F. Consolidated federal income tax return

- (1) Effective January 1, 2015, the Company became eligible to join the Nationwide Mutual Insurance Company's (NMIC's) consolidated tax return group. Beginning in 2015, the Company's federal income tax return will be consolidated with NMIC and its eligible subsidiaries.

- (2) Effective January 1, 2015, the Company became a party to a revised tax sharing agreement which was approved by the Board of Directors. The revised tax sharing agreement reflects the new NMIC consolidated federal return group which includes its eligible life and non-life subsidiaries. The method of allocation among the companies is based upon separate return calculations with current benefit for tax losses and credits utilized in the consolidated return.

(10) Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant changes from prior year end except for the following.

On August 26, 2015, the Company received a capital contribution of \$45,000,000 from Nationwide Life Insurance Company.

(11) Debt

Not Applicable.

- (12) Retirement Plans, Deferred Compensation, Post-employment Benefits and Compensated Absences and Other Post-Retirement Benefit Plans

No significant changes from prior year end.

- (13) Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant changes from prior year end.

- (14) Contingencies

- A. Contingent Commitments

No significant changes from prior year end.

- B. Assessments

No significant changes from prior year end.

- C. Gain Contingencies

Not Applicable.

- D. Claims Related Extra Contractual Obligation on Bad Faith Losses Stemming from Lawsuits

None.

- E. Joint and Several Liabilities

Not Applicable.

- F. All Other Contingencies

Legal and Regulatory Matters

The Company is subject to legal and regulatory proceedings in the ordinary course of its business. The Company's legal and regulatory matters include proceedings specific to the Company and other proceedings generally applicable to business practices in the industries in which the Company operates. These matters are subject to many uncertainties, and given their complexity and scope, their outcomes cannot be predicted. Regulatory proceedings could also affect the outcome of one or more of the Company's litigation matters. Furthermore, it is often not possible to determine the ultimate outcomes of the pending regulatory investigations and legal proceedings or to provide reasonable ranges of potential losses with any degree of certainty. Some matters are in very preliminary stages, and the Company does not have sufficient information to make an assessment of the plaintiffs' claims for liability or damages. In some of the cases seeking to be certified as class actions, the court has not yet decided whether a class will be certified or (in the event of certification) the size of the class and class period. In many of the cases, the plaintiffs are seeking undefined amounts of damages or other relief, including punitive damages and equitable remedies, which are difficult to quantify and cannot be defined based on the information currently available. The Company believes, however, that based on currently known information, the ultimate outcome of all pending legal and regulatory matters is not likely to have a material adverse effect on the Company's financial position. Nonetheless, given the large or indeterminate amounts sought in certain of these matters and the inherent unpredictability of litigation, it is possible that such outcomes could materially affect the Company's financial position or results of operations in a particular quarter or annual period.

The various businesses conducted by the Company are subject to oversight by numerous federal and state regulatory entities, including but not limited to the U.S. Securities and Exchange Commission, the Financial Industry Regulatory Authority, the Department of Labor, the Internal Revenue Service (IRS) and state insurance authorities. Such regulatory entities may, in the normal course, be engaged in general or targeted inquiries, examinations and investigations of the Company and/or its affiliates. The financial services industry has been the subject of increasing scrutiny in connection with a broad spectrum of regulatory issues; with respect to all such scrutiny directed at the Company and/or its affiliates, the Company is cooperating with regulators. The Company will cooperate with NMIC insofar as any inquiry, examination or investigation encompasses NMIC's operations.

Tax Matters

The Company's federal income tax returns are routinely audited by the IRS. The Company provides for federal income taxes based on amounts the Company believes it ultimately will owe. Inherent in the provision for federal income taxes are estimates regarding the deductibility of certain items and the realization of certain tax credits. In the event the ultimate deductibility of certain items or the realization of certain tax credits differs from estimates, the Company may be required to change the provision for federal income taxes recorded in the statutory financial statements, which could be significant. Management has used best estimates to establish reserves for uncertain tax positions based on current facts and circumstances regarding tax exposure items where the ultimate deductibility is open to interpretation. Management believes its tax reserves reasonably provide for potential assessments that may result from IRS examinations and other tax-related matters for all open tax years.

Indemnifications

In the normal course of business, the Company provides standard indemnifications to contractual counterparties. The types of indemnifications typically provided include breaches of representations and warranties, taxes and certain other liabilities, such as third party lawsuits. The indemnification clauses are often standard contractual terms and are entered into in the normal course of business based on an assessment that the risk of loss would be remote. The terms of the indemnifications vary in duration and nature. In many cases, the maximum obligation is not explicitly stated, and the contingencies triggering the obligation to indemnify have not occurred and are not expected to occur. Consequently, the amount of the obligation under such indemnifications is not determinable. Historically, the Company has not made any material payments pursuant to these obligations.

- (15) Leases
No significant changes from prior year end.
- (16) Information about Financial Instruments with Off Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk
No significant changes from prior year end
- (17) Sale, Transfer, and Servicing of Financial Assets and Extinguishment of Liabilities
No significant changes from prior year end.
- B. Transfer and Servicing of Financial Assets
Not Applicable.
- C. Wash Sales
None.
- (18) Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
Not Applicable.
- (19) Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
Not Applicable.
- (20) Fair Value Measurements

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

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

The Company categorizes the fair value of assets and liabilities as follows:

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

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

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

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

To determine the fair value of bonds and stocks for which market quotations are available, independent pricing services are most often utilized. For these bonds and stocks, the Company obtains the pricing services' methodologies, inputs and assumptions and classifies the investments accordingly in the fair value hierarchy.

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

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

Fair value of derivative instruments is determined using various valuation techniques relying predominately on observable market inputs. These inputs include interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility and equity index levels. In cases where observable inputs are not available, the Company will utilize non-binding broker quotes to determine fair value and these instruments are classified accordingly in the fair value hierarchy.

The following table summarizes assets and liabilities measured at fair value as of September 30, 2015:

	As of September 30, 2015			
	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds:				
Industrial & miscellaneous	\$ -	\$ 4,763	\$ 18,824	\$ 23,587
Total bonds	\$ -	\$ 4,763	\$ 18,824	\$ 23,587
Derivative assets	\$ -	\$ -	\$ 21,395,465	\$ 21,395,465
Separate account assets ¹	1,276,514,437	-	-	1,276,514,437
Total assets at fair value	\$ 1,276,514,437	\$ 4,763	\$ 21,414,289	\$ 1,297,933,489

¹The value of separate account liabilities is set to equal the fair value of separate account assets.

The following table presents the rollforward of Level 3 financial assets and liabilities held at fair value during the nine months ended September 30, 2015:

	Balance as of December 31, 2014	Transfers into Level 3	Transfers Out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of September 30, 2015
Assets at fair value										
Bonds:										
Industrial & miscellaneous	\$ 54,803	\$ -	\$ -	\$ -	\$ (98,375)	\$ 62,396	\$ -	\$ -	\$ -	\$ 18,824
Total bonds	\$ 54,803	\$ -	\$ -	\$ -	\$ (98,375)	\$ 62,396	\$ -	\$ -	\$ -	\$ 18,824
Derivative assets	\$ 16,967,740	\$ -	\$ -	\$ (19,654,658)	\$ -	\$ 37,724,883	\$ -	\$ (13,642,500)	\$ -	\$ 21,395,465
Total assets at fair value	\$ 17,022,543	\$ -	\$ -	\$ (19,654,658)	\$ (98,375)	\$ 37,787,279	\$ -	\$ (13,642,500)	\$ -	\$ 21,414,289

The following table presents the rollforward of Level 3 financial assets and liabilities held at fair value during the three months ended September 30, 2015:

	Balance as of June 30, 2015	Transfers into Level 3	Transfers Out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of September 30, 2015
Assets at fair value										
Industrial & miscellaneous	\$ 15,687	\$ -	\$ -	\$ -	\$ 3,137	\$ -	\$ -	\$ -	\$ -	\$ 18,824
Total bonds	\$ 15,687	\$ -	\$ -	\$ -	\$ 3,137	\$ -	\$ -	\$ -	\$ -	\$ 18,824
Derivative assets	\$ 18,258,438	\$ -	\$ -	\$ (18,040,908)	\$ -	\$ 25,238,865	\$ -	\$ (4,060,930)	\$ -	\$ 21,395,465
Total assets at fair value	\$ 18,274,125	\$ -	\$ -	\$ (18,040,908)	\$ 3,137	\$ 25,238,865	\$ -	\$ (4,060,930)	\$ -	\$ 21,414,289

B. & C. The following table summarizes aggregate carrying value and fair value, by level, for all financial assets and liabilities, excluding assets and liabilities reported at fair value, as of September 30, 2015:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets:						
Bonds	\$ 6,503,424,659	\$ 6,437,404,890	\$ 65,804,737	\$ 6,304,626,747	\$ 132,993,175	\$ -
Common stocks	-	-	-	-	-	-
Mortgage loans	1,056,132,481	1,054,153,699	-	-	1,056,132,481	-
Short-term investments	107,390,556	107,390,556	-	107,390,556	-	-
Derivative assets	8,514,936	5,418,451	-	8,514,936	-	-
Policy loans	49,532,144	49,532,144	-	-	49,532,144	-
Securities lending collateral assets	38,411,796	38,411,796	38,411,796	-	-	-
Total assets	\$ 7,763,406,572	\$ 7,692,311,536	\$ 104,216,533	\$ 6,420,532,239	\$ 1,238,657,800	\$ -
Liabilities:						
Investment contracts	\$ 4,160,096,062	\$ 3,914,585,264	\$ -	\$ -	\$ 4,160,096,062	\$ -
Derivative liabilities	-	18	-	-	-	-
Total Liabilities	\$ 4,160,096,062	\$ 3,914,585,282	\$ -	\$ -	\$ 4,160,096,062	\$ -

D. Not Practicable to Estimate Fair Value – Not applicable.

(21) Other Items

No significant changes from prior year end.

(22) Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through November 10, 2015 for the statutory statement issued on November 13, 2015.

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

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through November 10, 2015 for the statutory statement issued on November 13, 2015.

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

(23) Reinsurance

No significant changes from prior year end.

(24) Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not Applicable.

E. Risk Sharing Provisions of the Affordable Care Act

The Company does not have any accident and health insurance premiums that are subject to the Affordable Care Act risk sharing provisions.

(25) Change in Incurred Losses and Loss Adjustment Expenses

Not Applicable.

(26) Intercompany Pooling Arrangements

Not Applicable.

(27) Structured Settlements

Not Applicable.

(28) Health Care Receivables

Not Applicable.

(29) Participating Policies

No significant changes from prior year end.

(30) Premium Deficiency Reserves

No significant changes from prior year end.

(31) Reserves for Life Contracts and Annuity Contracts

No significant changes from prior year end.

(32) Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

No significant changes from prior year end.

(33) Premium and Annuity Considerations Deferred and Uncollected

No significant changes from prior year end.

(34) Separate Accounts

No significant changes from prior year end.

(35) Loss/Claim Adjustment Expenses

No significant changes from prior year end.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____

- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No []
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No []
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

EAGLE CAPTIVE REINSURANCE, LLC WAS ADDED

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
	0	

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2011
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2011
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/02/2013

- 6.4 By what department or departments?

OHIO

- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with the Department? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Nationwide Bank	Columbus, OH	NO	YES	NO	NO
Nationwide Mutual Insurance Company	Columbus, OH	YES	NO	NO	NO
Nationwide Mutual Fire Insurance Company	Columbus, OH	YES	NO	NO	NO
Nationwide Corporation	Columbus, OH	YES	NO	NO	NO
Nationwide Financial Services, Inc.	Columbus, OH	YES	NO	NO	NO
Nationwide Investment Services Corp	Columbus, OH	NO	NO	NO	YES
Nationwide Investment Advisors, LLC	Columbus, OH	NO	NO	NO	YES
Nationwide Securities, LLC	Dublin, OH	NO	NO	NO	YES
Nationwide Fund Advisors	King of Prussia, PA	NO	NO	NO	YES
Nationwide Fund Distributors, LLC	King of Prussia, PA	NO	NO	NO	YES
Nationwide Asset Management, LLC	Columbus, OH	NO	NO	NO	YES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes No
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes No
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes No
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 27,130,748

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 7,797,722
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:

- 14.21 Bonds
- 14.22 Preferred Stock
- 14.23 Common Stock
- 14.24 Short-Term Investments
- 14.25 Mortgage Loans on Real Estate
- 14.26 All Other
- 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	0	0
	0	0
	4,216,180	0
	67,247,288	70,838,579
\$	71,463,468	\$ 70,838,579
\$	0	\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No
- If no, attach a description with this statement.

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

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 38,411,796
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 38,411,796
- 16.3 Total payable for securities lending reported on the liability page: \$ 38,409,337

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes [] No [X]

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

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

17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
N/A	Members of the investment staff designated by the Chief Investment Officer as detailed in the Corporate Resolution	One Nationwide Plaza, Columbus, OH 43215

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Securities Valuation Office* been followed?

Yes [X] No []

18.2 If no, list exceptions:

**NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
GENERAL INTERROGATORIES (continued)**

PART 2 - LIFE & HEALTH

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

		Amount
1.1 Long-term mortgages in good standing		
1.11 Farm mortgages.....	\$.....	
1.12 Residential mortgages.....	\$.....	
1.13 Commercial mortgages.....	\$.....	1,054,153,699
1.14 Total mortgages in good standing.....	\$.....	1,054,153,699
1.2 Long-term mortgages in good standing with restructured terms		
1.21 Total mortgages in good standing with restructured terms.....	\$.....	
1.3 Long-term mortgage loans upon which interest is overdue more than three months		
1.31 Farm mortgages.....	\$.....	
1.32 Residential mortgages.....	\$.....	
1.33 Commercial mortgages.....	\$.....	
1.34 Total mortgages with interest overdue more than three months.....	\$.....	.0
1.4 Long-term mortgage loans in process of foreclosure		
1.41 Farm mortgages.....	\$.....	
1.42 Residential mortgages.....	\$.....	
1.43 Commercial mortgages.....	\$.....	
1.44 Total mortgages in process of foreclosure.....	\$.....	.0
1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$.....	1,054,153,699
1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
1.61 Farm mortgages.....	\$.....	
1.62 Residential mortgages.....	\$.....	
1.63 Commercial mortgages.....	\$.....	
1.64 Total mortgages foreclosed and transferred to real estate.....	\$.....	.0
2. Operating Percentages:		
2.1 A&H loss percent.....	.....	395.6
2.2 A&H cost containment percent.....	-	.....
2.3 A&H expense percent excluding cost containment expenses.....	.....	3.6
3.1 Do you act as a custodian for health savings accounts?.....	Yes []	No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....	
3.3 Do you act as an administrator for health savings accounts?.....	Yes []	No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
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NONE

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1	States, Etc.	Active Status	Direct Business Only						
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts	
			2 Life Insurance Premiums	3 Annuity Considerations					
1.	Alabama.....	AL	L	6,255,875		6,530	8,213,112	14,475,518	
2.	Alaska.....	AK	L	551,587			685,112	1,236,699	
3.	Arizona.....	AZ	L	16,571,206		808	55,913,334	72,485,348	
4.	Arkansas.....	AR	L	3,574,639		2,089	7,992,502	11,569,231	
5.	California.....	CA	L	135,728,992	47,102		130,705,054	266,481,148	
6.	Colorado.....	CO	L	8,345,763	120,055	10,690	22,919,561	31,396,069	
7.	Connecticut.....	CT	L	13,340,808			7,435,982	20,776,789	
8.	Delaware.....	DE	L	6,455,911	23,910	1,867	3,463,120	9,944,808	
9.	District of Columbia.....	DC	L	1,541,169			874,692	2,415,862	
10.	Florida.....	FL	L	46,608,208	152,986	315	100,222,234	146,983,743	
11.	Georgia.....	GA	L	15,370,317		13,230	28,675,008	44,058,555	
12.	Hawaii.....	HI	L	21,909,808	154,775		7,940,965	30,005,548	
13.	Idaho.....	ID	L	1,052,398		5,715	8,260,352	9,318,465	
14.	Illinois.....	IL	L	32,968,043	120,262	12,111	36,386,936	69,487,353	
15.	Indiana.....	IN	L	6,893,034	550,357	76	33,301,004	40,744,470	
16.	Iowa.....	IA	L	4,111,407		(250)	7,005,618	11,116,775	
17.	Kansas.....	KS	L	4,453,585		2,884	16,997,730	21,454,200	
18.	Kentucky.....	KY	L	9,333,889	44,354	3,685	10,744,494	20,126,422	
19.	Louisiana.....	LA	L	3,906,618		5,452	20,093,465	24,005,536	
20.	Maine.....	ME	L	813,083			2,309,410	3,122,493	
21.	Maryland.....	MD	L	21,922,835		13,256	18,423,960	40,360,050	
22.	Massachusetts.....	MA	L	14,289,993		8,614	18,885,440	33,184,407	
23.	Michigan.....	MI	L	41,672,678	127,409	14,006	51,073,145	92,887,238	
24.	Minnesota.....	MN	L	11,762,600	109,668	532	8,312,463	20,185,263	
25.	Mississippi.....	MS	L	3,639,320		1,779	7,967,944	11,609,044	
26.	Missouri.....	MO	L	12,187,145		11,933	14,002,391	26,201,469	
27.	Montana.....	MT	L	318,281			2,777,932	3,096,213	
28.	Nebraska.....	NE	L	3,591,103		881	15,666,510	19,258,494	
29.	Nevada.....	NV	L	4,840,390		2,771	4,986,985	9,830,146	
30.	New Hampshire.....	NH	L	1,061,517			8,213,775	9,275,292	
31.	New Jersey.....	NJ	L	37,396,682		108	22,463,062	59,859,852	
32.	New Mexico.....	NM	L	1,497,849		808	2,511,891	4,010,547	
33.	New York.....	NY	N	659,357			14,174,278	14,833,634	
34.	North Carolina.....	NC	L	34,751,329	61,808	33,197	62,059,753	96,906,088	
35.	North Dakota.....	ND	L	1,038,051			908,861	1,946,912	
36.	Ohio.....	OH	L	37,816,740	118,722	50,787	75,538,700	113,524,949	
37.	Oklahoma.....	OK	L	4,585,500	144,356	796	5,893,351	10,624,002	
38.	Oregon.....	OR	L	4,336,552	182,909	244	9,115,630	13,635,334	
39.	Pennsylvania.....	PA	L	56,287,079	326,468	54,777	42,846,367	99,514,691	
40.	Rhode Island.....	RI	L	3,638,024		358	1,113,748	4,752,130	
41.	South Carolina.....	SC	L	10,053,408		12,763	17,145,266	27,211,437	
42.	South Dakota.....	SD	L	12,773,288	28,749		540,757	13,342,794	
43.	Tennessee.....	TN	L	13,050,682	150,215	11,722	31,472,653	44,685,272	
44.	Texas.....	TX	L	71,168,492		54,574	130,601,122	201,824,188	
45.	Utah.....	UT	L	4,496,126		5,854	15,735,089	20,237,069	
46.	Vermont.....	VT	L	965,582		3,014	997,154	1,965,751	
47.	Virginia.....	VA	L	30,386,755		10,363	20,885,567	51,282,685	
48.	Washington.....	WA	L	14,782,354	276,815	6,625	13,510,228	28,576,023	
49.	West Virginia.....	WV	L	5,358,952		5,823	10,288,974	15,653,748	
50.	Wisconsin.....	WI	L	6,181,714	144,183	9,141	13,290,458	19,625,495	
51.	Wyoming.....	WY	L	782,380		1,014	597,368	1,380,762	
52.	American Samoa.....	AS	N	1,893				1,893	
53.	Guam.....	GU	N	1,969				1,969	
54.	Puerto Rico.....	PR	N	12,511			1,239,724	1,252,235	
55.	US Virgin Islands.....	VI	N	46,740				46,740	
56.	Northern Mariana Islands.....	MP	N					0	
57.	Canada.....	CAN	N	23,522	42,977			66,499	
58.	Aggregate Other Alien.....	OT	XXX	199,622	287,909	0	0	487,531	0
59.	Subtotal.....	(a)	50	807,365,356	3,215,989	380,942	1,153,380,231	1,964,342,518	0
90.	Reporting entity contributions for employee benefit plans.....	XXX						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		425,238				425,238	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX						0	
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX		143,972				143,972	
94.	Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX		807,934,566	3,215,989	380,942	1,153,380,231	1,964,911,728	0
96.	Plus Reinsurance Assumed.....	XXX		10,453				10,453	
97.	Totals (All Business).....	XXX		807,945,019	3,215,989	380,942	1,153,380,231	1,964,922,181	0
98.	Less Reinsurance Ceded.....	XXX		132,930,593	7,087		45,744,179	178,681,859	
99.	Totals (All Business) less Reinsurance Ceded.....	XXX		675,014,426	3,208,902	380,942	1,107,636,052	1,786,240,322	0

DETAILS OF WRITE-INS

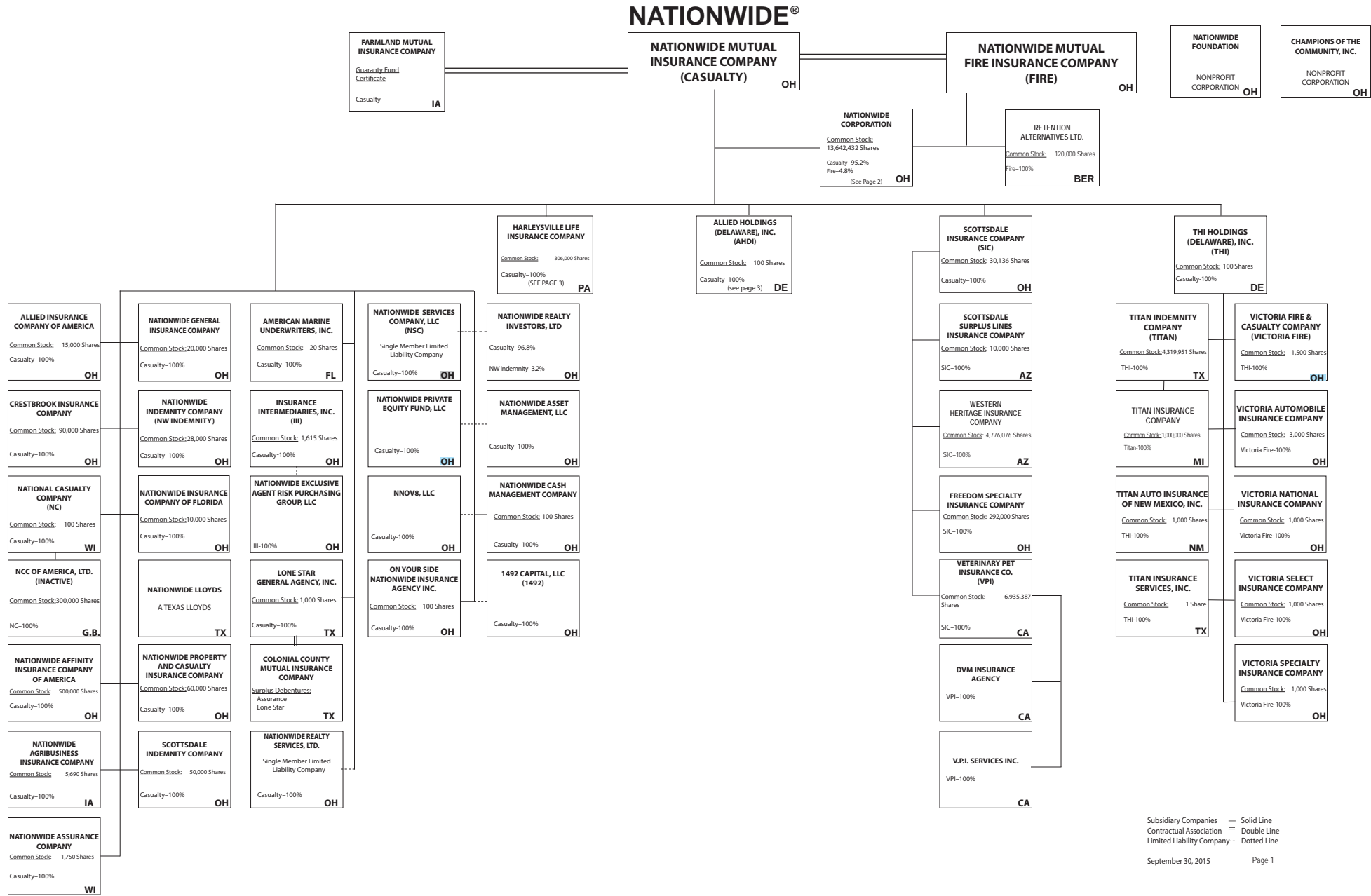
58001.	Foreign - other.....	XXX		199,622	287,909			487,531	
58002.	.....	XXX						0	
58003.	.....	XXX						0	
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX		0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX		199,622	287,909	0	0	487,531	0
9401.	.....	XXX						0	
9402.	.....	XXX						0	
9403.	.....	XXX						0	
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

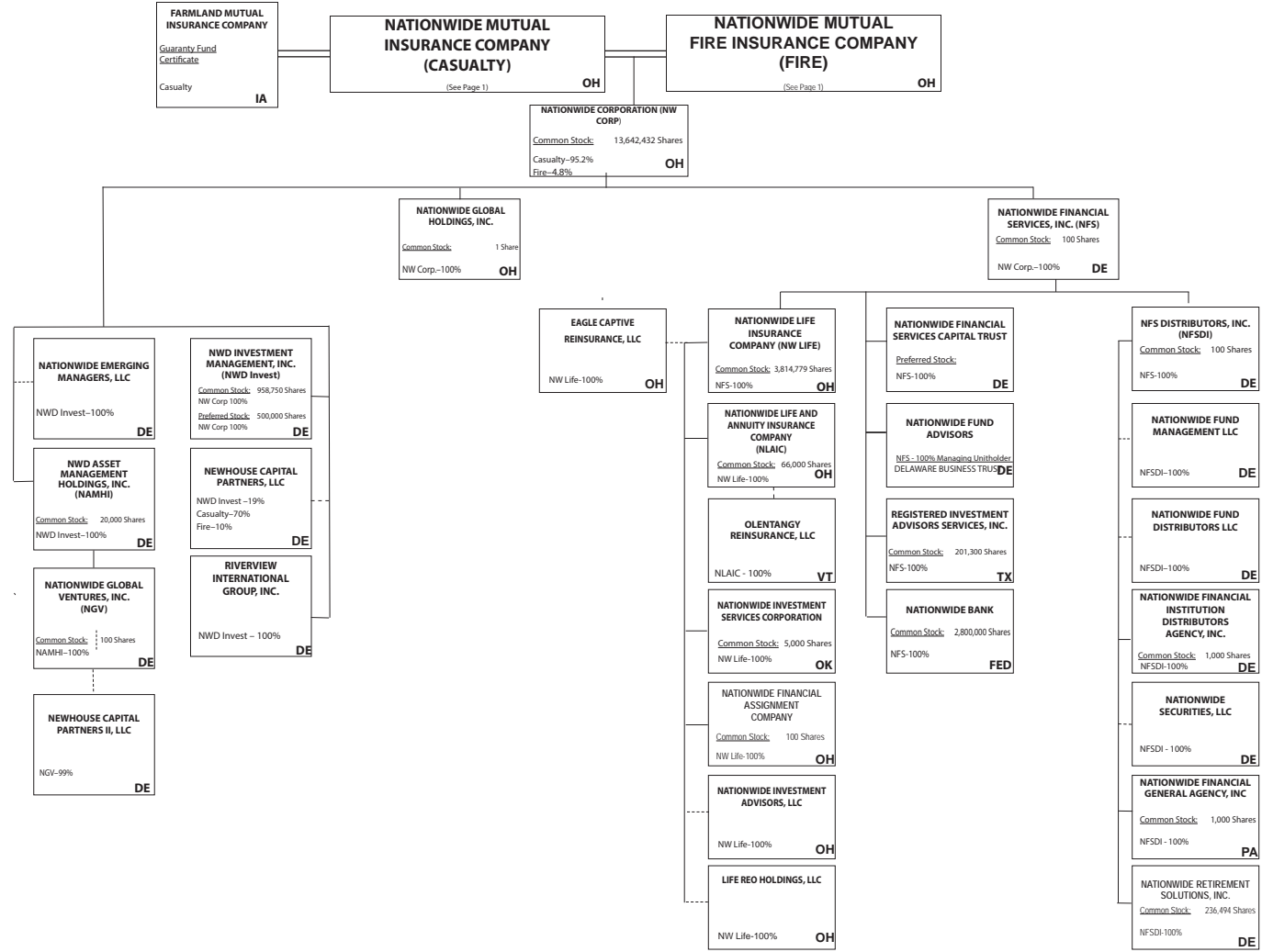
(a) Insert the number of L responses except for Canada and Other Alien.

Q12



(Casualty/Fire subsidiaries)

NATIONWIDE®

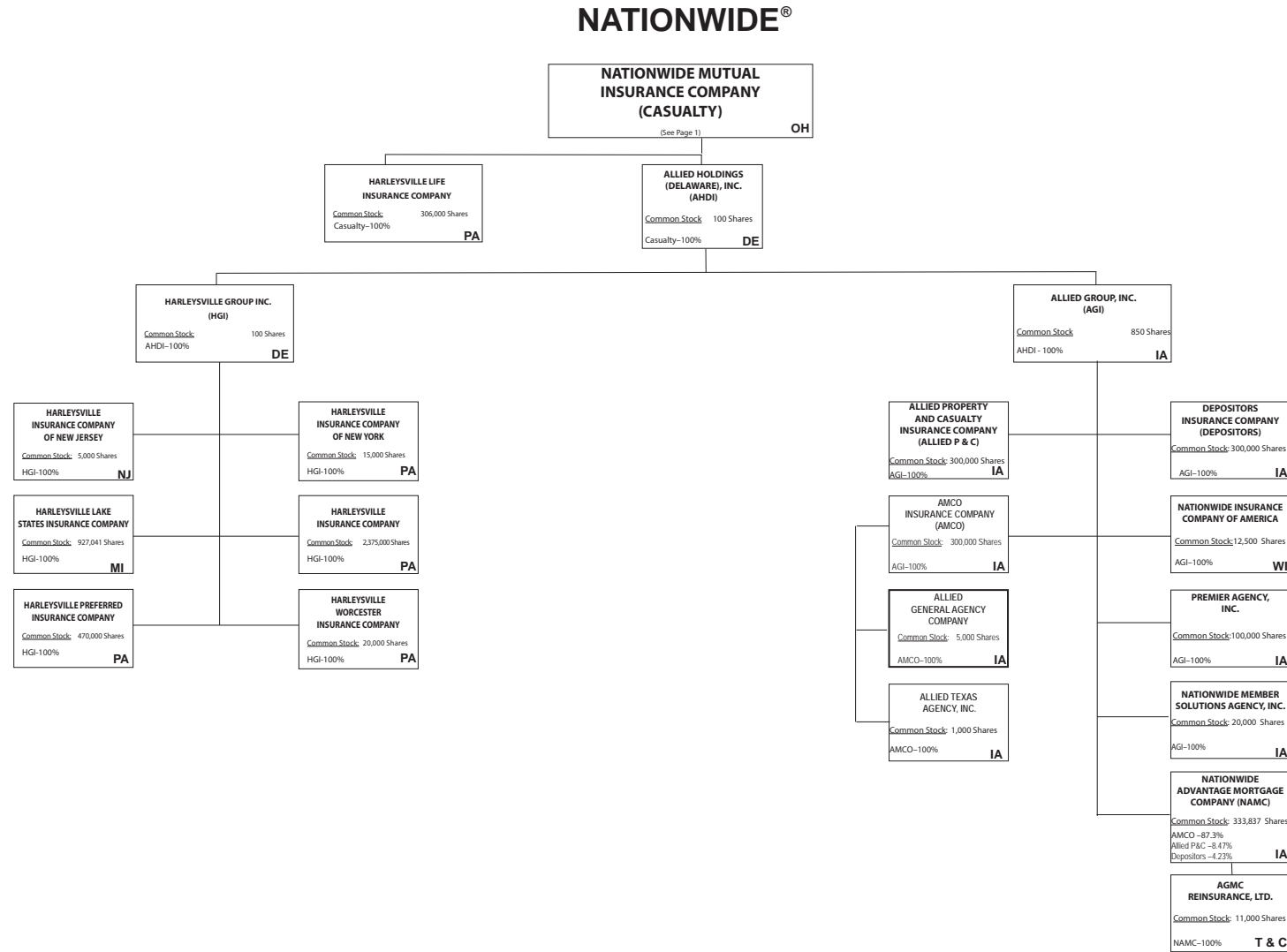


Subsidiary Companies — Solid Line
 Contractual Association = Double Line
 Limited Liability Company - - Dotted Line

(Nationwide Corp. subsidiaries)

Q12.1

Q12.2



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

(ALLIED/Harleysville subsidiaries)

NATIONWIDE INSURANCE COMPANIES

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	10127	OH	27-0114983	Allied Insurance Company of America
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	29262	TX	74-1061659	Colonial County Mutual Insurance Company
0140	Nationwide	18961	OH	68-0066866	Crestbrook Insurance Company
0140	Nationwide	42587	IA	42-1207150	Depositors Insurance Company
0140	Nationwide	15821	OH	42-4523959	Eagle Captive Reinsurance, LLC
0140	Nationwide	13838	IA	42-0618271	Farmland Mutual Insurance Company
0140	Nationwide	22209	OH	75-6013587	Freedom Specialty Insurance Company
0140	Nationwide	23582	PA	41-0417250	Harleysville Insurance Company
0140	Nationwide	42900	NJ	23-2253669	Harleysville Insurance Company of New Jersey
0140	Nationwide	10674	PA	23-2864924	Harleysville Insurance Company of New York
0140	Nationwide	14516	MI	38-3198542	Harleysville Lake States Insurance Company
0140	Nationwide	64327	PA	23-1580983	Harleysville Life Insurance Company
0140	Nationwide	35696	PA	23-2384978	Harleysville Preferred Insurance Company
0140	Nationwide	26182	PA	04-1989660	Harleysville Worcester Insurance Company
0140	Nationwide	11991	WI	38-0865250	National Casualty Company
0140	Nationwide	26093	OH	48-0470690	Nationwide Affinity Insurance Company of America
0140	Nationwide	28223	IA	42-1015537	Nationwide Agribusiness Insurance Company
0140	Nationwide	10723	WI	95-0639970	Nationwide Assurance Company
0140	Nationwide	23760	OH	31-4425763	Nationwide General Insurance Company
0140	Nationwide	10070	OH	31-1399201	Nationwide Indemnity Company
0140	Nationwide	25453	WI	95-2130882	Nationwide Insurance Company of America
0140	Nationwide	10948	OH	31-1613686	Nationwide Insurance Company of Florida
0140	Nationwide	92657	OH	31-1000740	Nationwide Life and Annuity Insurance Company
0140	Nationwide	66869	OH	31-4156830	Nationwide Life Insurance Company
0140	Nationwide	42110	TX	75-1780981	Nationwide Lloyds
0140	Nationwide	23779	OH	31-4177110	Nationwide Mutual Fire Insurance Company
0140	Nationwide	23787	OH	31-4177100	Nationwide Mutual Insurance Company
0140	Nationwide	37877	OH	31-0970750	Nationwide Property & Casualty Insurance Company
0140	Nationwide	13999	VT	27-1712056	Olentangy Reinsurance, LLC
0140	Nationwide	15580	OH	31-1117969	Scottsdale Indemnity Company
0140	Nationwide	41297	OH	31-1024978	Scottsdale Insurance Company
0140	Nationwide	10672	AZ	86-0835870	Scottsdale Surplus Lines Insurance Company
0140	Nationwide	13242	TX	74-2286759	Titan Indemnity Company
0140	Nationwide	36269	MI	86-0619597	Titan Insurance Company
0140	Nationwide	42285	CA	95-3750113	Veterinary Pet Insurance Company
0140	Nationwide	10644	OH	34-1785903	Victoria Automobile Insurance Company
0140	Nationwide	42889	OH	34-1394913	Victoria Fire & Casualty Company
0140	Nationwide	10778	OH	34-1842604	Victoria National Insurance Company
0140	Nationwide	10105	OH	34-1777972	Victoria Select Insurance Company
0140	Nationwide	10777	OH	34-1842602	Victoria Specialty Insurance Company
0140	Nationwide	37150	AZ	86-0561941	Western Heritage Insurance Company
4664	PURE	12873	FL	20-8287105	Privilege Underwriters Reciprocal Exchange
4664	PURE	13204	FL	26-3109178	PURE Insurance Company

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0140	Nationwide		31-1486309	4590018		0	10 W. Nationwide, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4890843		0	75 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4594954		0	101 N Twentieth St, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4810074		0	1000 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4869474		0	1015 Long Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4810047		0	1050 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4810038		0	1125 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1733036	4594963		0	120 Acre Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	95.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		26-2451988	4288132		0	1492 Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4810083		0	155 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-1347603	4594806		0	180 E. Broad Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	33.330	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1486309	4810092		0	275 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590835		0	400 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591140		0	425 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4595009		0	44 Chestnut, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590497		0	775 Yard Street Restaurant, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590750		0	775 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4810104		0	780 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4671583		0	795 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590602		0	800 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4671499		0	800 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4671789		0	800 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590778		0	805 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4890834		0	808 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4869465		0	820 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4890759		0	840 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866			0	860 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866			0	880 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590611		0	845 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590787		0	850 Goodale Blvd., LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590714		0	895 W. Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4810029		0	975 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1680808	4594833		0	AD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	60.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1580283	4590992		0	ADTV, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		52-2227314	42877247		0	AGMC Reinsurance, Ltd	TCA	IA	Nationwide Advantage Mortgage Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1011300	4287229		0	ALLIED General Agency Company	IA	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	

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NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide		42-0958655	1677548		0	ALLIED Group, Inc.	IA	IA	Allied Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4628790	4613462		0	Allied Holdings (Delaware), Inc.	DE	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10127	27-0114983	4288169		0	ALLIED Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42579	42-1201931	4287144		0	ALLIED Property and Casualty Insurance Company	IA	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1527863	4287238		0	ALLIED Texas Agency, Inc.	TX	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	19100	42-6054959	4287153		0	AMCO Insurance Company	IA	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		59-1031596	4288011		0	American Marine Underwriters, Inc.	FL	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4595036		0	Anderson Meadows, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591177		0	Arena District CA I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		90-0280710	n/a		0	Arena District Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		20-3624379	4595371		0	BCCS Investment Fund LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-4083207	4869447		0	Berkshire Crossing Development, LLC	DE	NIA	NorthStar Commercial Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1184438	4594842		0	Boulevard Inn Limited Liability Company	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	94.800	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1555487	4593658		0	Broad Street Retail, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	ownership	60.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		20-3624379	4595531		0	Brooke School Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-0899413	3730540		0	CHP New Markets Investment Fund, LLC	OH	OTH	Nationwide Mutual Insurance Company	Limited partner /no control	50.000	other non-Nationwide	1
0140	Nationwide		20-1618232	4595241		0	CNRI-Cannonsport Condominium, LLC	OH	NIA	CNRI-Cannonsport, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-1618232	4595045		0	CNRI- Cannonsport, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	n/a		0	Co-Investment Fund, LLC	DE	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		31-1579973	n/a		0	COLHOC Limited Partnership	OH	NIA	NRI Arena, LLC	ownership	30.757	Other non-Nationwide	2
0140	Nationwide	29262	74-1061659	4288057		0	Colonial County Mutual Insurance Company	TX	OTH	Other non-Nationwide	contract		Other non-Nationwide	2
0140	Nationwide		45-4901238	n/a		0	Columbus Arena Management, LLC	OH	OTH	Other non-Nationwide	0		Other non-Nationwide	2
0140	Nationwide		04-3750770	4595951		0	Continental/North Shore I, L.P.	OH	NIA	Continental/NRI North Shore Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-0366090	3327212		0	Continental/North Shore II, L.P.	OH	NIA	Continental/NRI North Shore Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-0142724	4588177		0	Continental/NRI North Shore Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	50.500	Nationwide Mutual Insurance Company	1
0140	Nationwide		26-4177534	4595670		0	Cotton Mill Partners, LLC	VA	NIA	Nationwide Mutual Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		26-4177534	4595670		0	Cotton Mill Partners, LLC	VA	NIA	Nationwide Property and Casualty Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide	18961	68-0066866	4288178		0	Crestbrook Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590255		0	Crewville, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42587	42-1207150	4287162		0	Depositors Insurance Company	IA	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4104813	n/a		0	Discover Affordable Housing Investment Fund I LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		33-0096671	4287694		0	DVM Insurance Agency	CA	NIA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-4523959	4890825		0	Eagle Captive Reinsurance, LLC	OH	IA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	

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NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide		20-1945276	4590590		0	East of Madison, LLC	DE	NIA	120 Acre Partners, Ltd.	ownership	24.910	Nationwide Mutual Insurance Company	1
0140	Nationwide		20-1945276	4590590		0	East of Madison, LLC	DE	NIA	ND La Quinta Partners, LLC	ownership	76.090	Nationwide Mutual Insurance Company	1
0140	Nationwide		20-5268940	4595689		0	ELH Investment Fund LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide	13838	42-0618271	4569372		0	Farmland Mutual Insurance Company	IA	OTH	Other non-Nationwide	debt		Other non-Nationwide	2
0140	Nationwide	22209	75-6013587	4287676		0	Freedom Specialty Insurance Company (fka Atlantic Insurance Company)	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0			46-4736379	n/a		0	GPN-1 Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		other non-Nationwide	2
0140	Nationwide		20-4939866	4590808		0	Grandview Yard Hotel Holdings, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590826		0	Grandview Yard Hotel, LLC	OH	NIA	Grandview Yard Hotel Holdings, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		51-0241172	3582909		0	Harleysville Group Inc.	DE	NIA	Allied Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	23582	41-0417250	4442260		0	Harleysville Insurance Company	PA	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42900	16-1075588	4442158		0	Harleysville Insurance Company of New Jersey	NJ	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10674	23-2864924	4442242		0	Harleysville Insurance Company of New York	PA	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	14516	38-3198542	4442251		0	Harleysville Lake States Insurance Company	MI	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	64327	23-1580983	4440659		0	Harleysville Life Insurance Company	PA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		23-2612951	4442149		0	Harleysville Pennland Insurance Company	PA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	35696	23-2384978	4442288		0	Harleysville Preferred Insurance Company	PA	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	26182	04-1989660	4442372		0	Harleysville Worcester Insurance Company	PA	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		32-0051216	4596903		0	Hideaway Properties Corp.	CA	OTH	Nationwide Realty Investors, Ltd.	ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-0871532	4288020		0	Insurance Intermediaries, Inc.	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4097802		0	Jerome Village Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0			46-2974590	n/a		0	Jerome Village Master Property Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0			46-2956640	n/a		0	Jerome Village Residential Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		31-1486309	4590312		0	JV Developers, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2137188	4595698		0	Leaguers Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		56-3789187	4286969		0	Life REO Holdings, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		74-1395229	4288039		0	Lone Star General Agency, Inc.	TX	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-3624379	4595700		0	Match School Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide	11991	38-0865250	4288187		0	National Casualty Company	WI	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		AC000920	4614900		0	National Casualty Company of America, Ltd.	GBR	IA	National Casualty Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1154244	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	AMCO Insurance Company	ownership	87.300	Nationwide Mutual Insurance Company	1
0140	Nationwide		42-1154244	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	ALLIED Property & Casualty Insurance Company	ownership	8.470	Nationwide Mutual Insurance Company	1
0140	Nationwide		42-1154244	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	Depositors Insurance Company	ownership	4.230	Nationwide Mutual Insurance Company	1
0140	Nationwide	26093	48-0470690	4288196		0	Nationwide Affinity Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	

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NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide	28223	42-1015537	4288208		0	Nationwide Agribusiness Insurance Company	IA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-5976272	4595910		0	Nationwide Alternative Investments, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1578869	4288075		0	Nationwide Arena, LLC	OH	NIA	NRI Arena, LLC	ownership	90.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		20-8670712	4288114		0	Nationwide Asset Management, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10723	95-0639970	4288217		0	Nationwide Assurance Company	WI	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1592130	2729677		0	Nationwide Bank	OH	OTH	Nationwide Financial Services, Inc	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		31-1036287	4288123		0	Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-4416546	3828081		0	Nationwide Corporation	OH	NIA	Nationwide Mutual Insurance Company	ownership	95.200	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-4416546	3828081		0	Nationwide Corporation	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	4.800	Nationwide Mutual Insurance Company	1
0140	Nationwide		04-3679407	4286839		0	Nationwide Emerging Managers, LLC	DE	NIA	NWD Investment Management, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		05-0630007	4288048		0	Nationwide Exclusive Agent Risk Purchasing Group, LLC	OH	NIA	Insurance Intermediaries, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1667326	4286932		0	Nationwide Financial Assignment Company	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		23-2412039	4287087		0	Nationwide Financial General Agency, Inc	PA	NIA	NFS Distributors, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1316276	4287069		0	Nationwide Financial Institution Distributors Agency, Inc	DE	NIA	NFS Distributors, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-6554353	4286978		0	Nationwide Financial Services Capital Trust	DE	NIA	Nationwide Financial Services, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486870	3828063		0	Nationwide Financial Services, Inc	DE	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-6022301	n/a		0	Nationwide Foundation	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		52-6969857	4286996		0	Nationwide Fund Advisors	DE	NIA	Nationwide Financial Services, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1748721	42877050		0	Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0900518	4287041		0	Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	23760	31-4425763	4287957		0	Nationwide General Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1570938	4286398		0	Nationwide Global Holdings, Inc	OH	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		04-3732385	4286857		0	Nationwide Global Ventures, Inc	DE	NIA	Nationwide Asset Management Holdings, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10070	31-1399201	2839398		0	Nationwide Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	25453	95-2130882	4287180		0	Nationwide Insurance Company of America	WI	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10948	31-1613686	4287966		0	Nationwide Insurance Company of Florida	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		41-2206199	4286950		0	Nationwide Investment Advisors, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		73-0988442	4286923		0	Nationwide Investment Services Corporation	OK	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	92657	31-1000740	2995098		0	Nationwide Life and Annuity Insurance Company	OH	RE	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	66869	31-4156830	2819288		0	Nationwide Life Insurance Company	OH	UDP	Nationwide Financial Services, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		13-4212969	4596127		0	Nationwide Life Tax Credit Partners 2002-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		01-0749754	4595960		0	Nationwide Life Tax Credit Partners 2002-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		03-0498148	3262573		0	Nationwide Life Tax Credit Partners 2002-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		54-2113175	4596127		0	Nationwide Life Tax Credit Partners 2003-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2

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NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide		58-2672725	4596163		0	Nationwide Life Tax Credit Partners 2003-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-0357951	3811001		0	Nationwide Life Tax Credit Partners 2003-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-0382144	4596707		0	Nationwide Life Tax Credit Partners 2004-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-0745944	4596211		0	Nationwide Life Tax Credit Partners 2004-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-0745965	4596239		0	Nationwide Life Tax Credit Partners 2004-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-1128408	4596332		0	Nationwide Life Tax Credit Partners 2004-D, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-1128472	4596350		0	Nationwide Life Tax Credit Partners 2004-E, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-1918935	3318117		0	Nationwide Life Tax Credit Partners 2004-F, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2303694	4596369		0	Nationwide Life Tax Credit Partners 2005-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2303602	4596378		0	Nationwide Life Tax Credit Partners 2005-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2450960	4596387		0	Nationwide Life Tax Credit Partners 2005-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2451052	4596396		0	Nationwide Life Tax Credit Partners 2005-D, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2774223	4596408		0	Nationwide Life Tax Credit Partners 2005-E, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		21-1288836	4596426		0	Nationwide Life Tax Credit Partners 2007-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-3427373	4596435		0	Nationwide Life Tax Credit Partners 2009-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-3427435	4596444		0	Nationwide Life Tax Credit Partners 2009-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-3427479	4596499		0	Nationwide Life Tax Credit Partners 2009-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-3427525	4596510		0	Nationwide Life Tax Credit Partners 2009-D, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-4737055	4596529		0	Nationwide Life Tax Credit Partners 2009-E, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-4737157	4596547		0	Nationwide Life Tax Credit Partners 2009-F, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-1362364	4596622		0	Nationwide Life Tax Credit Partners 2009-I, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		45-0469525	3779811		0	Nationwide Life Tax Credit Partners No. 1, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide	42110	75-1780981	4287984		0	Nationwide Lloyds	TX	IA	n/a	contract		Nationwide Mutual Insurance Company	
0140	Nationwide		42-1373380	4287210		0	Nationwide Member Solutions Agency Inc	IA	NIA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4597094		0	Nationwide Mutual Capital I, LLC	DE	NIA	Nationwide Mutual Capital, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		75-3191025	4595269		0	Nationwide Mutual Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	23779	82-0549218	3828090		0	Nationwide Mutual Fire Insurance Company	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide	23787	31-4177100	3828072		0	Nationwide Mutual Insurance Company	OH	UIP	Other non-Nationwide	n/a		Other non-Nationwide	
0140	Nationwide		34-2012765	4288084		0	Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	37877	31-0970750	4287993		0	Nationwide Property and Casualty Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4288105		0	Nationwide Realty Investors, Ltd	OH	NIA	Nationwide Mutual Insurance Company	ownership	96.800	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1486309	4288105		0	Nationwide Realty Investors, Ltd	OH	NIA	Nationwide Indemnity Company	ownership	3.200	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1486309	4590264		0	Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4288066		0	Nationwide Realty Services, Ltd	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		73-0948330	4287096		0	Nationwide Retirement Solutions, Inc	DE	NIA	NFS Distributors, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		36-2434406	4287078		0	Nationwide Securities, LLC	OH	NIA	NFS Distributors, Inc	ownership	100.000	Nationwide Mutual Insurance Company	

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NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide		31-4177100	4288093		0	Nationwide Services Company, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-0743545	4564041		0	Nationwide Tax Credit Partners 2009-G, LLC	OH	NIA	Nationwide Mutual Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		27-0768791	4596891		0	Nationwide Tax Credit Partners 2009-H, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1952215	4596566		0	Nationwide Tax Credit Partners 2013-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-1971926	4596592		0	Nationwide Tax Credit Partners 2013-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		11-3651828	4588168		0	ND La Quinta Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	95.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		0	4286866		0	Newhouse Capital Partners II, LLC	DE	NIA	Nationwide Global Ventures, Inc	ownership	80.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		0	4286866		0	Newhouse Capital Partners II, LLC	DE	NIA	Nationwide Global Ventures, Inc	ownership	99.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		0	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	NWD Investment Management, Inc	ownership	19.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		0	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	70.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		0	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Fire Insurance Company	ownership	10.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		38-3660659	4287032		0	NFS Distributors, Inc	DE	NIA	Nationwide Financial Services, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Life Insurance Company	ownership	49.990	Nationwide Mutual Insurance Company	1
0140	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Assurance Company	ownership	25.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Mutual Insurance Company	ownership	25.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-3762545	4750442		0	NNOV8, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0			26-0351004	n/a		0	North Bank Condominium Home Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		20-4939866	4590817		0	North of Third, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-4083207	4590385		0	Northstar Commercial Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	1
0			61-1753500	n/a		0	Northstar Master Property Owners Association, Inc	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		26-4083354	4594909		0	Northstar Residential Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1486309	4594936		0	NRI 220 Schrock, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4594794		0	NRI Arena, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4594815		0	NRI Brookside, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4595027		0	NRI Builders, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590246		0	NRI Communities/Harris Blvd., LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590282		0	NRI Cramer Creek, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590460		0	NRI Equity Land Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	80.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		26-0212217	4590394		0	NRI Equity Tampa, LLC	OH	OTH	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		31-1486309	4590376		0	NRI Maxtown, LLC	OH	OTH	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		30-4939866	4590406		0	NRI Office Ventures, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590349		0	NRI-Rivulon, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4596912		0	NRI Telecom, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-4083354	4869456		0	NS Developers, LLC	OH	NIA	Northstar Residential Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-3123274	4595438		0	NTCIF-2011 Georgia State Investor, LLC	OH	NIA	Nationwide Property and Casualty Company	ownership	100.000	Nationwide Mutual Insurance Company	

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NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide		90-0729552	4596695		0	NTCIF-2011, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		90-0729552	4596695		0	NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		27-4700627	4596716		0	NTCP 2011-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-0741029	4464703		0	NTCP 2012-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-3309896	4586164		0	NTCP 2013-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-4111078	4596743		0	NTCP 2014-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		47-1404116	4802734		0	NTCP 2014-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-1413242	4809948		0	NTCP 2014-C, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-3909345	4869483		0	NTCP 2015-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-4148470	4890807		0	NTCP 2015-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-1903919	4591421		0	NW REI, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3654078	4593621		0	NW-Amesbury, LLC	OH	NIA	NE-REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2943666	4594860		0	NW-Bandera, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5159092	4595063		0	NW-Bayshore, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2451156	4594879		0	NW-Bee Cave, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-4999493			0	NW-Belleview, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3707480	4593612		0	NW-Brooklyn, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3968244	4591757		0	NW-Camelback, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-2724980	4591690		0	NW-Cameron, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3674167	4590090		0	NW-Cedar Springs, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3994437	4591663		0	NW-Central Station, LLC	OH	NIA	NE-REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-0901660	4505456		0	NW-CNC Coppel, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		32-0359208	4595157		0	NW-Corvallis, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591038		0	NWD 205 Vine, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591261		0	NWD 225 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591056		0	NWD 230 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590545		0	NWD 240 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590273		0	NWD 250 Brodbelt, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590554		0	NWD 265 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590518		0	NWD 275 Marconi, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590563		0	NWD 295 McConnell, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590509		0	NWD 300 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590572		0	NWD 300 Spring, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590527		0	NWD 355 McConnell, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590581		0	NWD 425 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590536		0	NWD 500 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591298		0	NWD Arena Crossing, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	

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NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide		31-1580283	4591083		0	NWD Arena District I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591300		0	NWD Arena District II, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591113		0	NWD Arena District MM, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591319		0	NWD Arena District PW, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591131		0	NWD Arena District V, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		04-3679396	4286848		0	NWD Asset Management Holdings, Inc.	DE	NIA	NWD Investment Management, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591328		0	NWD Athletic Club, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		30-0876022	4810010		0	NWD Franklinton, LLC	DE	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1636299	4286594		0	NWD Investment Management, Inc.	DE	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4587965		0	NWD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	80.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		47-4036460	4869492		0	NW-Deerfield, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	74.030	Nationwide Mutual Insurance Company	1
0140	Nationwide		47-4036460	4869492		0	NW-Deerfield, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	24.970	Nationwide Mutual Insurance Company	1
0140	Nationwide		90-0732898	4591430		0	NW-Dulles, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3267884	4595465		0	NW-Franklin Mills, LLC	OH	NIA	Life Reo Holdings, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2997049	4591775		0	NW-Howell Mill, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4330384	4750443		0	NW-Hudnall, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-2482818	4810122		0	NW-Jasper WAG, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-1497429	4809957		0	NW-Jefferson, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5408178	4591458		0	NW-Kentwood Towne Center, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4857522	4671798		0	NW-Lawrence, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5314607	4593461		0	NW-Lovers Lane, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2457568	4591467		0	NW-Montrose, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-4630497	4593470		0	NW-Mueller II, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749848	4591476		0	NW-Northridge, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1089165	4593555		0	NW-Oakley Station, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-4706924			0	NW-Olathe, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3888719	4593603		0	NW-Park 288, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5388656	4591485		0	NW-Park Memorial, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-1740812	4809966		0	NW-Peachtree, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2469044	4591494		0	NW-Portales, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-2449044	4810113		0	NW-Promenade at Madison, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5159117	4593573		0	NW-South Park, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749587	4593582		0	NW-Taylor Farmer Jack, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1100378	4591524		0	NW-Triangle, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-5764783	4809939		0	NW-Tyson, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	

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NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide		46-1077615	4593591		0	NW-West Ave., LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4992444	4671800		0	NW-Windcross, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0947092	4590479		0	OCH Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0947092	4590442		0	Ohio Center Hotel Company, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	56.250	Nationwide Mutual Insurance Company	1
0140	Nationwide		26-0263012	n/a		0	Old Track Street Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide	13999	27-1712056	4286914		0	Olentangy Reinsurance, LLC	VT	IA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-1923444	4809975		0	On Your Side Nationwide Insurance Agency, Inc	OH	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		n/a	4596462		0	OYS Fund LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		n/a	4596480		0	Park 288 Industrial, LLC	TX	NIA	Nationwide Mutual Insurance Company	Investor member / no control	95.000	other non-Nationwide	
0140	Nationwide		31-1486309	4590358		0	Perimeter A, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1677602	4590488		0	Pizzuti Properties, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	65.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1486309	4590291		0	Polaris A, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		39-1907217	4287201		0	Premier Agency, Inc	IA	NIA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
4664	Pure	12873	20-8287105	4288253		0	Privilege Underwriters Reciprocal Exchange	FL	IA	Other non-Nationwide	n/a		Other non-Nationwide	2
4664	Pure		n/a	4288150		0	Privilege Underwriters, Inc	DE	IA	Other non-Nationwide	n/a		Other non-Nationwide	2
4664	Pure	13204	26-3109178	4288226		0	Pure Insurance Company	FL	IA	Other non-Nationwide	n/a		Other non-Nationwide	2
4664	Pure		n/a	4288235		0	Pure Risk Management, LLC	FL	IA	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		75-2938844	4287005		0	Registered Investment Advisors Services, Inc	TX	NIA	Nationwide Financial Services, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		82-0549218	4288244		0	Retention Alternatives Ltd	BMU	IA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership		Nationwide Mutual Insurance Company	1
0140	Nationwide		n/a	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Fire Insurance Company	ownership		Nationwide Mutual Insurance Company	1
0140	Nationwide		n/a	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Life Insurance Company	ownership		Nationwide Mutual Insurance Company	1
0140	Nationwide		22-3655264	4286530		0	Riverview International Group, Inc	DE	NIA	NWD Investment Management, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4595287		0	Riverview Multi Series Fund, LL - Class Event	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		n/a	4595335		0	Riverview Multi Series Fund, LL - Class N	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		n/a	4564032		0	Riverview Polyphony Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide	15580	31-1117969	4288002		0	Scottsdale Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	41297	31-1024978	3091988		0	Scottsdale Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10672	86-0835870	4287649		0	Scottsdale Surplus Lines Insurance Company	AZ	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590303		0	Streets of Toringdon, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		91-2158214	n/a		0	The Hideaway Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		86-1094799	n/a		0	The Hideaway Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		20-3541511	n/a		0	The Madison Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		20-3541507	n/a		0	The Madison Club Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2

Q13.8

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide		52-2031677	4287751		0	THI Holdings (Delaware), Inc.	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		74-2825853	4287863		0	Titan Auto Insurance of New Mexico, Inc.	NM	IA	THI Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	13242	74-2286759	4287797		0	Titan Indemnity Company	TX	IA	THI Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	36269	86-0619597	4287845		0	Titan Insurance Company	MI	IA	Titan Indemnity Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		75-1284530	4287890		0	Titan Insurance Services, Inc.	TX	NIA	THI Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		33-0160222	4653196		0	V.P.I. Services, Inc.	CA	NIA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42285	95-3750113	4287685		0	Veterinary Pet Insurance Company	CA	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10644	34-1785903	4287911		0	Victoria Automobile Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42889	34-1394913	4287827		0	Victoria Fire & Casualty Company	OH	IA	THI Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10778	34-1842604	4287920		0	Victoria National Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10105	34-1777972	4287939		0	Victoria Select Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10777	34-1842602	4287948		0	Victoria Specialty Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	37150	86-0561941	4287667		0	Western Heritage Insurance Company	AZ	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4613341		0	Westport Capital Partners II	CT	OTH	Nationwide Mutual Insurance Company Nationwide Defined Benefit Master Trust	Investor member / no control	71.000	other non-Nationwide	2
0140	Nationwide		31-1486309	4590321		0	Wilson Road Developers, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4613323		0	Zais Zephyr A-4, LLC	DE	OTH	Nationwide Life Insurance Company	limited member / no control	60.000	other non-Nationwide	2

Q13.9

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES

Explanations:

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.

Bar Code:



NONE

**NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other than temporary impairment recognized.....		
8. Deduct current year's depreciation.....		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	698,788,676	539,679,875
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	442,745,242	235,745,000
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....	562	
4. Accrual of discount.....		245,846
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	20,933	165,220
7. Deduct amounts received on disposals.....	84,550,454	77,047,265
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,057,004,959	698,788,676
12. Total valuation allowance.....	(2,851,261)	(1,640,902)
13. Subtotal (Line 11 plus Line 12).....	1,054,153,698	697,147,774
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	1,054,153,698	697,147,774

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	67,247,288	64,701,095
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	7,717,579	
2.2 Additional investment made after acquisition.....	-	
3. Capitalized deferred interest and other.....	-	
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	1,879,525	2,546,193
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	44,993	
8. Deduct amortization of premium and depreciation.....	-	
9. Total foreign exchange change in book/adjusted carrying value.....	-	
10. Deduct current year's other than temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	76,799,399	67,247,288
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	76,799,399	67,247,288

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	5,295,473,542	4,607,018,071
2. Cost of bonds and stocks acquired.....	1,603,668,020	1,306,994,187
3. Accrual of discount.....	7,060,183	12,393,971
4. Unrealized valuation increase (decrease).....	122,381	453,143
5. Total gain (loss) on disposals.....	101,753	911,254
6. Deduct consideration for bonds and stocks disposed of.....	452,585,354	612,268,759
7. Deduct amortization of premium.....	14,369,540	20,028,325
8. Total foreign exchange change in book/adjusted carrying value.....	(1,862,600)	
9. Deduct current year's other than temporary impairment recognized.....	179,911	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	6,437,428,474	5,295,473,542
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	6,437,428,474	5,295,473,542

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	2,540,666,494	565,691,380	58,291,744	(30,740,603)	2,440,707,509	2,540,666,494	3,017,325,527	2,474,096,064
2. NAIC 2 (a).....	2,869,140,973	258,181,408	39,589,153	18,409,224	2,760,787,404	2,869,140,973	3,106,142,452	2,660,102,885
3. NAIC 3 (a).....	243,876,231	20,111,643	11,026,848	(10,749,461)	255,078,914	243,876,231	242,211,565	138,402,910
4. NAIC 4 (a).....	37,451,040	10,408,194	1,472,547	18,302,490	32,189,263	37,451,040	64,689,177	14,876,477
5. NAIC 5 (a).....	5,878,386		147,919	757,723	6,013,690	5,878,386	6,488,190	6,161,439
6. NAIC 6 (a).....	602,201		32,978	2,339	1,709,305	602,201	571,562	1,833,768
7. Total Bonds.....	5,697,615,325	854,392,625	110,561,189	(4,018,288)	5,496,486,085	5,697,615,325	6,437,428,473	5,295,473,543
PREFERRED STOCK								
8. NAIC 1.....								
9. NAIC 2.....								
10. NAIC 3.....								
11. NAIC 4.....								
12. NAIC 5.....								
13. NAIC 6.....								
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	5,697,615,325	854,392,625	110,561,189	(4,018,288)	5,496,486,085	5,697,615,325	6,437,428,473	5,295,473,543

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

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	.....107,390,556	.....XXX.....	.....107,390,556	.....1,343	.....

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....120,964,394	.....6,239,979
2. Cost of short-term investments acquired.....	.....2,855,061,135	.....2,587,772,140
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	.....2,868,634,973	.....2,473,047,725
7. Deduct amortization of premium.....	.....	.....
8. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
9. Deduct current year's other than temporary impairment recognized.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....107,390,556	.....120,964,394
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	.....107,390,556	.....120,964,394

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	17,972,239
2. Cost paid/(consideration received) on additions.....	37,724,882
3. Unrealized valuation increase (decrease).....	(20,777,037)
4. Total gain (loss) on termination recognized.....	(12,520,119)
5. Considerations received (paid) on terminations.....	
6. Amortization.....	
7. Adjustment to the book/adjusted carrying value of hedge item.....	
8. Total foreign exchange change in book/adjusted carrying value.....	4,413,933
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	26,813,897
10. Deduct nonadmitted assets.....	
11. Statement value at end of current period (Line 9 minus Line 10).....	26,813,897

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	5,766,177
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	866,923
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	
3.12 Section 1, Column 15, prior year.....	0
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	(2,989,505)
3.14 Section 1, Column 18, prior year.....	395,993 (3,385,498) (3,385,498)
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	(2,989,505)
3.24 Section 1, Column 19, prior year.....	395,993 (3,385,498) (3,385,498)
3.3 Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1 Cumulative variation margin on terminated contracts during the year.....	(15,086,104)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	
4.22 Amount recognized.....	(15,086,104) (15,086,104)
4.3 Subtotal (Line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	6,633,100
7. Deduct nonadmitted assets.....	
8. Statement value at end of current period (Line 6 minus Line 7).....	6,633,100

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	26,813,897
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	6,633,100
3.	Total (Line 1 plus Line 2).....	33,446,997
4.	Part D, Section 1, Column 5.....	33,633,765
5.	Part D, Section 1, Column 6.....	(186,767)
6.	Total (Line 3 minus Line 4 minus Line 5).....	(0)
		Fair Value Check
7.	Part A, Section 1, Column 16.....	29,910,401
8.	Part B, Section 1, Column 13.....	2,537,274
9.	Total (Line 7 plus Line 8).....	32,447,675
10.	Part D, Section 1, Column 8.....	32,447,675
11.	Part D, Section 1, Column 9.....	
12.	Total (Line 9 minus Line 10 minus Line 11).....	(0)
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	2,470,984
14.	Part B, Section 1, Column 20.....	6,633,100
15.	Part D, Section 1, Column 11.....	9,104,084
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

**Sch. E-Verification
NONE**

**Sch. A-Pt 2
NONE**

**Sch. A-Pt 3
NONE**

SCHEDULE B - PART 2

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

1 Loan Number	Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State							
Mortgages in Good Standing - Commercial Mortgages - All Other									
00-1100844	ORLAND PARK	IL			08/13/2015	4.500		2,189,204	
00-1102210	COLUMBUS	OH			08/20/2015	4.900	12,500,000		15,060,000
00-1102333	NASHVILLE	TN			09/04/2015	3.410	14,000,000		20,430,000
00-1102357	AUSTIN	TX			08/05/2015	3.580	13,078,866		28,440,000
00-1102394	ANN ARBOR	MI			07/31/2015	3.880	20,000,000		42,498,181
00-1102399	WEST FARGO	ND			09/11/2015	4.160	8,500,000		11,590,000
00-1102402	LEHI	UT			08/17/2015	3.970	5,000,000		8,750,000
00-1102411	REDONDO BEACH	CA			09/04/2015	3.850	10,500,000		19,090,000
00-1102412	MADISON	WI			09/29/2015	3.970	8,350,000		11,970,000
00-1102413	KANSAS CITY	KS			08/27/2015	4.070	7,400,000		9,260,000
00-1102431	CHANDLER	AZ			09/30/2015	3.840	25,000,000		34,680,000
00-1102433	AUSTIN	TX			08/05/2015	3.580	4,821,134		28,440,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other					XXX	XXX	129,150,000	2,189,204	230,208,181
Mortgages in Good Standing - Mezzanine Loans									
99-0000036	BIRMINGHAM	AL			09/10/2015	13.000	311,039		15,084,270
0699999. Total - Mortgages in Good Standing - Mezzanine Loans					XXX	XXX	311,039	.0	15,084,270
0899999. Total - Mortgages in Good Standing					XXX	XXX	129,461,039	2,189,204	245,292,451
3399999. Total Mortgages					XXX	XXX	129,461,039	2,189,204	245,292,451

QE02

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
Mortgages Closed by Repayment																	
00-1100829	COLUMBUS	OH	S	09/30/2005	07/23/2015	4,216,180							4,151,768	4,161,096			0
00-1100865	ANN ARBOR	MI		07/20/2005	07/31/2015	1,918,352							1,871,638	1,878,399			0
00-1100915	NASHVILLE	TN		06/07/2006	09/04/2015	1,715,175							1,682,974	1,693,852			0
00-1100965	DALLAS	TX		08/31/2005	09/04/2015	3,289,330							3,289,330	3,289,330			0
00-1101001	PHOENIX	AZ		10/04/2005	08/05/2015	1,666,597							1,636,595	1,640,940			0
00-1101028	ARLINGTON	VA		11/14/2005	09/01/2015	8,997,652							8,997,652	8,997,652			0
0199999. Total - Mortgages Closed by Repayment						21,803,286	0	0	0	0	0	0	21,629,958	21,661,270	0	0	0
Mortgages With Partial Repayments																	
00-1000746	HUBER HEIGHTS	OH		11/16/2001		345,262							41,914	41,914			0
00-1000925	JACKSONVILLE	FL		12/23/2002		1,071,050							13,491	13,491			0
00-1000927	SAN DIEGO	CA		05/08/2002		427,286							40,671	40,671			0
00-1001049	WAYNE	PA		10/24/2002		280,559							22,698	22,698			0
00-1001229	HOUSTON	TX		11/20/2002		263,954							49,342	49,342			0
00-1001237	DALLAS	TX		11/20/2002		3,797,516							111,753	111,753			0
00-1001260	PITTSBURGH	PA		03/05/2003		567,538							39,626	39,626			0
00-1001267	TROY	OH		03/07/2003		1,052,500							26,522	26,522			0

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
00-1002012	CEDAR GROVE	NJ		03/04/2003		1,416,070						0	23,114	23,114			0
00-1100016	CONYERS	GA		06/04/2003		421,954						0	28,269	28,269			0
00-1100109	MILFORD	OH		09/23/2003		329,253						0	20,499	20,499			0
00-1100141	GRAND RAPIDS	MI		10/30/2003		1,354,075						0	79,095	79,095			0
00-1100202	BALDWINVILLE	NY		12/10/2003		716,377						0	40,483	40,483			0
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		998,009						0	25,832	25,832			0
00-1100347	VISALIA	CA		07/14/2004		799,378						0	39,012	39,012			0
00-1100375	ALGONQUIN	IL		09/15/2004		812,615						0	38,858	38,858			0
00-1100394	FORT WAYNE	IN		05/14/2004		1,295,305						0	22,516	22,516			0
00-1100406	EDISON	NJ		05/18/2004		2,415,364						0	50,685	50,685			0
00-1100421	PORT ORANGE	FL		09/16/2004		520,624						0	16,125	16,125			0
00-1100458	LINCOLNTON	NC		07/20/2004		1,006,108						0	17,055	17,055			0
00-1100497	KENT	WA		08/23/2004		832,449						0	39,921	39,921			0
00-1100600	FARMERS BRANCH	TX		12/16/2004		759,257						0	7,807	7,807			0
00-1100669	BATTLE CREEK	MI		11/29/2004		1,051,104						0	49,542	49,542			0
00-1100719	FARMERS BRANCH	TX		12/16/2004		151,006						0	1,553	1,553			0
00-1100729	PHOENIX	AZ		03/30/2005		783,622						0	7,537	7,537			0
00-1100844	ORLAND PARK	IL		07/22/2005		656,863						0	26,561	26,561			0
00-1100861	BRADENTON	FL		12/28/2005		918,385						0	13,288	13,288			0
00-1100925	PLANO	TX		09/15/2005		1,935,971						0	8,063	8,063			0
00-1100997	CHEEKTOWAGA	NY		11/17/2005		1,026,471						0	17,405	17,405			0
00-1101027	KING OF PRUSSIA	PA		11/18/2005		8,113,548						0	44,308	44,308			0
00-1101147	SOUTH HAVEN	MI		04/20/2006		1,319,581						0	44,474	44,474			0
00-1101217	COLORADO SPRINGS	CO		05/31/2006		7,414,659						0	32,792	32,792			0
00-1101287	PALATINE	IL		08/25/2006		4,542,647						0	22,700	22,700			0
00-1101525	AUSTIN	TX		07/18/2007		2,432,389						0	19,570	19,570			0
00-1101660	BUFFALO GROVE	IL		06/08/2009		2,226,509						0	23,483	23,483			0
00-1101702	CLINTON	UT		10/08/2010		3,403,832						0	42,164	42,164			0
00-1101704	ST. PETERSBURG	FL		08/05/2010		224,325						0	24,955	24,955			0
00-1101713	SAN DIEGO	CA		10/05/2010		7,188,128						0	126,909	126,909			0
00-1101715	LYNDHURST	NJ		12/01/2010		8,273,699						0	37,799	37,799			0
00-1101727	WEST BABYLON	NY		02/15/2011		843,602						0	7,863	7,863			0
00-1101742	PHILADELPHIA	PA		05/26/2011		8,426,700						0	45,103	45,103			0
00-1101780	MINNEAPOLIS	MN		09/20/2011		9,489,472						0	44,760	44,760			0
00-1101800	CHICAGO	IL		11/30/2011		9,514,240						0	44,733	44,733			0
00-1101813	RALEIGH	NC		03/28/2012		3,449,074						0	20,875	20,875			0
00-1101817	OAKLAND	CA		06/27/2012		9,927,477						0	44,986	44,986			0
00-1101853	DAVIE	FL		05/21/2012		11,869,292						0	90,987	90,987			0
00-1101864	SUNSET VALLEY	TX		07/17/2012		9,227,857						0	145,712	145,712			0
00-1101866	BUFFALO GROVE	IL		08/09/2012		4,111,275						0	40,417	40,417			0
00-1101867	BUFFALO GROVE	IL		08/09/2012		4,111,275						0	40,417	40,417			0
00-1101888	RALEIGH	NC		09/28/2012		5,285,145						0	26,533	26,533			0
00-1101897	PHOENIX	AZ		12/21/2012		4,176,603						0	113,721	113,721			0
00-1101908	OCEANSIDE	NY		11/28/2012		11,187,197						0	68,908	68,908			0

QE02.1

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
00-1101911	GRAND LEDGE	MI		12/27/2012		4,113,325						0	26,132	26,132			0
00-1101919	BLOOMINGTON	IN		12/05/2012		10,030,135						0	96,222	96,222			0
00-1101927	BRICK	NJ		12/12/2012		19,295,929						0	97,592	97,592			0
00-1101928	ANAHEIM	CA		12/14/2012		19,486,495						0	98,868	98,868			0
00-1101979	SEATTLE	WA		08/01/2013		14,311,064						0	135,563	135,563			0
00-1102007	LAKEWOOD	OH		06/28/2013		16,108,468						0	167,012	167,012			0
00-1102015	BOSTON	MA		07/30/2013		13,529,952						0	92,350	92,350			0
00-1102026	KNOXVILLE	TN		10/15/2013		5,510,406						0	46,246	46,246			0
00-1102029	BROKEN ARROW	OK		10/10/2013		13,357,981						0	136,535	136,535			0
00-1102037	INDEPENDENCE TWP.	MI		09/05/2013		10,245,325						0	53,903	53,903			0
00-1102051	GAINESVILLE	FL		11/01/2013		2,996,049						0	12,212	12,212			0
00-1102054	COLUMBUS	OH		05/14/2014		13,402,551						0	50,920	50,920			0
00-1102080	GAINESVILLE	FL		12/12/2013		6,854,643						0	41,541	41,541			0
00-1102081	GAINESVILLE	FL		12/12/2013		1,370,929						0	8,308	8,308			0
00-1102082	TORRANCE	CA		10/28/2013		5,387,763						0	33,282	33,282			0
00-1102099	BEAVERTON	OR		12/10/2013		9,798,179						0	57,801	57,801			0
00-1102153	SANTA ANA	CA		05/28/2014		2,082,455						0	9,103	9,103			0
00-1102157	EXTON	PA		05/07/2015								0	58,402	58,402			0
00-1102176	PORTLAND	OR		07/01/2014		14,782,515						0	134,346	134,346			0
00-1102216	BELLEVUE	WA		10/16/2014		10,971,594						0	87,797	87,797			0
00-1102219	NASHVILLE	TN		09/29/2014		5,629,885						0	31,174	31,174			0
00-1102237	SHERIDAN	CO		10/07/2014		10,479,636						0	62,748	62,748			0
00-1102249	JERICO	NY		12/19/2014		12,000,000						0	54,305	54,305			0
00-1102254	LONGMONT	CO		11/06/2014		8,000,000						0	49,324	49,324			0
00-1102255	ZEELAND	MI		12/18/2014		3,050,000						0	36,156	36,156			0
00-1102264	CHARLOTTESVILLE	VA		01/12/2015								0	36,752	36,752			0
00-1102276	STRONGSVILLE	OH		12/23/2014		16,485,000						0	136,670	136,670			0
00-1102278	DENVER	CO		01/16/2015								0	36,762	36,762			0
00-1102280	BOULDER	CO		02/02/2015								0	58,513	58,513			0
00-1102303	HENDERSON	NV		01/29/2015								0	36,354	36,354			0
00-1102305	SEATTLE	WA		03/10/2015								0	154,845	154,845			0
00-1102309	JACKSONVILLE	FL		01/29/2015								0	72,036	72,036			0
00-1102310	JACKSON HEIGHTS	NY		03/31/2015								0	129,128	129,128			0
00-1102315	ROCKVILLE	MD		06/01/2015								0	32,313	32,313			0
00-1102319	BIRMINGHAM	AL		05/07/2015								0	115,713	115,713			0
00-1102335	SCOTTSDALE	AZ		03/31/2015								0	33,340	33,340			0
00-1102350	MELVILLE	NY		04/29/2015								0	85,481	85,481			0
00-1102354	SAN ANTONIO	TX		05/18/2015								0	50,752	50,752			0
00-1102356	SAN JUAN CAPISTRANO	CA		04/16/2015								0	99,357	99,357			0
00-1102365	STRONGSVILLE	OH		05/14/2015								0	111,701	111,701			0
00-1102366	WILMINGTON	NC		06/18/2015								0	24,264	24,264			0
00-1102370	CHICAGO	IL		06/10/2015								0	53,948	53,948			0
00-1102371	NORTH LAS VEGAS	NV		05/20/2015								0	42,247	42,247			0

QE02.2

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal		
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value	
00-1102374.....	SANTA ROSA.....	CA.....	.....	06/30/2015....	.....	.....	.....	.....	.....	.....	.....	.....	33,698	.....	.....	.....	.....
00-1102394.....	ANN ARBOR.....	MI.....	.....	07/31/2015....	.....	.....	.....	.....	.....	.....	.....	.....	39,580	.....	.....	.....	.....
00-9000086.....	SAN DIEGO.....	CA.....	.....	06/01/2001....	.....	47,153	.....	.....	.....	.....	.....	.....	10,415	.....	.....	.....	.....
00-9000107.....	SANTA ANA.....	CA.....	.....	08/01/2001....	.....	81,634	.....	.....	.....	.....	.....	.....	12,051	.....	.....	.....	.....
00-9000126.....	CUMMING.....	GA.....	.....	03/01/2002....	.....	89,913	.....	.....	.....	.....	.....	.....	9,628	.....	.....	.....	.....
03-0309790.....	NORWOOD.....	MA.....	.....	02/13/1997....	.....	290,449	.....	.....	.....	.....	.....	.....	43,619	.....	.....	.....	.....
0299999. Total - Mortgages With Partial Repayments.....						414,553,879	0	0	0	0	0	0	5,210,417	5,210,417	0	0	0	
0599999. Total Mortgages.....						436,357,165	0	0	0	0	0	0	0	26,840,375	26,871,687	0	0	0

QE02.3

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		3 City	4 State										
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
	West 25th Street Lofts LLC.....	Cleveland.....	OH.....	Uncle Hanover Development LLC.....		07/22/2015....		.....360,000			.....1,240,000	.....0.500
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE.....	Crow Holdings Capital Partners, LLC.....		05/01/2015....		.....121,467			.....10,000,000	.....0.670
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							481,4670011,240,000XXX.....
4499999	Subtotal - Unaffiliated.....							481,4670011,240,000XXX.....
4699999	Totals.....							481,4670011,240,000XXX.....

QE03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusting Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
NONE																			

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment											
432275	AG	0 Hillsborough Cnty FI Aviation Txbl Tampa.....		08/19/2015	Citigroup.....			5,000,000	5,000,000		1FE.....
432275	AH	8 Hillsborough Cnty FI Aviation Txbl Tampa.....		08/19/2015	Citigroup.....			3,880,000	3,880,000		1FE.....
432275	AJ	4 Hillsborough Cnty FI Aviation Txbl Tampa.....		08/19/2015	Citigroup.....			7,500,000	7,500,000		1FE.....
432275	AP	0 Hillsborough Cnty FI Aviation Txbl Tampa.....		08/19/2015	Citigroup.....			1,505,000	1,505,000		1FE.....
432275	AQ	8 Hillsborough Cnty FI Aviation Txbl Tampa.....		08/19/2015	Citigroup.....			5,000,000	5,000,000		1FE.....
646139	X8	3 New Jersey St Tpk Auth Rev Bld Amer Bd S.....		09/22/2015	Wells Fargo.....			12,806,976	9,600,000	159,085	1FE.....
3199999 Total Bonds - U.S. Special Revenue and Special Assessment.....								35,691,976	32,485,000	159,085	XXX
Bonds - Industrial and Miscellaneous											
00241Y	AB	0 AVSC Holding (PSAV Presen) 1st Lien Term.....		09/28/2015	Tax Free Exchange.....			1,193,534	1,198,292	298	4FE.....
00287Y	AQ	2 ABBVIE Inc Sr Nt 3.600% 05/14/25.....		08/18/2015	Merrill Lynch.....			24,575,500	25,000,000	242,500	2FE.....
039483	BE	1 Archer-Daniels-Midland Co Sr Nt 4.535%.....		09/18/2015	Citigroup.....			10,598,800	10,000,000	222,971	1FE.....
039483	BH	4 Archer-Daniels-Midland Co Sr Nt 4.016%.....		09/18/2015	Citigroup.....			10,193,758	10,422,000	182,533	1FE.....
06054A	AV	1 Banc of America Comm Mtg Tr CMBS Ser 201.....		09/14/2015	Bank of America BISD Dealer.....			5,149,939	5,000,000	10,954	1FE.....
06406H	CV	9 Bank NY Co Inc Sr Nt 3.400% 05/15/24.....		08/28/2015	Morgan/JP/Securities - Bonds.....			9,002,795	8,900,000	89,939	1FE.....
09062X	AF	0 Biogen Inc Sr Nt 4.050% 09/15/25.....		09/10/2015	Merrill Lynch.....			4,988,200	5,000,000		2FE.....
124857	AQ	6 CBS Corp Sr Nt 4.000% 01/15/26.....		07/07/2015	Merrill Lynch.....			13,746,320	14,000,000		2FE.....
12593Q	BC	3 Comm Mortgage Trust CMBS Ser 2015-CR26 C.....		09/28/2015	Deutsche Bank Securities.....			51,499,290	50,000,000	32,793	1FE.....
12593Q	BD	1 Comm Mortgage Trust CMBS Ser 2015-CR26 C.....		09/28/2015	Deutsche Bank Securities.....			20,199,915	20,000,000	13,063	1FE.....
126650	CL	2 CVS Health Corp Sr Nt 3.875% 07/20/25.....		08/24/2015	Goldman Sachs & Company.....			7,708,200	7,500,000	29,870	2FE.....
126650	CN	8 CVS Health Corp Sr Nt 5.125% 07/20/45.....		07/13/2015	Barclays Capital.....			6,974,450	7,000,000		2FE.....
172967	KA	8 Citigroup Inc Sub Nt 4.450% 09/29/27.....		09/23/2015	Citigroup.....			9,954,000	10,000,000		2FE.....
233851	CB	8 Daimler Fin NA LLC Sr Nt 3.500% 08/03/.....		07/28/2015	Deutsche Bank Securities.....			4,977,050	5,000,000		1FE.....
316773	CT	5 Fifth Third Bancorp Sr Nt 2.875% 07/27.....		07/22/2015	Deutsche Bank Securities.....			11,984,520	12,000,000		1FE.....
33829T	AA	4 Five Corners Funding Trust Sr Nt 4.419.....		08/26/2015	Wells Fargo.....			15,531,900	15,000,000	195,173	2FE.....
375558	BG	7 Gilead Sciences Inc Sr Nt 4.600% 09/01.....		09/10/2015	Various.....			14,958,800	15,000,000	639	1FE.....
38148L	AE	6 Goldman Sachs Group Inc Sr Nt 3.750% 0.....		09/17/2015	Nomura Securities Intl Inc.....			2,992,410	3,000,000	37,500	1FE.....
402740	AD	6 Gulfstream Natural Gas Sr Nt 4.600% 09.....		09/21/2015	Merrill Lynch.....			19,992,400	20,000,000		2FE.....
412822	AD	0 Harley-Davidson Inc Sr Nt 3.500% 07/28.....		07/23/2015	Morgan/JP/Securities - Bonds.....			6,961,430	7,000,000		1FE.....
423074	AV	5 Heinz /H J/ Co Sr Nt 5.200% 07/15/45.....		08/20/2015	Goldman Sachs & Company.....			5,311,250	5,000,000	38,278	2FE.....
423457	AB	6 Helmerich & Payne Intl Sr Nt 4.650% 03.....		08/14/2015	Tax Free Exchange.....			5,180,254	5,200,000	97,392	2FE.....
446413	AG	1 Huntington Ingalls Industries Sr Nt 5.....		08/12/2015	Citigroup.....			4,048,750	3,950,000	34,014	3FE.....
446438	RQ	8 Huntington Bancshares Sr Nt 2.875% 08/.....		08/17/2015	Goldman Sachs & Company.....			2,987,400	3,000,000		1FE.....
458140	AS	9 Intel Corp Sr Nt 3.700% 07/29/25.....		09/22/2015	Various.....			13,122,380	13,000,000	28,778	1FE.....
46625H	MN	7 JPMorgan Chase & Co Sr Nt 3.900% 07/15.....		07/14/2015	Morgan/JP/Securities - Bonds.....			14,943,600	15,000,000		1FE.....
46625H	NJ	5 JPMorgan Chase & Co Sub Nt 4.250% 10/0.....		09/24/2015	Various.....			12,957,542	13,000,000	1,228	1FE.....
485134	BP	4 Kansas City Power and Light Sr Nt 3.65.....		08/13/2015	Morgan/JP/Securities - Bonds.....			32,384,300	32,500,000		2FE.....
491674	BK	2 Kentucky Utilities Co 1st Mtg Bd 3.300.....		09/21/2015	Morgan/JP/Securities - Bonds.....			12,494,625	12,500,000		1FE.....
52736R	BG	6 Levi Strauss & Co Sr Nt 5.000% 05/01/2.....		07/17/2015	Tax Free Exchange.....			1,346,000	1,346,000	14,956	3FE.....
546676	AW	7 Louisville Gas & Elec Co 1st Mtg Bd 3.....		09/21/2015	Morgan/JP/Securities - Bonds.....			16,492,905	16,500,000		1FE.....
546676	AX	5 Louisville Gas & Elec Co 1st Mtg Bd 4.....		09/21/2015	Morgan/JP/Securities - Bonds.....			4,995,850	5,000,000		1FE.....

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SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9	10
Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
556227	AA	4	Madison Avenue Trust CMBS Ser 2015-11MD.....		09/15/2015	Deutsche Bank Securities.....		6,085,251	6,000,000	16,589	1FE.....
581557	BE	4	McKesson Corp Sr Nt 3.796% 03/15/24.....		08/21/2015	MorganJP/Securities - Bonds.....		10,206,700	10,000,000	169,766	2FE.....
585055	BS	4	Medtronic Inc Sr Nt 3.500% 03/15/25.....		09/02/2015	Tax Free Exchange.....		13,873,355	14,000,000	227,306	1FE.....
585055	BU	9	Medtronic Inc Sr Nt 4.625% 03/15/45.....		09/02/2015	Tax Free Exchange.....		24,933,000	25,000,000	536,372	1FE.....
61747Y	DY	8	Morgan Stanley Sr Nt 4.300% 01/27/45.....		09/16/2015	Morgan Stanley & Co Inc.....		19,016,400	20,000,000	129,000	1FE.....
61765L	AS	9	Morgan Stanley BAML Trust Ser 2015-C24 C.....		09/21/2015	Various.....		10,942,344	10,600,000	22,478	1FE.....
68557N	AA	1	Orbital ATK Inc Sr Nt 5.250% 10/01/21.....		07/14/2015	Tax Free Exchange.....		1,585,893	1,580,000	23,733	3FE.....
69073T	AS	2	Owens Brockway Sr Nt 6.375% 08/15/25.....		08/12/2015	Various.....		6,506,250	6,500,000		4FE.....
693304	AT	4	Peco Energy Co 1st Mtg Bd 3.150% 10/15.....		09/28/2015	Mitsubishi UFJ Sec.....		9,959,000	10,000,000		1FE.....
713448	CY	2	Pepsico Inc Sr Nt 3.500% 07/17/25.....		08/25/2015	Various.....		29,570,690	29,000,000	113,653	1FE.....
713448	CZ	9	Pepsico Inc Sr Nt 4.600% 07/17/45.....		09/16/2015	Citigroup.....		8,212,240	8,000,000	65,422	1FE.....
737446	AH	7	Post Holdings Inc Sr Nt 7.750% 03/15/2.....		08/13/2015	Barclays Capital.....		2,214,660	2,200,000		4FE.....
74005P	BQ	6	Praxair Inc Sr Nt 3.200% 01/30/26.....		09/21/2015	Citigroup.....		39,833,600	40,000,000		1FE.....
74456Q	BM	7	Public Svc Elec & Gas Nt Ser K 4.050%.....		09/16/2015	Various.....		5,999,674	6,190,000	88,081	1FE.....
761713	BH	8	Reynolds American Inc Sr Nt 3.500% 08/.....		07/15/2015	Tax Free Exchange.....		2,298,582	2,300,000	36,001	2FE.....
780153	AG	7	Royal Caribbean Cruises Ltd Sr Nt 7.50.....		08/26/2015	Imperial Capital LLC.....		5,586,000	4,800,000	136,000	3FE.....
79546V	AJ	5	Sally Holdings Sr Nt 5.750% 06/01/22.....		08/25/2015	Barclays Capital.....		1,038,750	1,000,000	13,896	3FE.....
832696	AJ	7	Smucker JM Co Sr Nt 3.500% 03/15/25.....		08/17/2015	Merrill Lynch.....		9,796,400	10,000,000	145,833	2FE.....
832696	AL	2	Smucker JM Co Sr Nt 4.250% 03/15/35.....		09/11/2015	Various.....		8,198,962	8,640,000	75,362	2FE.....
832696	AN	8	Smucker JM Co Sr Nt 4.375% 03/15/45.....		09/15/2015	US Bancorp.....		1,420,304	1,523,000	555	2FE.....
857477	AN	3	State Street Corp Sr Nt 3.300% 12/16/2.....		09/18/2015	Morgan Stanley & Co Inc.....		5,359,953	5,320,000	47,304	1FE.....
857477	AT	0	State Street Corp Sr Nt 3.550% 08/18/2.....		08/13/2015	Goldman Sachs & Company.....		32,955,780	33,000,000		1FE.....
871829	AY	3	Sysco Corp Sr Nt 4.850% 10/01/45.....		09/23/2015	Goldman Sachs & Company.....		9,992,100	10,000,000		1FE.....
871829	AZ	0	Sysco Corp Sr Nt 3.750% 10/01/25.....		09/23/2015	MorganJP/Securities - Bonds.....		8,000,000	8,000,000		1FE.....
889184	AA	5	Toledo Hospital/The Sr Nt 4.982% 11/15.....		09/23/2015	Barclays Capital.....		11,000,000	11,000,000		1FE.....
90265E	AK	6	UDR Inc Sr Nt 4.000% 10/01/25.....		09/15/2015	MorganJP/Securities - Bonds.....		3,990,800	4,000,000		2FE.....
91159H	HK	9	US Bancorp Sub Nt 3.600% 09/11/24.....		09/11/2015	Various.....		29,758,279	29,548,000	280,874	1FE.....
913017	BT	5	United Technologies Corp Sr Nt 4.500%.....		07/08/2015	US Bancorp.....		3,090,090	3,000,000	15,750	1FE.....
94989V	AC	3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX.....		09/25/2015	Wells Fargo.....		15,148,965	15,000,000	16,770	1FE.....
94989V	AE	9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX.....		09/25/2015	Wells Fargo.....		15,449,400	15,000,000	16,855	1FE.....
73755L	AM	9	Potash Corp Saskatchewan Inc Sr Nt 3.0.....	A	09/01/2015	Merrill Lynch.....		2,332,825	2,500,000	32,917	1FE.....
174610	AJ	4	Citizens Financial Group Sub Nt 4.350%.....	R	09/24/2015	Various.....		11,066,832	11,000,000	22,958	2FE.....
23340D	AG	7	DTZ LLC 2nd Lien TL Nt 1 8.750% 11/04/.....	F	09/01/2015	MorganJP/Securities - Bonds.....		7,000,000	7,000,000		4Z.....
423012	AE	3	Heineken NV Sr Nt 4.000% 10/01/42.....	R	09/15/2015	Morgan Stanley & Co Inc.....		3,131,555	3,500,000	64,944	2FE.....
822582	BF	8	Shell International Finance Sr Nt 4.37.....	R	07/09/2015	Morgan Stanley & Co Inc.....		4,971,650	5,000,000	38,281	1FE.....
90351D	AB	3	UBS Group Funding Sr Nt 4.125% 09/24/2.....	F	09/21/2015	UBS Warburg London.....		9,981,300	10,000,000		2FE.....
G2956@	AP	6	ABP Acq UK Ltd Sr Nt Ser A 3.430% 09/2.....	D	09/23/2015	Royal Bank of Scotland.....		15,245,000	15,245,000		2Z.....
Q2308*	AA	5	Charter Hall Retail Mgmt Ltd Sr Gtd Nt.....	F	07/22/2015	National Australia Fdg Del.....		7,500,000	7,500,000		2Z.....
Q6646*	AB	5	New Term Fing Co Pty Ltd Nt Ser B 3.83.....	F	09/15/2015	Bank of America BISD Dealer.....		4,000,000	4,000,000		2Z.....
Q7450@	AE	0	Perth Airport Pty Ltd Sr Nt 3.500% 07/.....	F	07/09/2015	Bank of America BISD Dealer.....		11,000,000	11,000,000		2Z.....

QE04.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Q9194* AA 7	Transurban Fin Sr Sec Nt Ser A 4.160%	F	09/22/2015	Bank of America BISD Dealer		11,000,000	11,000,000		2FE
3899999	Total Bonds - Industrial and Miscellaneous					818,700,651	815,962,292	3,609,579	XXX
8399997	Total Bonds - Part 3					854,392,627	848,447,292	3,768,664	XXX
8399999	Total Bonds					854,392,627	848,447,292	3,768,664	XXX
9999999	Total Bonds, Preferred and Common Stocks					854,392,627	XXX	3,768,664	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

QE04.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
Bonds - U.S. Government																					
36209M	YH 1 GNMA I PTC #476012 6.500% 05/15/28.....		09/01/2015	Paydown.....		999	999	991	992		8		8		999			0	43	05/15/2028	1.....
71646X	AA 6 Petrodrill Four Ltd US Govt Gtd Title XI.....		07/15/2015	Redemption 100.9833.....		63,143	62,528	64,013	62,677		466		466		63,143			0	2,651	01/15/2016	2FE.....
911760	LQ 7 Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1.....		09/01/2015	Paydown.....		21,954	21,954	22,572	22,297		(343)		(343)		21,954			0	970	06/15/2028	1.....
0599999 Total Bonds - U.S. Government.....						86,096	85,481	87,576	85,966	0	131	0	131	0	86,096	0	0	0	3,664	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128H6	DC 5 FHLMC Pool #E98199 3.500% 08/15/18.....		09/01/2015	Paydown.....		35,614	35,614	32,637	34,453		1,161		1,161		35,614			0	828	08/15/2018	1.....
3128H6	SG 0 FHLMC Pool #E98619 3.500% 08/15/18.....		09/01/2015	Paydown.....		26,715	26,715	24,486	25,757		958		958		26,715			0	622	08/15/2018	1.....
3128H7	CB 6 FHLMC Pool #E99066 3.500% 09/15/18.....		09/01/2015	Paydown.....		114,774	114,774	105,180	110,914		3,860		3,860		114,774			0	2,775	09/15/2018	1.....
3128H7	JS 2 FHLMC Pool #E99273 3.500% 10/15/18.....		09/01/2015	Paydown.....		35,575	35,575	33,452	34,675		900		900		35,575			0	875	10/15/2018	1.....
3128H7	MX 7 FHLMC Pool #E99374 3.500% 10/15/18.....		09/01/2015	Paydown.....		72,499	72,499	66,314	70,032		2,467		2,467		72,499			0	1,733	10/15/2018	1.....
3128S4	BP 1 FHLMC Pool #1Q0046 2.378% 03/15/36.....		09/01/2015	Paydown.....		1,040	1,040	1,037	1,037		3		3		1,040			0	16	03/15/2036	1.....
312904	AU 9 FHLMC REMIC Ser 181-E 7.000% 08/15/21.....		09/15/2015	Paydown.....		1,419	1,419	1,440	1,418		1		1		1,419			0	65	08/15/2021	1.....
312905	KJ 0 FHLMC REMIC Ser 1060-X 7.250% 03/15/21.....		09/01/2015	Paydown.....		1,327	1,327	1,356	1,344		(17)		(17)		1,327			0	62	03/15/2021	1.....
312913	ZE 9 FHLMC REMIC Ser 1437-HD 7.000% 12/15/2.....		09/01/2015	Paydown.....		7,561	7,561	7,755	7,663		(102)		(102)		7,561			0	347	12/15/2022	1.....
312915	UF 6 FHLMC REMIC Ser 1504 Z 7.000% 05/15/23.....		09/01/2015	Paydown.....		2,783	2,783	2,862	2,824		(41)		(41)		2,783			0	128	05/15/2023	1.....
31294K	UC 7 FHLMC Gold PC Pool #E01479 3.500% 09/1.....		09/01/2015	Paydown.....		84,091	84,091	78,993	82,018		2,073		2,073		84,091			0	1,947	09/15/2018	1.....
3133T2	YE 4 FHLMC REMIC Ser 1643-E 6.500% 05/15/23.....		09/01/2015	Paydown.....		4,545	4,545	4,640	4,593		(47)		(47)		4,545			0	200	05/15/2023	1.....
3133T6	M4 0 FHLMC REMIC Ser 1837-Z 6.500% 04/15/26.....		09/01/2015	Paydown.....		10,264	10,264	10,582	10,433		(169)		(169)		10,264			0	445	04/15/2026	1.....
3133TE	LG 7 FHLMC REMIC Ser 2064 M 6.000% 06/15/28.....		09/01/2015	Paydown.....		5,186	5,186	5,319	5,271		(85)		(85)		5,186			0	202	06/15/2028	1.....
3133TK	SS 5 FHLMC REMIC Ser 2136-A 6.000% 03/15/29.....		09/01/2015	Paydown.....		1,302	1,302	1,221	1,270		32		32		1,302			0	52	03/15/2029	1.....
31340Y	DB 2 FHLMC REMIC Ser 12-A 9.250% 11/15/19.....		09/15/2015	Paydown.....		212	212	222	214		(3)		(3)		212			0	13	11/15/2019	1.....
31340Y	QS 1 FHLMC REMIC Ser 46-B 7.800% 09/15/20.....		09/15/2015	Paydown.....		347	347	319	338		9		9		347			0	18	09/15/2020	1.....
31358E	RK 0 FNMA REMIC Ser 1990-72B 9.000% 07/25/2.....		09/01/2015	Paydown.....		580	580	566	573		6		6		580			0	34	07/25/2020	1.....
31358H	GT 6 FNMA REMIC Ser 1991-73A 8.000% 07/25/2.....		09/01/2015	Paydown.....		1,172	1,172	1,126	1,155		17		17		1,172			0	63	07/25/2021	1.....
31358J	HU 8 FNMA REMIC Ser 1991-113 ZE 7.500% 09/2.....		09/01/2015	Paydown.....		1,242	1,242	1,278	1,257		(16)		(16)		1,242			0	66	09/25/2021	1.....
31358N	4F 6 FNMA REMIC Ser 1992-123 Z 7.500% 07/25.....		09/01/2015	Paydown.....		4,143	4,143	4,160	4,145		(2)		(2)		4,143			0	194	07/25/2022	1.....
31359P	DJ 2 FNMA ACES Ser 1997-M2 Cl Z 7.125% 01/1.....		09/01/2015	Paydown.....		1,861	1,861	1,999	1,972		(112)		(112)		1,861			0	88	01/17/2037	1.....
313602	3E 2 FNMA REMIC Ser 1989-67D 9.000% 10/25/1.....		09/01/2015	Paydown.....		693	693	691	689		4		4		693			0	41	10/25/2019	1.....
313602	DV 3 FNMA REMIC Ser 1988-15A 9.000% 06/25/1.....		09/01/2015	Paydown.....		1,050	1,050	1,068	1,053		(2)		(2)		1,050			0	63	06/25/2018	1.....
313602	GQ 1 FNMA REMIC Ser 1988-25B 9.250% 10/25/1.....		09/01/2015	Paydown.....		562	562	575	563		(1)		(1)		562			0	35	10/25/2018	1.....
313602	W4 2 FNMA REMIC Ser 1989-62G 8.600% 10/25/1.....		09/01/2015	Paydown.....		738	738	710	728		10		10		738			0	42	10/25/2019	1.....
313603	GW 6 FNMA REMIC Ser 1989-86E 8.750% 11/25/1.....		09/01/2015	Paydown.....		515	515	514	512		2		2		515			0	29	11/25/2019	1.....
313603	JJ 2 FNMA REMIC Ser 1989-90E 8.700% 12/25/1.....		09/01/2015	Paydown.....		125	125	136	127		(2)		(2)		125			0	7	12/25/2019	1.....
31371H	FZ 6 FNMA Pool #252284 6.500% 01/25/29.....		09/01/2015	Paydown.....		5,539	5,539	5,509	5,510		29		29		5,539			0	228	01/25/2029	1.....
31371L	D9 7 FNMA Pool #254928 3.500% 08/25/18.....		09/01/2015	Paydown.....		6,017	6,017	5,699	5,884		133		133		6,017			0	137	08/25/2018	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
31381M V2 8	FNMA Pool #465133 6.040% 05/25/28		09/01/2015	Paydown		9,289	9,289	10,537	10,431				(1,142)	(1,142)	9,289			0	374	05/25/2028	1
31381M VG 7	FNMA DUS Pool #465115 6.470% 05/25/28		09/01/2015	Paydown		3,630	3,630	4,434	4,408				(778)	(778)	3,630			0	157	05/25/2028	1
31381N FH 1	FNMA DUS Pool #465568 4.900% 11/25/25		09/01/2015	Paydown		3,882	3,882	4,154	4,134				(252)	(252)	3,882			0	127	11/25/2025	1
31381N X9 9	FNMA Pool #466104 6.340% 10/25/28		09/01/2015	Paydown		9,902	9,902	11,680	11,571				(1,669)	(1,669)	9,902			0	419	10/25/2028	1
31381R QF 4	FNMA Pool #468554 6.935% 07/25/29		09/01/2015	Paydown		7,083	7,083	8,675	8,587				(1,504)	(1,504)	7,083			0	328	07/25/2029	1
31381R QU 1	FNMA Pool #468567 6.935% 07/25/29		09/01/2015	Paydown		7,083	7,083	8,675	8,582				(1,498)	(1,498)	7,083			0	328	07/25/2029	1
31381R VU 5	FNMA Pool #468727 7.040% 07/25/26		09/01/2015	Paydown		4,499	4,499	5,573	5,472				(974)	(974)	4,499			0	211	07/25/2026	1
3138L7 PE 0	FNMA Pool #AM6720 4.150% 10/25/44		09/01/2015	Paydown		66,526	66,526	71,557	71,547				(5,022)	(5,022)	66,526			0	1,841	10/25/2044	1
31392R SJ 1	FHLMC SPC Ser T-45 CI A5 6.280% 10/27/		09/01/2015	Paydown		126,834	126,834	130,480	128,846				(2,012)	(2,012)	126,834			0	5,335	10/27/2031	1
31392U KL 7	FHLMC REMIC Ser 2504 N 5.500% 09/15/1		09/01/2015	Paydown		5,450	5,450	5,568	5,466				(16)	(16)	5,450			0	200	09/15/2017	1
31392V XT 4	FHLMC Struc PTC Ser T50 CI A7 5.048% 1		09/01/2015	Paydown		143,929	143,929	142,175	142,435				1,494	1,494	143,929			0	(30,608)	10/27/2031	1
31393C CQ 4	FNMA REMIC Ser 2003-34 CI ME 5.500% 05		09/01/2015	Paydown		302,670	302,670	316,479	307,823				(5,153)	(5,153)	302,670			0	11,072	05/25/2033	1
31393D TX 9	FNMA REMIC Ser 2003-W10 CI 1A4 4.505%		09/01/2015	Paydown		16,658	16,658	16,657	16,629				28	28	16,658			0	512	06/25/2043	1
31393E LF 4	FNMA REMIC Ser 2003-W12 CI 1A8 4.550%		09/01/2015	Paydown		32,811	32,811	32,154	32,395				415	415	32,811			0	1,011	06/25/2043	1
31394E LC 0	FNMA REMIC Ser 2005-61 CI LH 5.500% 07		09/01/2015	Paydown		558,397	558,397	586,317	569,339				(10,942)	(10,942)	558,397			0	19,628	07/25/2035	1
31394H ZZ 7	FHLMC REMIC Ser 2672 CI XB 5.500% 09/1		09/01/2015	Paydown		16,896	16,896	17,361	17,141				(245)	(245)	16,896			0	623	09/15/2023	1
31395K ZZ 2	FHLMC REMIC Ser 2926 CI EW 5.000% 01/1		09/01/2015	Paydown		38,972	38,972	38,466	38,751				221	221	38,972			0	1,299	01/15/2025	1
31395M QS 1	FHLMC REMIC Ser 2935 CI LM 4.500% 02/1		09/01/2015	Paydown		12,204	12,204	11,601	11,964				240	240	12,204			0	364	02/15/2035	1
31396F G3 1	FHLMC REMIC Ser 3068 CI Z 5.500% 11/15		09/01/2015	Paydown		521,412	521,412	540,054	532,458				(11,045)	(11,045)	521,412			0	19,242	11/15/2035	1
31396V RY 6	FNMA REMIC Ser 2007-36 CI PH 5.500% 04		09/01/2015	Paydown		489,192	489,192	512,428	497,502				(8,310)	(8,310)	489,192			0	18,169	04/25/2037	1
31396X UC 6	FNMA REMIC Ser 2007-88 CI AE 6.000% 09		09/01/2015	Paydown		153,656	153,656	157,906	154,745				(1,089)	(1,089)	153,656			0	5,923	09/25/2037	1
31398V ZX 7	FHLMC REMIC Ser 3660 CI H 4.500% 10/15		09/01/2015	Paydown		175,834	175,834	185,724	177,915				(2,081)	(2,081)	175,834			0	5,346	10/15/2023	1
31402E HA 9	FNMA Pool #726625 3.500% 07/25/18		09/01/2015	Paydown		1,449	1,449	1,373	1,411				38	38	1,449			0	34	07/25/2018	1
31402Q NH 0	FNMA Pool #734892 3.500% 08/25/18		09/01/2015	Paydown		14,851	14,851	13,653	14,353				498	498	14,851			0	347	08/25/2018	1
31403B 3K 7	FNMA Pool #744302 3.500% 09/25/18		09/01/2015	Paydown		79,029	79,029	74,386	77,141				1,888	1,888	79,029			0	1,756	09/25/2018	1
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35		09/01/2015	Paydown		35,674	35,674	36,482	36,410				(736)	(736)	35,674			0	1,296	07/25/2035	1
31409K Y3 5	FNMA Pool #873830 5.940% 07/25/24		09/01/2015	Paydown		1,712	1,712	1,954	1,934				(222)	(222)	1,712			0	68	07/25/2024	1
677555 XD 1	Ohio St Econ Development Rev Txb1 Ohio E		09/01/2015	Redemption	100.0000	100,000	100,000	100,000	100,000				0	0	100,000			0	4,155	12/01/2021	1FE
31999999	Total Bonds - U.S. Special Revenue and Special Assessment					3,369,015	3,369,015	3,448,349	3,407,812	0	(38,802)	0	(38,802)	0	3,369,015	0	0	0	80,912	XXX	XXX

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Bonds - Industrial and Miscellaneous

000759 CR 9	American Business Fin Svcs Inc RMBS Ser		09/01/2015	Paydown		23,497	23,497	23,491	23,456				41	41	23,497			0	284	07/15/2033	3FM	
000759 CV 0	American Business Fin Svcs Inc RMBS Ser		09/01/2015	Paydown		59,325	59,325	57,318	57,318				2,007	2,007	59,325			0	1,969	09/15/2033	3FM	
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term		09/30/2015	Redemption	100.0000	4,500	4,500	4,482					18	18	4,500			0	20	01/22/2021	4FE	
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term		09/28/2015	Tax Free Exchange		1,193,534	1,198,292	1,192,696	1,192,963				571	571	1,193,534			0	46,115	01/22/2021	4FE	
00253C HK 6	Aames Mtg Tr RMBS Ser 2001-4 CI M1 7.1		09/01/2015	Paydown		81,483	82,952	82,913	84,454				(874)	(874)	83,580			(2,097)	(2,097)	3,677	01/25/2032	5FM
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 CI M1 6.4		08/01/2015	Paydown			9,904		3,407				5,007	4,170	3,407			(3,407)	(3,407)	381	06/25/2032	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
009363	AJ 1 Airgas Inc Nt 3.250% 10/01/15.....		09/14/2015	Call 100.0000.....		5,000,000	5,000,000	4,998,450	4,998,795		1,205		1,205		5,000,000			0	154,826	10/01/2015	2FE.....
01365#	AC 7 Albuquerque Plaza Assoc CTL 1st Mtg Nt.....		07/01/2015	Redemption 100.0000.....		18,520	18,520	18,520	18,520				0		18,520			0	799	07/01/2015	2.....
018804	AQ 7 Alliant Techsystems Inc Sr Nt 5.250% 1.....		07/14/2015	Tax Free Exchange.....		1,585,893	1,580,000	1,587,900	1,586,551		(657)		(657)		1,585,893			0	65,208	10/01/2021	3FE.....
02149H	AW 0 Countrywide Alternative Ln Tr RMBS Ser 2.....		09/01/2015	Paydown.....		182,622	242,255	205,907	205,907				0		205,907		(23,285)	(23,285)	9,694	03/25/2037	2FM.....
02376T	AC 2 American Airlines Inc EETC Ser 2013-2B.....		07/15/2015	Redemption 100.0000.....		54,383	54,383	55,742	55,703		(1,321)		(1,321)		54,383			0	3,045	07/15/2020	3FE.....
02660T	ER 0 American Home Mtg Inv Tr RMBS Ser 2005-2.....		09/01/2015	Paydown.....		65,062	65,062	64,391	64,556		506		506		65,062			0	2,023	09/25/2035	1FM.....
03334@	AA 7 AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.....		09/15/2015	Redemption 100.0000.....		23,416	23,416	23,416	23,416				0		23,416			0	990	02/15/2025	1.....
040104	BW 0 Argent Securities Inc RMBS Ser 2003-WD C.....		09/01/2015	Paydown.....		263,113	263,113	262,997	253,066		10,047		10,047		263,113			0	17,011	10/25/2033	1FM.....
04231#	AA 7 Armstrong/Heinz Contract Sec ABS Lease B.....		09/15/2015	Redemption 100.0000.....		26,991	26,991	26,991	26,991				0		26,991			0	1,188	08/15/2016	3.....
04541G	AS 1 Asset Backed Securities Corp RMBS Ser 20.....		09/01/2015	Paydown.....		10,844	10,844	11,267	10,897		(54)		(54)		10,844			0	529	03/21/2029	1FM.....
05164#	AA 5 Aurora Health Care (Badger RE) CTL 6.9.....		09/15/2015	Redemption 100.0000.....		28,343	28,343	27,504	27,952		391		391		28,343			0	1,321	12/15/2022	1.....
05948K	RM 3 Bank of America Alt Loan Tr RMBS Ser 200.....		09/01/2015	Paydown.....		67,547	67,547	64,423	66,729		818		818		67,547			0	2,166	06/25/2019	1FM.....
05948K	XQ 7 Bank of America Alt Loan Tr RMBS Ser 200.....		09/01/2015	Paydown.....		97,351	108,292	106,592	106,592				0		106,592		(9,241)	(9,241)	3,883	03/25/2035	4FM.....
05948K	XS 3 Bank of America Alt Loan Tr RMBS Ser 200.....		09/01/2015	Paydown.....		108,944	121,187	117,888	117,888				0		117,888		(8,944)	(8,944)	4,345	03/25/2035	4FM.....
07386H	QG 9 Bear Stearns Alt- A Tr RMBS Ser 2005-1 C.....		09/25/2015	Paydown.....		182,706	182,706	176,882	179,043		3,663		3,663		182,706			0	941	01/25/2035	1FM.....
105667	AB 5 Bravo Mtg Loan Trust RMBS Ser 2006-1 Cl.....		09/25/2015	Paydown.....		142,117	142,117	80,752	80,752		61,365		61,365		142,117			0	402	07/25/2036	1FM.....
12189P	AF 9 Burlington Northern Santa Fe ABS EETC Se.....		07/02/2015	Redemption 100.0000.....		1,481	1,481	1,715	1,554		(73)		(73)		1,481			0	112	07/02/2020	1FE.....
12489W	NP 5 C-BASS Tr RMBS Ser 2005-CB6 Cl A4 3.91.....		09/01/2015	Paydown.....		73,735	73,735	73,733	71,287		2,448		2,448		73,735			0	2,191	07/25/2035	1FM.....
126307	AC 1 CSC Holdings Inc Sr Nt 8.625% 02/15/19.....		09/24/2015	Citigroup.....		3,663,125	3,500,000	3,710,000	3,617,554		(18,457)		(18,457)		3,599,097		64,028	64,028	336,615	02/15/2019	3FE.....
12644@	CA 1 CTL Cap Tr CTL Ser 2004-17 Texas Instr.....		09/15/2015	Redemption 100.0000.....		114,016	114,016	114,016	114,016				0		114,016			0	4,153	01/15/2026	1.....
12665*	AA 9 CVS Caremark CTL Wells Fargo Bk NW 7.8.....		09/10/2015	Redemption 100.0000.....		46,843	46,843	46,843	46,843				0		46,843			0	2,459	10/10/2031	2.....
126650	BS 8 CVS Health Corp ABS PTC Nt 7.507% 01/1.....		09/10/2015	Redemption 100.0000.....		20,742	20,742	26,366	26,227		(5,485)		(5,485)		20,742			0	1,039	01/10/2032	2FE.....
12665U	AA 2 CVS Health Corp ABS PTC Nt 4.704% 01/1.....		09/10/2015	Redemption 100.0000.....		34,874	34,874	34,874	34,874				0		34,874			0	1,094	01/10/2036	2FE.....
12667F	4S 1 Countrywide Alternative Ln Tr RMBS Ser 2.....		09/01/2015	Paydown.....		866,795	866,795	834,642	834,642		32,153		32,153		866,795			0	31,974	04/25/2035	1FM.....
12667F	TA 3 Countrywide Alternative Ln Tr RMBS Ser 2.....		09/01/2015	Paydown.....		14,087	14,087	14,086	14,043		44		44		14,087			0	505	08/25/2034	1FM.....
12667G	FD 0 Countrywide Alternative Ln Tr RMBS Ser 2.....		09/01/2015	Paydown.....		71,179	71,179	71,635	71,219		(40)		(40)		71,179			0	2,604	05/25/2035	1FM.....
12668B	RZ 8 CWMBS Inc RMBS Ser 2006-6CB Cl 1A4 5.5.....		09/01/2015	Paydown.....		58,406	70,583	60,582	60,582				0		60,582		(2,176)	(2,176)	2,605	05/25/2036	1FM.....
126694	E9 5 CWHL Inc RMBS Ser 2006-OA4 Cl A1 1.159.....		09/01/2015	Paydown.....		188,439	188,439	127,700	127,700				0		127,700		60,740	60,740	1,308	04/25/2046	3FM.....
12669E	3P 9 CWALT Loan Tr RMBS Ser 2003-J9 Cl 1A6.....		09/01/2015	Paydown.....		3,786	3,786	3,680	3,718		68		68		3,786			0	148	10/25/2033	1FM.....
14155#	AB 6 Cardinals Ballpark LLC Sr Nt 5.770% 09.....		09/30/2015	Redemption 100.0000.....		98,253	98,253	98,253	98,253				0		98,253			0	5,669	09/30/2027	2.....
149837	AA 4 CBA Small Balance Comm Mtg Tr ABS Frnch.....		09/25/2015	Paydown.....		327,286	327,286	130,063	130,063		197,224		197,224		327,286			0	922	06/25/2038	1AM.....
15189@	AA 7 Centerpoint Anchorage Tr CTL PTC Lease B.....		09/15/2015	Redemption 100.0000.....		56,664	56,664	56,664	56,664				0		56,664			0	2,986	09/15/2022	2.....
152314	DP 2 Centex Home Equity Loan Tr RMBS Ser 2001.....		09/01/2015	Paydown.....		17,885	17,885	17,883	17,831		53		53		17,885			0	946	07/25/2032	1FM.....
152314	FZ 8 Centex Home Equity Loan Tr RMBS Ser 2002.....		09/01/2015	Paydown.....		59,312	59,312	59,311	59,192		120		120		59,312			0	2,175	11/25/2028	1FM.....
16678R	DU 8 Chevy Chase Mtg Funding Corp RMBS Ser 20.....		09/25/2015	Paydown.....		24,569	24,569	24,078	24,191		378		378		24,569			0	84	07/25/2036	1FM.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
17306U	CE 6 Citifinancial Mtg Sec Inc RMBS Ser 2004-.....		09/01/2015	Paydown.....		28,211	28,211	28,210	28,173				38		28,211			0	709	04/25/2034	1FM.....
17307G	MC 9 Citigroup Mtg Ln Tr RMBS Ser 2004-HYB4 C.....		09/25/2015	Paydown.....		4,154	4,154	4,159	4,157		(3)		(3)		4,154			0	14	12/25/2034	2FM.....
210805	CB 1 Continental Airlines Inc ABS EETC Ser 19.....		09/15/2015	Paydown.....		762	762	734	756		6		6		762			0	51	03/15/2019	1FE.....
212168	AA 6 Continental Wind Sr Nt 6.000% 02/28/33.....		08/31/2015	Redemption 100.0000.....		165,380	165,380	165,380	165,380				0		165,380			0	9,923	02/28/2033	2FE.....
22357@	AA 9 Cox Tower II PTC Nt 5.409% 01/02/40.....		09/02/2015	Redemption 100.0000.....		24,335	24,335	24,335	24,335				0		24,335			0	878	01/02/2040	2.....
225458	BU 1 CS First Boston Mtg Sec Corp RMBS Ser 20.....		09/01/2015	Paydown.....		264,684	264,684	266,876	264,457		227		227		264,684			0	9,474	05/25/2028	1FM.....
225458	NS 3 CS First Boston Mtg Sec Corp RMBS Ser 20.....		09/01/2015	Paydown.....		589,383	589,383	587,363	587,424		1,959		1,959		589,383			0	19,303	02/25/2032	1FM.....
225458	XJ 2 CS First Boston Mtg Sec Corp RMBS Ser 20.....		09/01/2015	Paydown.....		268,738	268,738	263,531	266,513		2,225		2,225		268,738			0	8,365	07/25/2035	1FM.....
24763L	FN 5 Delta Funding Home Eq Ln Tr RMBS Ser 199.....		09/01/2015	Paydown.....		6,234	6,234	6,234	6,221		13		13		6,234			0	224	08/15/2030	1FM.....
251510	AW 3 Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS.....		09/01/2015	Paydown.....		99,457	99,457	99,436	99,329		128		128		99,457			0	3,335	09/25/2033	1FM.....
251510	FX 6 Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C.....		09/01/2015	Paydown.....		75,972	87,477	82,074	82,074				0		82,074		(6,102)	(6,102)	2,992	09/25/2035	3FM.....
251563	CB 6 Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI.....		09/01/2015	Paydown.....		137,268	137,268	137,229	138,824		(1,556)		(1,556)		137,268			0	4,604	12/25/2033	1FM.....
268668	FD 7 EMC Mtg Loan Tr RMBS Ser 2006-A CI A 0.....		09/25/2015	Paydown.....		88,570	88,570	70,211	61,541		27,029		27,029		88,570			0	(1,242)	12/25/2042	1FM.....
337925	ES 6 First Plus Home Ln Owner Tr RMBS Ser 199.....		09/01/2015	Paydown.....		32,899	32,899	33,629	32,864		35		35		32,899			0	2,637	12/10/2024	6FM.....
36225*	AA 1 GSA IRS Lease Tr CTL PTC Ser 2009 5.93.....		09/11/2015	Redemption 100.0000.....		195,045	195,045	195,045	195,045				0		195,045			0	7,714	09/11/2030	1.....
36226M	AE 3 GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5.....		09/01/2015	Paydown.....		22,215	22,215	22,216	22,138		77		77		22,215			0	983	07/20/2031	1FM.....
36228F	3Q 7 GS Mortgage Securities Corp RMBS Ser 200.....		09/01/2015	Paydown.....		19,407	19,407	19,406	19,374		(3)		(3)		19,371			0	705	04/25/2034	1FM.....
39121J	A* 1 Great River Energy 1st Mtg Bd 5.810% 0.....		07/01/2015	Redemption 100.0000.....		930,232	930,232	930,232	930,232				0		930,232			0	54,047	07/01/2021	1.....
404122	AN 3 HCA Inc Term Ln B4 Nt 1 3.577% 05/01/1.....		09/30/2015	Redemption 100.0000.....		1,386	1,386	1,386	1,386				0		1,386			0	32	05/01/2018	3FE.....
404122	AP 8 HCA Inc Term Ln B5 Nt 1 2.944% 03/31/1.....		09/30/2015	Redemption 100.0000.....		3,323	3,323	3,323	3,323				0		3,323			0	74	03/31/2017	3FE.....
423074	AR 4 Heinz /H J/ Co Nt 4.250% 10/15/20.....		07/06/2015	Call 102.1250.....		3,574,375	3,500,000	3,379,711	3,389,287		185,088		185,088		3,574,375			0	107,844	10/15/2020	3FE.....
423457	AA 8 Helmerich & Payne Intl Sr Nt 4.650% 03.....		08/14/2015	Tax Free Exchange.....		5,180,254	5,200,000	5,179,626			628		628		5,180,254			0	97,392	03/15/2025	2FE.....
45254N	GA 9 IMPAC CMB Tr RMBS Ser 2003-11 CI 2A1 1.....		09/25/2015	Paydown.....		2,055	2,055	2,024	2,028		27		27		2,055			0	14	10/25/2033	1FM.....
45254N	PV 3 IMPAC CMB Tr RMBS Ser 2005-5 CI A2 0.6.....		09/25/2015	Paydown.....		64,379	64,379	63,022	63,022		1,357		1,357		64,379			0	268	08/25/2035	1FM.....
45254T	PM 0 IMPAC Secd Assets CMN Owner Tr RMBS Ser.....		09/01/2015	Paydown.....		61,479	61,479	61,479	61,368		112		112		61,479			0	1,982	08/25/2034	1FM.....
45254T	PY 4 IMPAC Secd Assets CMN Owner Tr RMBS Ser.....		09/25/2015	Paydown.....		26,747	26,747	26,818	26,760		(14)		(14)		26,747			0	197	11/25/2034	1FM.....
45254T	TN 4 IMPAC Secd Assets CMN Owner Tr RMBS Ser.....		09/25/2015	Paydown.....		106,771	106,771	106,771	106,771				0		106,771			0	413	05/25/2036	1FM.....
45660N	YZ 2 Residential Asset Sec Tr RMBS Ser 2004-R.....		09/01/2015	Paydown.....		112,090	112,090	102,282	110,567		391		391		110,958		1,132	1,132	2,751	08/25/2033	1FM.....
466247	MU 4 JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3.....		09/01/2015	Paydown.....		165,646	165,646	167,017	166,224		(578)		(578)		165,646			0	6,975	01/25/2035	1FM.....
500255	AP 9 Kohls Corp Sr Nt 6.250% 12/15/17.....		08/17/2015	Call 111.6324.....		2,790,810	2,500,000	2,727,200	2,592,021		198,789		198,789		2,790,810			0	105,035	12/15/2017	2FE.....
50026*	AA 3 Kohls Corp CTL Shelby MI 7.600% 12/15/.....		09/15/2015	Redemption 100.0000.....		13,811	13,811	14,591	14,169		(358)		(358)		13,811			0	698	12/15/2022	2.....
50180L	AC 4 LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 CI A.....		09/11/2015	Paydown.....		373,567	373,567	385,212	376,972		(3,405)		(3,405)		373,567			0	15,515	04/15/2041	1FM.....
52465#	BF 1 Legg Mason Mtg Cap Corp LBASS Ser 2001-C.....		09/10/2015	Redemption 100.0000.....		17,394	17,394	18,863	17,745		(351)		(351)		17,394			0	635	04/10/2017	1.....
52467@	BC 8 Legg Mason Mtg Cap Corp CTL Ser 2003 CI.....		09/15/2015	Redemption 100.0000.....		46,169	46,169	50,781	47,466		(1,296)		(1,296)		46,169			0	2,525	11/15/2018	5*.....
52518R	CD 6 Lehman Structured Sec Corp RMBS Ser 2005.....		09/28/2015	Paydown.....		32,441	99,761	48,792	48,792				0		48,792		(16,351)	(16,351)	447	09/26/2045	1FM.....
52736R	BF 8 Levi Strauss & Co Sr Nt 5.000% 05/01/2.....		07/17/2015	Tax Free Exchange.....		1,346,000	1,346,000	1,346,000					0		1,346,000			0	14,956	05/01/2025	3FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
544152 AD 3	Lorillard Tobacco Co Co Gtd Nt 3.500%		07/15/2015	Tax Free Exchange.....		2,298,582	2,300,000	2,293,721	2,297,880		702		702		2,298,582			0	76,251	08/04/2016	2FE.....
55265K F6 1	Master Asset Sec Tr RMBS Ser 2003-7 CI 4.....		09/01/2015	Paydown.....		62,108	62,108	58,615	60,256		1,852		1,852		62,108			0	2,206	09/25/2033	1FM.....
55265K Q3 6	Master Asset Sec Tr RMBS Ser 2003-9 CI 2.....		09/01/2015	Paydown.....		114,794	114,794	111,870	112,676		2,117		2,117		114,794			0	4,210	10/25/2033	1FM.....
576434 A2 0	Master Asset Securitization Tr RMBS Ser.....		09/01/2015	Paydown.....		96,951	96,951	97,920	97,200		(249)		(249)		96,951			0	3,399	01/25/2035	2FM.....
576434 J5 4	Master Asset Securitization Tr RMBS Ser.....		09/01/2015	Paydown.....		93,237	93,237	94,897	93,598		(361)		(361)		93,237			0	3,151	03/25/2035	1FM.....
576434 NH 2	Master Asset Securitization Tr RMBS Ser.....		09/01/2015	Paydown.....		36,952	36,952	36,331	36,517		4		4		36,521		431	431	1,267	04/25/2035	1FM.....
576434 U2 5	Master Asset Securitization Tr RMBS Ser.....		09/01/2015	Paydown.....		21,942	21,942	21,942	21,942				0		21,942			0	750	08/25/2034	1FM.....
576434 WD 2	Master Asset Securitization Tr RMBS Ser.....		09/01/2015	Paydown.....		44,339	44,339	44,685	44,271		68		68		44,339			0	1,714	09/25/2034	1FM.....
57643M JM 7	Master Asset Securitization Tr RMBS Ser.....		09/01/2015	Paydown.....		312,996	312,996	307,127	308,831		4,164		4,164		312,996			0	11,528	12/25/2034	1FM.....
585055 BM 7	Medtronic Inc Sr Nt 3.500% 03/15/25.....		09/02/2015	Tax Free Exchange.....		13,873,355	14,000,000	13,865,880	13,866,421		6,934		6,934		13,873,355			0	356,611	03/15/2025	1FE.....
585055 BP 0	Medtronic Inc Sr Nt 4.625% 03/15/45.....		09/02/2015	Tax Free Exchange.....		24,933,000	25,000,000	24,933,000	24,933,000				0		24,933,000			0	841,493	03/15/2045	1FE.....
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200.....		09/01/2015	Paydown.....		46,762	46,762	46,743	46,670		(62)		(62)		46,607		155	155	1,894	09/25/2032	1FM.....
59549W AB 9	Mid State Tr ABS Ser 11 CI M1 5.598% 0.....		09/15/2015	Paydown.....		15,049	15,049	15,048	15,049				0		15,049			0	549	07/15/2038	2AM.....
59560# AC 8	Mid America Pref Cap Tr ABS Cumulative G.....		08/27/2015	Redemption 100.0000.....		667,327	667,327	759,118	679,419		(12,093)		(12,093)		667,327			0	39,189	08/27/2016	2.....
61749M AV 1	Morgan Stanley Cap I CMBS Ser 2006-T23 C.....		09/01/2015	Paydown.....		48,832	48,832	50,101	49,010		(177)		(177)		48,832			0	1,953	08/12/2041	1FM.....
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2.....		09/15/2015	Call 100.0000.....		70,905	70,905	70,905	70,905				0		70,905			0	2,506	09/15/2028	1.....
63651P AA 2	National Inst Health Twinbrook CTL B Bld.....		09/15/2015	Redemption 100.0000.....		28,414	28,414	28,414	28,414				0		28,414			0	1,105	01/15/2019	1.....
637071 AH 4	National Oilwell Varco Inc Sr Nt Ser B.....		08/15/2015	Maturity.....		5,000,000	5,000,000	4,425,000	4,929,467		70,533		70,533		5,000,000			0	306,250	08/15/2015	1FE.....
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2.....		09/01/2015	Paydown.....		84,835	84,835	84,816	84,681		154		154		84,835			0	2,820	11/25/2033	1FM.....
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23.....		09/15/2015	Redemption 100.0000.....		28,379	28,379	28,378	28,378		1		1		28,379			0	1,151	05/15/2023	1.....
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1.....		09/01/2015	Paydown.....		17,337	17,337	17,337	17,295		42		42		17,337			0	581	03/25/2034	1FM.....
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2.....		09/01/2015	Paydown.....		52,560	52,560	52,146	52,291		269		269		52,560			0	1,984	07/25/2034	2FM.....
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3.....		09/01/2015	Paydown.....		38,865	38,865	38,864	38,774		91		91		38,865			0	1,231	10/25/2034	1FM.....
72153* AA 2	Pillsbury Winthrop LLP Sr Nt Ser A-1 4.....		07/18/2015	Redemption 100.0000.....		222,222	222,222	222,222	222,222				0		222,222			0	9,133	07/18/2015	2.....
742741 AA 9	Procter & Gamble ESOP Deb Ser A 9.360%.....		07/01/2015	Redemption 100.0000.....		181,100	181,100	238,576	216,359		(35,259)		(35,259)		181,100			0	16,951	01/01/2021	1FE.....
743917 B@ 4	Prudential Ins Co of America CMBS Ser 19.....		08/01/2015	Paydown.....		79	79	83	79				0		79			0	30	12/01/2015	6*.....
74922P AC 8	Residential Accredit Loans Inc RMBS Ser.....		09/25/2015	Paydown.....		39,657	39,647	26,529	26,529				0		26,529		13,128	13,128	88	02/25/2037	1FM.....
755920 AG 0	Receipts on Corp Sec Tr ABS Coll Tr Ser.....		08/01/2015	Redemption 100.0000.....		296,223	296,223	328,869	302,753		(6,530)		(6,530)		296,223			0	19,254	08/01/2017	3AM.....
760985 M9 9	Residential Asset Mtg Prod Inc RMBS Ser.....		09/01/2015	Paydown.....		37,441	37,441	37,441	37,357		84		84		37,441			0	1,129	01/25/2034	1FM.....
760985 US 8	Residential Asset Mtg Prod Inc RMBS Ser.....		09/01/2015	Paydown.....		35,078	35,078	32,332	33,913		1,165		1,165		35,078			0	1,040	03/25/2033	1FM.....
760985 ZF 1	Residential Asset Mtg Prod Inc RMBS Ser.....		09/01/2015	Paydown.....		33,676	33,676	33,674	33,597		79		79		33,676			0	1,119	09/25/2033	1FM.....
76110H EU 9	Residential Accredit Loans Inc RMBS Ser.....		09/01/2015	Paydown.....		83,534	83,534	83,064	83,139		395		395		83,534			0	2,976	06/25/2033	1FM.....
76110W MC 7	Residential Asset Sec Corp RMBS Ser 2001.....		09/01/2015	Paydown.....		63,339	63,339	63,327	63,216		124		124		63,339			0	2,544	09/25/2031	1FM.....
76110W MF 0	Residential Asset Sec Corp RMBS Ser 2001.....		09/01/2015	Paydown.....		64,986	64,986	34,547	34,547				0		34,547		(34,547)	(34,547)	2,676	09/25/2031	4FM.....
76112B SN 1	Residential Asset Mtg Products RMBS Ser.....		09/01/2015	Paydown.....		32,589	32,589	31,051	32,006		583		583		32,589			0	1,119	09/25/2034	1FM.....
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A.....		09/01/2015	Paydown.....		11,299	13,600	12,389	12,389				0		12,389		(1,090)	(1,090)	517	05/25/2037	3FM.....

QE05.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2		09/01/2015	Redemption	100.0000	20,908	20,908	21,863	21,411		(502)		(502)		20,908			0	962	11/01/2026	2
805564 HJ 3	Saxon Asset Securities Tr RMBS Ser 2000		09/01/2015	Paydown		55,928	55,928	56,898	55,648		281		281		55,928			0	2,566	01/25/2032	1FM
805564 PB 1	Saxon Asset Securities Tr RMBS Ser 2003		09/01/2015	Paydown		29,032	29,032	29,032	29,032				0		29,032			0	962	12/25/2033	1FM
81441P BZ 3	Security Natl Mtg Loan Tr RMBS Ser 2004		09/01/2015	Paydown		37,710	37,710	37,710	37,710				0		37,710			0	1,448	11/25/2034	1FM
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd		07/15/2015	Redemption	100.0000	45,032	45,032	45,032	45,032				0		45,032			0	3,112	01/15/2019	1
863579 CD 8	Structured Adj Rate Mtg Ln RMBS Ser 2004		09/01/2015	Paydown		39,620	39,620	39,961	39,729		(14)		(14)		39,714		(94)	(94)	632	10/25/2034	1FM
86359A OK 2	Structured Asset Sec Corp RMBS Ser 2003		09/01/2015	Paydown		2,948	2,948	2,946	2,943		5		5		2,948			0	99	04/25/2033	1FM
86359B ZG 9	Structured Asset Sec Corp RMBS Ser 2004		09/01/2015	Paydown		45,880	45,880	45,866	45,772		108		108		45,880			0	1,399	09/25/2034	1FM
86359B ZS 3	Structured Asset Sec Corp RMBS Ser 2004		09/01/2015	Paydown		38,542	38,542	39,096	38,710		(168)		(168)		38,542			0	1,599	09/25/2034	1FM
86359D FQ 5	Structured Asset Sec Corp RMBS Ser 2005		09/01/2015	Paydown		119,043	119,043	120,327	119,429		(386)		(386)		119,043			0	4,094	06/25/2035	3FM
86359D GQ 4	Structured Asset Sec Corp RMBS Ser 2005		09/01/2015	Paydown		36,249	36,249	36,355	36,198		51		51		36,249			0	1,325	12/25/2034	1FM
870836 AB 9	Swiss Bank Corp-NY Sr Sub Nt 7.375% 07		07/15/2015	Maturity		8,500,000	8,500,000	9,818,775	8,680,305		(180,305)		(180,305)		8,500,000			0	626,875	07/15/2015	2FE
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt		09/30/2015	Redemption	100.0000	30,685	30,685	30,685	30,685				0		30,685			0	1,410	03/30/2023	2
887317 AC 9	Time Warner Inc Nt 5.875% 11/15/16		08/31/2015	Call	106.2130	2,655,324	2,500,000	2,647,650	2,543,521		111,803		111,803		2,655,324			0	116,684	11/15/2016	2FE
89054X AA 3	Topaz Solar Farms LLC Nt 5.750% 09/30/		09/30/2015	Redemption	100.0000	168,925	168,925	168,925	168,925				0		168,925			0	9,713	09/30/2039	2FE
90781# AH 5	Union Pacific RR ABS PTC Ser 2009-2 4		08/27/2015	Redemption	100.0000	341,264	341,264	341,264	341,264				0		341,264			0	13,958	08/27/2017	1
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G		09/15/2015	Redemption	100.0000	104,565	104,565	104,221	104,453		112		112		104,565			0	3,280	11/15/2018	1
91740# AA 8	United States of America BIA-2 CTL Alber		09/15/2015	Redemption	100.0000	10,724	10,724	10,724	10,724				0		10,724			0	412	10/15/2025	1
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHS Ls		09/15/2015	Redemption	100.0000	49,678	49,678	49,678	49,678				0		49,678			0	1,789	12/15/2026	1
91847* AA 4	VA Evansville IN CTL Ls Fin Tr 4.950%		09/14/2015	Redemption	100.0000	97,202	97,202	97,202	97,202				0		97,202			0	3,209	10/14/2031	1
92553P AF 9	Viacom Inc Sr Nt 4.250% 09/15/15		09/15/2015	Maturity		11,000,000	11,000,000	10,979,540	10,997,294		2,706		2,706		11,000,000			0	467,500	09/15/2015	2FE
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10		09/01/2015	Paydown		38,545	38,545	37,976	38,154		391		391		38,545			0	(797)	10/25/2033	1FM
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20		09/01/2015	Paydown		7,013	7,610	7,672	7,649		(1)		(1)		7,648		(636)	(636)	290	10/25/2035	4FM
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L		09/15/2015	Redemption	100.0000	8,562	8,562	8,964	8,840		(278)		(278)		8,562			0	421	05/15/2032	1
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59		09/01/2015	Redemption	100.0000	17,534	17,534	17,534	17,534				0		17,534			0	772	11/01/2022	2
94983B AM 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		09/01/2015	Paydown		484,030	484,030	460,131	464,992		19,038		19,038		484,030			0	17,889	04/25/2036	1FM
96188# AA 6	WETT Holdings LLC Sr Sec Nt 4.310% 12/		09/30/2015	Redemption	100.0000	66,667	66,667	66,667	66,667				0		66,667			0	2,259	12/18/2024	2FE
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1 7		09/25/2015	Redemption	100.0000	27,854	27,854	31,936	29,392		(1,538)		(1,538)		27,854			0	1,554	01/25/2023	2
98149B AK 7	World Kitchen LLC Term Ln Nt 1 5.500%		09/30/2015	Redemption	100.0000	7,839	7,839	7,800	7,809		30		30		7,839			0	327	04/02/2018	4FE
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31 7		07/25/2015	Redemption	100.0000	115,150	115,150	115,150	115,150				0		115,150			0	8,450	12/23/2022	3
73755L AG 2	Potash Corp Saskatchewan Inc Sr Nt 3.7		09/30/2015	Maturity		2,000,000	2,000,000	2,070,580	2,010,664		(10,664)		(10,664)		2,000,000			0	75,000	09/30/2015	1FE
74042C AA 6	Preferred Term Sec Ltd ABS Sr Nt CI A-1	R	09/22/2015	Paydown		35,197	35,197	23,890	24,740		10,458		10,458		35,197			0	312	03/22/2038	1FE
74042H AC 1	Preferred Term Sec Ltd ABS XIX Nt CI B P	R	09/22/2015	Paydown		18,169	18,169	18,172	18,169				0		18,169			0	120	12/22/2035	5AM
81726J AE 1	Sensata Technologies 1st Lien Term Ln B	F	09/30/2015	Redemption	100.0000	24,875	24,875	24,700			175		175		24,875			0	95	10/14/2021	2FE
3899999	Total Bonds - Industrial and Miscellaneous					107,137,763	106,920,869	107,557,135	99,867,785	5,007	682,656	4,170	683,493	0	107,106,083	0	31,680	31,680	4,294,964	XXX	XXX

QE05.5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
8399997. Total Bonds - Part 4.....						.....110,592,874	.....110,375,365	.....111,093,060	.....103,361,563	.....5,007	.....643,985	.....4,170	.....644,822	.....0	.....110,561,194	.....0	.....31,680	.....31,680	.....4,379,540	XXX	XXX
8399999. Total Bonds.....						.....110,592,874	.....110,375,365	.....111,093,060	.....103,361,563	.....5,007	.....643,985	.....4,170	.....644,822	.....0	.....110,561,194	.....0	.....31,680	.....31,680	.....4,379,540	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks.....						.....110,592,874	XXX	.....111,093,060	.....103,361,563	.....5,007	.....643,985	.....4,170	.....644,822	.....0	.....110,561,194	.....0	.....31,680	.....31,680	.....4,379,540	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
Equity Basket Options CALL - Rainbow Options BASKET\$01	VAGLB Hedge - Indexed Universal Life...	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97...	.10/17/2014	.10/15/2015		..20,863,907	...1,862.4900	....1,121,852			.....2,503,473		..2,503,473	....445,095						003.....
Equity Basket Options CALL - Rainbow Options BASKET\$01	VAGLB Hedge - Indexed Universal Life...	N/A.....	Equity/ Index	Morgan Stanley & Co International Ltd 4PQUHN3JPGFNF3BB653...	.11/19/2014	.11/13/2015		..21,651,338	...2,039.8200	....963,485			.....358,567		..358,567	....(621,987)						003.....
Equity Basket Options CALL - Rainbow Options BASKET\$01	VAGLB Hedge - Indexed Universal Life...	N/A.....	Equity/ Index	Goldman Sachs Group FOR8UP27PHTHYVLBN30...	.12/17/2014	.12/15/2015		..22,070,953	...1,980.0000	....1,096,926			.....952,589		..952,589	....(456,099)						003.....
S&P500 Index CALL Spread	VAGLB Hedge - Indexed Universal Life...	N/A.....	Equity/ Index	Wells Fargo & Co KB1H1DSPRFMYMUCUFXT09	.01/20/2015	.01/15/2016		..10,033,213	...1,992.6700	....565,143			.....205,087		..205,087	....(360,056)						003.....
Equity Basket Options CALL - Rainbow Options BASKET\$01	VAGLB Hedge - Indexed Universal Life...	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97...	.01/20/2015	.01/15/2016		..27,045,619	...1,992.6700	....1,547,009			.....1,412,547		..1,412,547	....(134,462)						003.....
Equity Basket Options CALL - Rainbow Options BASKET\$01	VAGLB Hedge - Indexed Universal Life...	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	.02/18/2015	.02/12/2016		..47,582,116	...2,096.9900	....2,138,816			.....102,946		..102,946	....(2,035,870)						003.....
S&P500 Index CALL Spread	VAGLB Hedge - Indexed Universal Life...	N/A.....	Equity/ Index	Morgan Stanley & Co International Ltd I7331LVCZKQKX57XV54...	.02/18/2015	.02/12/2016		..11,236,668	...2,096.9900	....576,163			.....88,604		..88,604	....(487,559)						003.....
S&P500 Index CALL Spread	VAGLB Hedge - Indexed Universal Life...	N/A.....	Equity/ Index	Wells Fargo & Co KB1H1DSPRFMYMUCUFXT09	.03/17/2015	.03/15/2016		..22,768,599	...2,053.4000	....1,264,112			.....385,875		..385,875	....(878,237)						003.....
Equity Basket Options CALL - Rainbow Options BASKET\$01	VAGLB Hedge - Indexed Universal Life...	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97...	.03/17/2015	.03/15/2016		..21,464,938	...2,053.4000	....1,155,458			.....242,294		..242,294	....(913,164)						003.....
Equity Basket Options CALL - Rainbow Options BASKET\$01	VAGLB Hedge - Indexed Universal Life...	N/A.....	Equity/ Index	Goldman Sachs Group BFM8T61CT2L1QCEMIK50...	.04/15/2015	.04/15/2016		..22,898,860	...2,106.6300	....1,025,272			.....80,570		..80,570	....(944,702)						003.....
S&P500 Index CALL Spread	VAGLB Hedge - Indexed Universal Life...	N/A.....	Equity/ Index	Wells Fargo & Co BFM8T61CT2L1QCEMIK50...	.04/16/2015	.04/15/2016		..8,539,218	...2,106.6300	....441,008			.....106,378		..106,378	....(334,631)						003.....
Equity Basket Options CALL - Rainbow Options BASKET\$01	VAGLB Hedge - Indexed Universal Life...	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97...	.05/18/2015	.05/13/2016		..25,268,685	...2,122.7300	....1,160,591			.....60,719		..60,719	....(1,099,872)						003.....
S&P500 Index CALL Spread	VAGLB Hedge - Indexed Universal Life...	N/A.....	Equity/ Index	Wells Fargo & Co KB1H1DSPRFMYMUCUFXT09	.05/18/2015	.05/13/2016		..9,854,554	...2,122.7300	....526,902			.....127,899		..127,899	....(399,004)						003.....
S&P500 Index CALL Spread	VAGLB Hedge - Indexed Universal Life...	N/A.....	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27...	.06/15/2015	.06/15/2016		..11,742,481	...2,084.4300	....635,368			.....241,647		..241,647	....(393,722)						003.....
Equity Basket Options CALL - Rainbow Options BASKET\$01	VAGLB Hedge - Indexed Universal Life...	N/A.....	Equity/ Index	Citigroup Fin Products Inc MBNUM2BPBDO7JBLYG310...	.06/16/2015	.06/15/2016		..29,119,949	...2,084.4300	....1,450,173			.....262,252		..262,252	....(1,187,921)						003.....
Equity Basket Options CALL - Rainbow Options BASKET\$01	VAGLB Hedge - Indexed Universal Life...	N/A.....	Equity/ Index	Morgan Stanley & Co International Ltd 4PQUHN3JPGFNF3BB653...	.07/16/2015	.07/15/2016		..20,751,752	...2,107.4000	....997,329			.....129,424		..129,424	....(867,905)						003.....
S&P500 Index CALL Spread	VAGLB Hedge - Indexed Universal Life...	N/A.....	Equity/ Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	.08/18/2015	.08/15/2016		..10,176,447	...2,091.5400	....532,347			.....216,928		..216,928	....(315,419)						003.....
Equity Basket Options CALL - Rainbow Options BASKET\$01	VAGLB Hedge - Indexed Universal Life...	N/A.....	Equity/ Index	Wells Fargo & Co KB1H1DSPRFMYMUCUFXT09	.08/18/2015	.08/15/2016		..25,067,377	...2,091.5400	....1,194,962			.....272,727		..272,727	....(922,235)						003.....
Equity Basket Options CALL - Rainbow Options BASKET\$01	VAGLB Hedge - Indexed Universal Life...	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	.09/15/2015	.09/15/2016		..30,494,463	...1,978.0900	....1,497,278			.....858,354		..858,354	....(638,924)						003.....
Mozaic Index CALL Options INDEX\$024..	VAGLB Hedge - Fixed Indexed Annuity...	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97...	.07/16/2015	.07/07/2017		.....12,781	....239.4200	.....511			.....219		.....219	....(292)						003.....
Mozaic Index CALL Options INDEX\$024..	VAGLB Hedge - Fixed Indexed Annuity...	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97...	.07/16/2015	.07/09/2018		..6,846,714244.0100292,027		115,334	115,334(176,694)						003.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/16/2015	.07/09/2018	.....	1,284,959	.....251.5300	.....	.....39,665	.....	.....11,946	.....	11,946	.....(27,719)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/16/2015	.07/09/2018	.....	9,578,542	.....246.7500	.....	.....364,379	.....	.....131,019	.....	131,019	.....(233,360)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/16/2015	.07/09/2018	.....	1,986,286	.....248.6100	.....	.....69,709	.....	.....23,459	.....	23,459	.....(46,250)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/16/2015	.07/07/2017	.....	156,848	.....243.9600	.....	.....4,902	.....	.....1,757	.....	1,757	.....(3,145)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/16/2015	.07/07/2017	.....	27,811	.....240.0100	.....	.....1,077	.....	.....452	.....	452	.....(625)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/16/2015	.07/07/2017	.....	598,193	.....244.6200	.....	.....18,006	.....	.....6,275	.....	6,275	.....(11,730)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/16/2015	.07/07/2017	.....	1,235,087	.....248.5300	.....	.....29,583	.....	.....8,624	.....	8,624	.....(20,959)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/16/2015	.07/07/2017	.....	1,919,550	.....247.3700	.....	.....49,255	.....	.....15,175	.....	15,175	.....(34,080)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/16/2015	.07/07/2017	.....	1,033,896	.....246.3600	.....	.....28,163	.....	.....9,085	.....	9,085	.....(19,077)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/16/2015	.07/09/2018	.....	4,266,666	.....242.8400	.....	.....190,909	.....	.....78,328	.....	78,328	.....(112,581)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/16/2015	.07/09/2018	.....	1,382,130	.....250.6200	.....	.....44,434	.....	.....13,860	.....	13,860	.....(30,574)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/04/2015	.07/31/2017	.....	31,709	.....240.0600	.....	.....1,170	.....	.....528	.....	528	.....(642)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/04/2015	.07/31/2018	.....	15,369,720	.....240.9300	.....	.....717,236	.....	.....328,587	.....	328,587	.....(388,650)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/04/2015	.07/31/2018	.....	3,257,942	.....254.8600	.....	.....82,902	.....	.....23,469	.....	23,469	.....(59,434)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/04/2015	.07/31/2018	.....	29,140,184	.....243.4600	.....	.....1,226,719	.....	.....520,519	.....	520,519	.....(706,200)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/04/2015	.07/31/2018	.....	3,664,899	.....250.7200	.....	.....112,660	.....	.....37,404	.....	37,404	.....(75,256)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/04/2015	.07/31/2018	.....	4,592,520	.....250.6600	.....	.....141,568	.....	.....47,101	.....	47,101	.....(94,466)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/04/2015	.07/31/2018	.....	23,870,313	.....247.9000	.....	.....831,619	.....	.....305,150	.....	305,150	.....(526,469)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/04/2015	.07/31/2017	.....	40,518	.....241.7100	.....	.....1,367	.....	.....581	.....	581	.....(785)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/04/2015	.07/31/2017	.....	890,598	.....242.5200	.....	.....28,746	.....	.....11,853	.....	11,853	.....(16,894)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/04/2015	.07/31/2017	.....	2,243,659	.....239.3100	.....	.....86,118	.....	.....39,864	.....	39,864	.....(46,254)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/04/2015	.07/31/2017	1,584,599245.570042,96015,873	15,873(27,087)	003.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/04/2015	.07/31/2017	.....	1,681,383	.....251.1700	.....	.....32,448	.....	.....9,247		.....9,247	.....(23,201)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/04/2015	.07/31/2017	.....	2,025,879	.....248.1900	.....	.....47,053	.....	.....15,372		.....15,372	.....(31,681)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/04/2015	.07/31/2017	.....	5,203,973	.....247.1200	.....	.....128,866	.....	.....44,126		.....44,126	.....(84,740)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/04/2015	.07/31/2018	.....	621,959	.....240.7900	.....	.....29,183	.....	.....13,427		.....13,427	.....(15,757)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2017	.....	191,913	.....239.0000	.....	.....5,211	.....	.....3,579		.....3,579	.....(1,632)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2018	.....	4,950,408	.....249.6200	.....	.....116,458	.....	.....56,499		.....56,499	.....(59,959)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2018	.....	33,673,268	.....238.6200	.....	.....1,314,037	.....	.....853,221		.....853,221	.....(460,816)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2018	.....	9,555,679	.....246.6400	.....	.....259,475	.....	.....137,337		.....137,337	.....(122,138)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2018	.....	4,247,004	.....245.3000	.....	.....122,757	.....	.....67,469		.....67,469	.....(55,288)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2018	.....	36,098,926	.....243.5600	.....	.....1,131,270	.....	.....651,010		.....651,010	.....(480,260)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2017	.....	366,707	.....239.0600	.....	.....9,926	.....	.....6,805		.....6,805	.....(3,121)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2017	.....	600,561	.....238.6700	.....	.....16,641	.....	.....11,517		.....11,517	.....(5,124)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2017	.....	1,535,223	.....238.9900	.....	.....41,687	.....	.....28,658		.....28,658	.....(13,029)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2017	.....	1,180,537	.....243.7000	.....	.....23,992	.....	.....14,477		.....14,477	.....(9,515)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2017	.....	735,448	.....247.1300	.....	.....11,932	.....	.....6,461		.....6,461	.....(5,471)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2017	.....	2,176,133	.....244.7500	.....	.....41,345	.....	.....24,156		.....24,156	.....(17,189)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2017	.....	2,961,070	.....244.2000	.....	.....58,281	.....	.....34,639		.....34,639	.....(23,641)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2018	.....	19,713,967	.....238.9300	.....	.....758,359	.....	.....489,393		.....489,393	.....(268,966)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.09/01/2017	.....	363,299	.....232.4700	.....	.....13,588	.....	.....11,381		.....11,381	.....(2,207)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.08/31/2018	.....	17,534,363	.....233.3400	.....	.....821,245	.....	.....621,361		.....621,361	.....(199,884)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.08/31/2018	.....	2,548,946	.....243.7800	.....	.....75,526	.....	.....45,607		.....45,607	.....(29,919)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.08/31/2018	26,324,318233.53001,222,819922,375	922,375(300,444)	003.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule of Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.08/31/2018	.....27,207,466	.....241,5400	.....	.....893,286	.....	.....	.....569,871		.....569,871	.....(323,415)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.08/31/2018	.....3,574,947	.....239,8700	.....	.....126,532	.....	.....	.....83,882		.....83,882	.....(42,650)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.08/31/2018	.....30,983,840	.....238,0400	.....	.....1,189,244	.....	.....	.....820,197		.....820,197	.....(369,047)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.09/01/2017	.....689,483	.....234,4800	.....	.....23,079	.....	.....	.....18,632		.....18,632	.....(4,447)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.09/01/2017	.....430,478	.....233,8600	.....	.....14,924	.....	.....	.....12,185		.....12,185	.....(2,739)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.09/01/2017	.....1,425,086	.....232,6600	.....	.....52,752	.....	.....	.....44,038		.....44,038	.....(8,713)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.09/01/2017	.....1,713,617	.....237,7800	.....	.....47,409	.....	.....	.....35,748		.....35,748	.....(11,662)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.09/01/2017	.....952,772	.....241,0800	.....	.....21,560	.....	.....	.....15,030		.....15,030	.....(6,529)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.09/01/2017	.....6,698,453	.....240,0700	.....	.....161,298	.....	.....	.....115,360		.....115,360	.....(45,938)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.09/01/2017	.....3,024,007	.....238,4000	.....	.....80,694	.....	.....	.....59,952		.....59,952	.....(20,741)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.08/31/2018	.....285,191	.....233,5600	.....	.....13,236	.....	.....	.....9,975		.....9,975	.....(3,261)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/22/2017	.....17,051	.....233,4600	.....	.....664	.....	.....	.....504		.....504	.....(160)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/24/2018	.....160,157	.....234,0100	.....	.....7,870	.....	.....	.....5,511		.....5,511	.....(2,359)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/24/2018	.....24,781,108	.....232,9200	.....	.....1,272,806	.....	.....	.....909,134		.....909,134	.....(363,672)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/24/2018	.....7,796,284	.....243,8500	.....	.....251,311	.....	.....	.....141,426		.....141,426	.....(109,884)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/24/2018	.....43,265,212	.....233,1700	.....	.....2,200,020	.....	.....	.....1,564,282		.....1,564,282	.....(635,738)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/24/2018	.....20,203,473	.....241,2000	.....	.....733,198	.....	.....	.....440,293		.....440,293	.....(292,905)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/24/2018	.....8,370,791	.....239,8500	.....	.....322,008	.....	.....	.....199,666		.....199,666	.....(122,342)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/24/2018	.....54,814,596	.....237,7100	.....	.....2,312,220	.....	.....	.....1,502,203		.....1,502,203	.....(810,017)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/22/2017	.....48,268	.....232,0600	.....	.....2,024	.....	.....	.....1,576		.....1,576	.....(448)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/22/2017	.....529,279	.....232,3600	.....	.....21,852	.....	.....	.....16,922		.....16,922	.....(4,929)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/22/2017	.....1,486,850	.....232,8100	.....	.....59,926	.....	.....	.....46,047		.....46,047	.....(13,879)	.....	.....	.....	.....	.....	003.....

QE063

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	.09/28/2015	.09/22/2017		2,116,883	233.0700		84,144		64,351		64,351	(19,793)						003	
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	.09/28/2015	.09/22/2017		3,464,910	237.8000		106,069		73,544		73,544	(32,525)						003	
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	.09/28/2015	.09/22/2017		2,161,862	241.5100		53,165		33,644		33,644	(19,521)						003	
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	.09/28/2015	.09/22/2017		3,766,229	238.9500		107,896		72,806		72,806	(35,090)						003	
Mozaic Index CALL Options INDEX\$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	.09/28/2015	.09/22/2017		5,863,522	238.7500		169,983		115,227		115,227	(54,756)						003	
0089999	Total-Purchased Options-Hedging Other-Call Options and Warrants									3,182,263	37,724,882	0	21,395,465	XXX	21,395,465	(20,777,037)	0	0	0	0	0	XXX	XXX
0149999	Total-Purchased Options-Hedging Other									3,182,263	37,724,882	0	21,395,465	XXX	21,395,465	(20,777,037)	0	0	0	0	0	XXX	XXX
0369999	Total-Purchased Options-Call Options and Warrants									3,182,263	37,724,882	0	21,395,465	XXX	21,395,465	(20,777,037)	0	0	0	0	0	XXX	XXX
0429999	Total-Purchased Options									3,182,263	37,724,882	0	21,395,465	XXX	21,395,465	(20,777,037)	0	0	0	0	0	XXX	XXX

Swaps - Hedging Effective - Foreign Exchange

QE06.4	Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L2836*AA1	D 1-1	Current	Merrill Lynch Capital Svcs	B4TYDEB6GKMZO031MB27	.12/04/2014	.02/03/2024			43,347,500	USD (1.966 EUR)			581,441	4,228,000	5,551,513					630,653	100 / 100	
	Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6750*AC6	D 1-1	Current	Citibank NA	E57ODZWZ7FF32TWEFA76	.02/26/2015	.04/29/2025			30,800,000	USD (2.84 GBP)			80,974	544,000	1,124,420					544,000	480,111	100 / 100
	Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AD5	D 1-1	Current	HSBC Bank USA NA	1E8VN30JCEQV1H4R804	.06/04/2015	.06/25/2025			12,400,300	USD (2.62 EUR)			59,829	105,600	309,841					105,600	194,864	100 / 100
	Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AE3	D 1-1	Current	HSBC Bank USA NA	1E8VN30JCEQV1H4R804	.06/04/2015	.06/25/2027			12,400,300	USD (2.77 EUR)			58,714	105,600	354,390					105,600	213,933	100 / 100
	Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2956@AP6	D 1-1	Current	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	.06/25/2015	.09/23/2025			15,750,000	USD (3.43 GBP)			2,084	622,000	803,542					622,000	250,615	100 / 100
	Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- TBD	D 1-1	Current	Citibank NA	E57ODZWZ7FF32TWEFA76	.09/11/2015	.10/08/2023			49,129,990	USD (0.755 CHF)				(186,767)	371,230					(186,767)	700,808	100 / 100
	0879999	Total-Swaps-Hedging Effective-Foreign Exchange									0	0	783,042	5,418,433	XXX	8,514,936	0	4,413,933	0	0	0	0	2,470,984	XXX
0909999	Total-Swaps-Hedging Effective									0	0	783,042	5,418,433	XXX	8,514,936	0	4,413,933	0	0	0	0	2,470,984	XXX	XXX
1179999	Total-Swaps-Foreign Exchange									0	0	783,042	5,418,433	XXX	8,514,936	0	4,413,933	0	0	0	0	2,470,984	XXX	XXX
1209999	Total-Swaps									0	0	783,042	5,418,433	XXX	8,514,936	0	4,413,933	0	0	0	0	2,470,984	XXX	XXX
1399999	Total-Hedging Effective									0	0	783,042	5,418,433	XXX	8,514,936	0	4,413,933	0	0	0	0	2,470,984	XXX	XXX
1409999	Total-Hedging Other									3,182,263	37,724,882	0	21,395,465	XXX	21,395,465	(20,777,037)	0	0	0	0	0	0	XXX	XXX
1449999	TOTAL									3,182,263	37,724,882	783,042	26,813,897	XXX	29,910,401	(20,777,037)	4,413,933	0	0	0	0	2,470,984	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
	03	HEDGES THE EQUITY RISK OF A LIABILITY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
0000ESZ5	1,383	69,150	S&P 500 Mini Futures Contract	IUL/FIAGB	D 1-1	Equity risk	12/15/2015	CME	09/15/2015	1,942.8153	1,908.7000	2,119,531				(2,359,070)	(2,359,070)	5,602,800	3	50	
0000DMZ5	9	4,500	Dow Jones Industrial Average Futures Contract	IULGB	D 1-1	Equity risk	12/15/2015	CBT	09/15/2015	164.9811	161.7200	7,780				(14,675)	(14,675)	27,300	3	500	
0000NQZ5	9	180	NASDAQ 100 Mini Futures Contract	IULGB	D 1-1	Equity risk	12/15/2015	CME	09/15/2015	4,323.3333	4,163.0000	12,350				(28,860)	(28,860)	28,000	3	20	
0000MFZ5	255	12,750	MSCI EAFE Mini Index	FIAGB	D 1-1	Equity risk	12/15/2015	ICE	09/15/2015	1,695.5314	1,649.5000	397,613				(586,900)	(586,900)	975,000	3	50	
12829999 Total-Long Futures-Hedging Other													0	0	0	0	(2,989,505)	(2,989,505)	6,633,100	XXX	XXX
1329999 Total-Long Futures													0	0	0	0	(2,989,505)	(2,989,505)	6,633,100	XXX	XXX
1409999 Total-Hedging Other													0	0	0	0	(2,989,505)	(2,989,505)	6,633,100	XXX	XXX
1449999 TOTAL													0	0	0	0	(2,989,505)	(2,989,505)	6,633,100	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BANK OF AMERICA	5,766,177	866,923	6,633,100
Total Net Cash Deposits	5,766,177	866,923	6,633,100

Code	Description of Hedged Risk(s)
3	Hedges the equity risk of a liability

QE07 (a)

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	6,633,100		6,633,100	2,537,274		2,537,274	6,633,100	6,633,100
NAIC 1 Designation											
Bank of America Corp.....	Y	Y		241,647		241,647	241,647		241,647		0
Barclays Bank PLC.....	Y	Y	319,000	102,946		0	102,946		0		0
BNP Paribas.....	Y	Y		216,928		216,928	216,928		216,928		0
Goldman Sachs Group.....	Y	Y	512,000	1,033,159		521,159	1,033,159		521,159		0
HSBC Bank USA NA.....	Y	Y		211,200		211,200	664,231		664,231	408,797	408,797
JPMorgan Chase & Co.....	Y	Y	10,379,000	17,627,619		7,248,619	17,809,161		7,430,161	250,615	250,615
Morgan Stanley & Co International Ltd.....	Y	Y	447,000	576,595		129,595	576,595		129,595		0
Societe Generale.....	Y	Y	691,000	858,354		167,354	858,354		167,354		0
Wells Fargo & Co.....	Y	Y		1,097,965		1,097,965	1,097,965		1,097,965		0
0299999. Total NAIC 1 Designation.....			12,348,000	21,966,413	0	9,834,467	22,600,986	0	10,469,040	659,412	659,412
NAIC 2 Designation											
CITIGROUP FIN PRODUC.....	Y	Y	1,188,000	806,252	(186,767)	0	1,757,902		569,902	1,180,919	612,404
MERRILL LYNCH CAPITA.....	Y	Y	5,245,000	4,228,000		0	5,551,513		306,513	630,653	0
0399999. Total NAIC 2 Designation.....			6,433,000	5,034,252	(186,767)	0	7,309,415	0	876,415	1,811,572	612,404
0999999. Gross Totals.....			18,781,000	33,633,765	(186,767)	16,467,567	32,447,675	0	13,882,729	9,104,084	7,904,916
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				33,633,765	(186,767)						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
CBT - Futures.....	1UAUICTO4EQ4DO6ZH473...	CASH.....	CASH.....	27,300		27,300		I.....
CME - Futures.....	KJNXBSWZVIKEX4NFOL81...	CASH.....	CASH.....	5,630,800		5,630,800		I.....
ICE - Futures.....	549300HWWR1D8OTS2G29...	CASH.....	CASH.....	975,000		975,000		I.....
0199999 Totals.....				6,633,100	0	6,633,100	XXX	XXX
Collateral Pledged to Reporting Entity								
Citigroup Fin Products Inc - OTC.....	MBNUM2BPBDO7JBLYG310...	CASH.....	CASH.....	319,000		XXX		V.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86...	CASH.....	CASH.....	5,245,000		XXX		V.....
Goldman Sachs Group - OTC.....	FOR8UP27PHTHYVLBNG30...	CASH.....	CASH.....	1,188,000		XXX		V.....
JPMorgan Chase & Co - OTC.....	7H6GLXDRUGQFU57RNE97...	CASH.....	CASH.....	10,379,000		XXX		V.....
Merrill Lynch Capital Svs - OTC.....	GDWTXX036O1TB7DW3U69...	CASH.....	CASH.....	512,000		XXX		V.....
Morgan Stanley & Co International Ltd - OTC.....	4PQUHN3JPFGFNF3BB653...	CASH.....	CASH.....	691,000		XXX		V.....
Societe Generale - OTC.....	O2RNE8IBXP4R0TD8PU41...	CASH.....	CASH.....	447,000		XXX		V.....
0299999 Totals.....				18,781,000	0	XXX	XXX	XXX

QE09

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY.....			38,411,796	38,411,796	10/01/2015...
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			38,411,796	38,411,796	XXX
9999999	Totals.....			38,411,796	38,411,796	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(10,042,769) Book/Adjusted Carrying Value \$.....(10,042,769)
- Average balance for the year: Fair Value \$.....52,156,632 Book/Adjusted Carrying Value \$.....52,156,632
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
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General Interrogatories:

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

NONE

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
JPMorgan Chase..... New York, NY.....					.....11,859,360	.....27,504,419	.....15,908,066	XXX
US Bank..... Minneapolis, MN.....					.....877,642	.....463,940	.....318,451	XXX
Bank of New York Mellon..... New York, NY.....					.....(67,885)	.....744,772	.....8,104,123	XXX
0199998. Deposits in .....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			.....1,633	.....2,254	.....3,466	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....12,670,750	.....28,715,385	.....24,334,106	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....12,670,750	.....28,715,385	.....24,334,106	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....12,670,750	.....28,715,385	.....24,334,106	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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NONE