

SCHEDULE DB - PART A - SECTION 1

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

QE06.5

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year- end (b)
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/05/2015	.10/30/2017	.....	.....859,063	235.5700	28,139	.....	.....	.....37,679	...	37,679	20,789	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/05/2015	.10/30/2017	.....	.....1,469,409	235.3600	48,674	.....	.....	.....65,316	...	65,316	35,917	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/05/2015	.10/30/2017	.....	.....2,264,355	235.3600	75,007	.....	.....	.....100,652	...	100,652	55,348	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/05/2015	.10/30/2017	.....	.....4,932,174	240.1300	124,054	.....	.....	.....158,579	...	158,579	93,702	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/05/2015	.10/30/2017	.....	.....3,820,912	243.6000	76,632	.....	.....	.....92,879	...	92,879	57,604	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/05/2015	.10/30/2017	.....	.....4,216,363	241.4300	98,079	.....	.....	.....123,169	...	123,169	74,104	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/05/2015	.10/30/2017	.....	.....7,259,416	241.0500	172,744	.....	.....	.....218,169	...	218,169	130,578	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/05/2015	.10/30/2018	.....	.....696,010	235.2200	30,807	.....	.....	.....35,366	...	35,366	17,266	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/10/2017	.....	.....71,616	233.8000	2,622	.....	.....	.....3,522	...	3,522	1,882	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/10/2017	.....	.....3,259,425	233.4900	121,364	.....	.....	.....163,279	...	163,279	86,812	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/10/2017	.....	.....201,053	240.8900	4,916	.....	.....	.....6,169	...	6,169	3,667	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/10/2017	.....	.....3,943,940	238.4000	111,679	.....	.....	.....144,382	...	144,382	82,908	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/10/2017	.....	.....1,932,430	241.9200	44,395	.....	.....	.....54,931	...	54,931	33,100	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/10/2017	.....	.....89,058	239.0800	2,423	.....	.....	.....3,111	...	3,111	1,804	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/10/2017	.....	.....81,339	238.6900	2,266	.....	.....	.....2,919	...	2,919	1,683	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/10/2017	.....	.....3,789,709	239.1200	102,951	.....	.....	.....131,994	...	131,994	76,575	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/10/2017	.....	.....8,471,137	239.1600	229,430	.....	.....	.....294,222	...	294,222	170,786	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/12/2018	.....	.....313,053	232.9900	15,323	.....	.....	.....17,859	...	17,859	8,411	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/12/2018	.....	.....358,374	233.2200	17,380	.....	.....	.....20,215	...	20,215	9,553	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/10/2017	.....	.....197,152	233.1100	7,487	.....	.....	.....10,101	...	10,101	5,336	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/12/2018	.....	.....394,234	233.5500	18,876	.....	.....	.....21,877	...	21,877	10,387	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/12/2018	.....	.....224,056	243.7000	6,952	.....	.....	.....7,082	...	7,082	3,823	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/12/2018	.....	.....33,538,621	233.5100	1,607,185	.....	.....	.....1,864,837	...	1,864,837	884,895	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year- end (b)
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/12/2018	.....	....5,219,754	244.1800	158,317	.....	.....	.....160,202	...	160,202	86,950	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/12/2018	.....	....907,722	233.1600	44,133	.....	.....	.....51,353	...	51,353	24,246	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/12/2018	.....	....475,671	241.7300	16,109	.....	.....	.....16,925	...	16,925	8,937	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/12/2018	.....	....46,809,366	233.6200	2,233,506	.....	.....	.....2,588,530	...	2,588,530	...1,230,232	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/12/2018	.....	....7,710,446	241.7800	260,479	.....	.....	.....273,542	...	273,542	144,531	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/12/2018	.....	....13,161,845	240.2000	476,557	.....	.....	.....511,869	...	511,869	265,433	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/12/2018	.....	....1,862,977	239.2500	70,287	.....	.....	.....76,461	...	76,461	39,188	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/10/2017	.....	.....65,850	233.3700	2,468	.....	.....	.....3,322	...	3,322	1,763	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/12/2018	.....	....53,729,219	238.3300	2,108,803	.....	.....	.....2,320,873	...	2,320,873	...1,175,773	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/10/2017	.....	.....134,670	233.3500	5,053	.....	.....	.....6,803	...	6,803	3,609	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/10/2017	.....	.....19,312	242.0600	440	.....	.....	.....543	...	543	328	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/10/2017	.....	.....55,302	233.3700	2,073	.....	.....	.....2,790	...	2,790	1,480	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/10/2017	.....	.....67,962	232.9900	2,598	.....	.....	.....3,507	...	3,507	1,849	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/10/2017	.....	.....89,148	241.1500	2,143	.....	.....	.....2,684	...	2,684	1,601	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/16/2015	.11/10/2017	.....	....1,554,983	233.4500	58,027	.....	.....	.....78,081	...	78,081	41,486	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/17/2017	.....	.....13,105	233.9300	486	.....	.....	.....641	...	641	343	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/17/2017	.....	....1,267,354	238.8000	35,783	.....	.....	.....45,348	...	45,348	26,165	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/17/2017	.....	.....181,015	242.0200	4,226	.....	.....	.....5,140	...	5,140	3,100	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/17/2017	.....	.....904,489	239.3200	24,794	.....	.....	.....31,220	...	31,220	18,148	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/17/2017	.....	.....210,686	239.5900	5,680	.....	.....	.....7,136	...	7,136	4,164	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/17/2017	.....	....2,510,953	239.8900	66,561	.....	.....	.....83,267	...	83,267	48,792	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/17/2017	.....	....5,726,736	239.5500	154,866	.....	.....	.....194,512	...	194,512	113,437	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/19/2018	.....	....350,103	234.4600	16,389	.....	.....	.....18,592	...	18,592	8,922	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year- end (b)
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/19/2018	.....	....1,014,131	233.9600	48,431	.....	.....	.....55,228	...	55,228	26,316	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/19/2018	.....	....480,669	234.0100	22,915	.....	.....	.....26,111	...	26,111	12,451	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/19/2018	.....	.....72,969	244.6000	2,210	.....	.....	.....2,190	...	2,190	1,191	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/17/2017	.....	.....10,533	234.1400	386	.....	.....	.....509	...	509	273	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/19/2018	.....	...20,539,106	234.1100	974,958	.....	.....	.....1,110,150	...	...1,110,150	...530,111	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/19/2018	.....	....2,412,167	244.6100	73.063	.....	.....	.....72,363	...	72,363	...39,350	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/19/2018	.....	....1,321,391	234.0200	62,941	.....	.....	.....71,745	...	71,745	...34,215	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/19/2018	.....	.....836,653	242.2300	28,161	.....	.....	.....28,992	...	28,992	...15,358	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/19/2018	.....	...34,029,864	234.1200	...1,615,342	.....	.....	.....1,838,408	...	...1,838,408	...877,987	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/19/2018	.....	....2,000,533	241.6300	69,146	.....	.....	.....71,822	...	71,822	...37,785	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/19/2018	.....	...9,458,425	242.1200	319,920	.....	.....	.....329,897	...	...329,897	...174,533	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/19/2018	.....	...11,459,399	240.5200	415,858	.....	.....	.....438,815	...	...438,815	...227,892	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/19/2018	.....	....4,056,300	240.2800	148,869	.....	.....	.....157,479	...	...157,479	...81,550	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/19/2018	.....	...35,045,270	238.7900	...1,371,161	.....	.....	.....1,479,557	...	...1,479,557	...752,179	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/17/2017	.....	.....227,283	243.3000	4,895	.....	.....	.....5,855	...	5,855	...3,590	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/17/2017	.....	....405,653	233.9300	15,038	.....	.....	.....19,854	...	...19,854	...10,630	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/17/2017	.....	.....422,584	234.2100	15,422	.....	.....	.....20,337	...	...20,337	...10,939	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/17/2017	.....	.....220,382	241.9400	5,163	.....	.....	.....6,296	...	6,296	...3,793	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/17/2017	.....	.....162,956	234.1600	5,967	.....	.....	.....7,866	...	7,866	...4,227	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/17/2017	.....	...3,409,531	234.0700	125,412	.....	.....	.....165,479	...	...165,479	...88,803	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.11/24/2015	.11/17/2017	.....	.....515,736	241.4300	12,463	.....	.....	.....15,302	...	15,302	...9,156	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2017	.....	.....19,539	234.4800	588	.....	.....	.....929	...	929	500	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2017	.....	....2,027,291	239.2200	45,991	.....	.....	.....71,016	...	71,016	...41,099	.....	.....	.....	.....	.....	003.....

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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year- end (b)
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2017	.....	.....379,560	242.7300	6,879	.....	.....	.....10,320	...	10,320	6,257	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2017	.....	.....593,728	240.0900	12,737	.....	.....	.....19,575	...	19,575	11,466	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2017	.....	.....2,162,431	239.7300	47,458	.....	.....	.....73,119	...	73,119	42,618	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2017	.....	.....1,853,931	240.1000	39,773	.....	.....	.....61,081	...	61,081	35,782	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2017	.....	.....5,442,497	239.9000	118,325	.....	.....	.....181,852	...	181,852	106,241	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2018	.....	.....323,212	234.8900	12,951	.....	.....	.....16,838	...	16,838	8,106	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2018	.....	.....1,318,753	234.6000	53,494	.....	.....	.....69,716	...	69,716	33,426	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2018	.....	.....1,741,619	234.5300	70,862	.....	.....	.....92,396	...	92,396	44,256	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2018	.....	.....1,161,958	245.1900	29,226	.....	.....	.....33,823	...	33,823	18,435	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2017	.....	.....385,927	234.7200	11,467	.....	.....	.....18,091	...	18,091	9,777	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2018	.....	.....23,706,154	234.5000	965,510	.....	.....	.....1,259,559	...	1,259,559	603,060	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2018	.....	.....5,211,805	245.2700	130,659	.....	.....	.....150,954	...	150,954	82,344	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2018	.....	.....7,230,573	234.6300	293,003	.....	.....	.....381,666	...	381,666	183,068	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2018	.....	.....1,187,499	242.5200	33,821	.....	.....	.....40,653	...	40,653	21,528	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2018	.....	.....27,987,143	234.5100	1,139,868	.....	.....	.....1,486,268	...	1,486,268	711,704	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2018	.....	.....3,156,206	241.9000	92,746	.....	.....	.....112,073	...	112,073	58,936	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2018	.....	.....8,110,824	242.5900	230,338	.....	.....	.....276,514	...	276,514	146,541	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2018	.....	.....5,914,116	241.1100	180,107	.....	.....	.....219,880	...	219,880	114,577	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2018	.....	.....4,974,473	240.5600	155,171	.....	.....	.....190,881	...	190,881	98,828	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2018	.....	.....41,432,386	239.2500	1,372,452	.....	.....	.....1,711,847	...	1,711,847	872,377	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2017	.....	.....164,786	234.4900	4,957	.....	.....	.....7,833	...	7,833	4,217	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2017	.....	.....174,210	234.2200	5,320	.....	.....	.....8,416	...	8,416	4,511	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2017		1,054,157	234.2500	32,146			50,837	...	50,837	27,262						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year- end (b)
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2017	.....	.....344,264	242.5800	6,296	.....	.....	.....9,467	...	9,467	5,729	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2017	.....	.....1,380,926	234.4800	41,544	.....	.....	.....65,680	...	65,680	35,356	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2017	.....	.....1,717,112	234.3600	52,010	.....	.....	.....82,262	...	82,262	44,195	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/04/2015	.11/30/2017	.....	.....782,877	241.6300	15,251	.....	.....	.....23,103	...	23,103	13,810	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/08/2017	.....	.....89,904	231.9400	3,163	.....	.....	.....4,969	...	4,969	2,557	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/08/2017	.....	.....1,565,754	238.7500	37,065	.....	.....	.....56,927	...	56,927	32,651	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/08/2017	.....	.....1,860,838	236.6000	50,169	.....	.....	.....77,898	...	77,898	43,289	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/08/2017	.....	.....359,126	240.5700	7,601	.....	.....	.....11,512	...	11,512	6,772	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/08/2017	.....	.....1,541,498	237.1100	40,356	.....	.....	.....62,456	...	62,456	34,976	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/08/2017	.....	.....4,660,415	238.0700	115,112	.....	.....	.....177,332	...	177,332	100,723	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/08/2017	.....	.....375,679	240.1700	8,152	.....	.....	.....12,387	...	12,387	7,247	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/08/2017	.....	.....4,363,959	237.6400	110,659	.....	.....	.....170,824	...	170,824	96,419	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/10/2018	.....	.....292,259	231.8200	13,465	.....	.....	.....17,738	...	17,738	8,152	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/10/2018	.....	.....2,125,553	232.1800	96,529	.....	.....	.....126,820	...	126,820	58,589	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/10/2018	.....	.....3,802,865	231.8800	174,733	.....	.....	.....230,150	...	230,150	105,861	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/08/2017	.....	.....365,508	231.7600	12,979	.....	.....	.....20,407	...	20,407	10,470	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/10/2018	.....	.....902,289	242.1700	26,477	.....	.....	.....31,659	...	31,659	16,644	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/10/2018	.....	.....20,629,723	232.1400	937,715	.....	.....	.....1,233,196	...	1,233,196	569,387	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/10/2018	.....	.....2,415,902	243.3400	67,119	.....	.....	.....79,088	...	79,088	42,122	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/10/2018	.....	.....7,099,988	232.0000	324,769	.....	.....	.....427,256	...	427,256	196,868	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/10/2018	.....	.....1,656,335	240.7900	51,803	.....	.....	.....62,956	...	62,956	32,575	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/10/2018	.....	.....28,585,180	232.0200	1,306,375	.....	.....	.....1,718,528	...	1,718,528	792,086	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/10/2018		4,087,820	239.2800	136,753			169,178	...	169,178	85,965						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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year- end (b)
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/10/2018	.....	....4,937,617	240.8700	153,819	.....	.....	.....186,819	...	186,819	96,757	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/10/2018	.....	....6,882,299	238.7500	235,897	.....	.....	.....293,285	...	293,285	148,057	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/10/2018	.....	...13,443,788	238.4600	466,875	.....	.....	.....582,061	...	582,061	292,773	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/08/2017	.....	.....30,780	231.1200	1,132	.....	.....	.....1,780	...	1,780	903	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/10/2018	.....	...37,145,947	237.2400	1,360,227	.....	.....	.....1,717,424	...	...1,717,424	850,566	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/08/2017	.....	.....75,198	240.1300	1,635	.....	.....	.....2,486	...	2,486	1,453	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/08/2017	.....	.....164,241	235.0700	4,847	.....	.....	.....7,563	...	7,563	4,104	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/08/2017	.....	...2,001,910	231.9700	70,345	.....	.....	.....110,470	...	110,470	56,889	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/08/2017	.....	.....729,344	239.5700	16,426	.....	.....	.....25,074	...	25,074	14,549	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/08/2017	.....	.....454,339	231.8000	16,114	.....	.....	.....25,428	...	25,428	13,037	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/15/2015	.12/08/2017	.....	....1,847,059	232.9200	61,564	.....	.....	.....96,585	...	96,585	50,563	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2017	.....	.....152,773	231.9600	5,619	.....	.....	.....8,481	...	8,481	4,296	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2017	.....	.....510,081	232.1300	18,595	.....	.....	.....28,050	...	28,050	14,251	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2017	.....	....2,743,900	232.0400	100,477	.....	.....	.....151,645	...	151,645	76,926	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2017	.....	....2,432,558	239.4100	58,385	.....	.....	.....85,468	...	85,468	48,642	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2017	.....	.....991,407	236.7100	27,951	.....	.....	.....41,566	...	41,566	22,739	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2017	.....	....1,089,010	239.9300	25,332	.....	.....	.....36,927	...	36,927	21,168	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2017	.....	....3,323,722	237.4400	89,745	.....	.....	.....133,016	...	133,016	73,569	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2017	.....	...12,472,858	237.3600	338,836	.....	.....	.....501,738	...	501,738	277,171	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2017	.....	.....654,176	237.6600	17,449	.....	.....	.....25,811	...	25,811	14,323	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2017	.....	....3,377,043	237.5600	90,630	.....	.....	.....134,108	...	134,108	74,306	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2018	.....	.....366,686	232.3400	17,105	.....	.....	.....21,787	...	21,787	9,927	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2017		78,962	232.3900	2,840			4,280	...	4,280	2,184						003.....

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

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Description	Description of 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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year- end (b)
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2018	.....	.....132,320	232.1100	6,227	.....	.....	.....7,948	...	7,948	3,610	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2018	.....	.....4,326,726	232.2700	202,360	.....	.....	.....257,937	...	257,937	117,414	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2018	.....	.....9,641,740	232.1800	452,526	.....	.....	.....577,246	...	577,246	262,424	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2018	.....	.....2,725,605	242.5500	81,773	.....	.....	.....94,251	...	94,251	48,894	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2018	.....	.....20,547,206	232.1000	967,742	.....	.....	.....1,234,813	...	1,234,813	560,715	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2018	.....	.....3,159,080	242.7100	94,128	.....	.....	.....108,220	...	108,220	56,240	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2018	.....	.....26,458,911	232.2800	1,236,388	.....	.....	.....1,576,594	...	1,576,594	717,777	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2018	.....	.....7,546,723	240.1200	252,777	.....	.....	.....299,891	...	299,891	151,279	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2018	.....	.....39,695,076	232.0600	1,872,840	.....	.....	.....2,390,045	...	2,390,045	1,084,667	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2018	.....	.....16,312,932	239.6000	559,140	.....	.....	.....667,261	...	667,261	334,499	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2017	.....	.....38,240	232.4200	1,372	.....	.....	.....2,069	...	2,069	1,056	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2018	.....	.....11,117,342	240.2500	370,091	.....	.....	.....438,579	...	438,579	221,583	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2018	.....	.....8,592,179	238.5300	308,629	.....	.....	.....372,654	...	372,654	184,394	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2018	.....	.....37,969,629	238.2400	1,381,026	.....	.....	.....1,672,788	...	1,672,788	824,774	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2018	.....	.....47,699,494	236.7800	1,848,620	.....	.....	.....2,270,747	...	2,270,747	1,099,261	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2017	.....	.....300,347	232.4600	10,751	.....	.....	.....16,215	...	16,215	8,285	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2017	.....	.....472,106	231.7200	17,598	.....	.....	.....26,556	...	26,556	13,396	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2017	.....	.....90,240	241.2700	1,932	.....	.....	.....2,786	...	2,786	1,626	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2017	.....	.....840,388	232.1200	30,636	.....	.....	.....46,240	...	46,240	23,489	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2017	.....	.....3,685,799	232.0500	134,968	.....	.....	.....203,587	...	203,587	103,293	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.12/29/2015	.12/28/2017	.....	.....1,056,474	240.0900	24,358	.....	.....	.....35,430	...	35,430	20,354	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/12/2018	.....	.....280,876	232.3900	.....	.....10,389	.....	.....15,286	...	15,286	4,897	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/12/2018		4,746,139	237.8000		129,323		186,890	...	186,890	57,567						003.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year- end (b)
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/12/2018	.....	....6,810,425	237.6100	.....	.....187,810	.....	.....271,466	...	271,466	83,656	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/12/2018	.....	....1,486,505	237.8900	.....	.....40,321	.....	.....58,196	...	58,196	17,875	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/12/2018	.....	....3,933,582	237.6100	.....	.....108,476	.....	.....156,794	...	156,794	48,318	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/14/2019	.....	.....388,993	232.1700	.....	.....18,801	.....	.....23,364	...	23,364	4,563	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/14/2019	.....	.....71,441	232.5600	.....	.....3,400	.....	.....4,212	...	4,212	812	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/14/2019	.....	....3,554,968	232.3100	.....	.....170,940	.....	.....212,112	...	212,112	41,172	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/14/2019	.....	....6,569,397	232.3400	.....	.....315,348	.....	.....391,417	...	391,417	76,069	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/14/2019	.....	....3,435,019	242.7500	.....	.....105,315	.....	.....118,147	...	118,147	12,832	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/14/2019	.....	....8,144,714	232.2900	.....	.....391,972	.....	.....486,425	...	486,425	94,453	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/12/2018	.....	.....43,228	232.2500	.....	.....1,611	.....	.....2,371	...	2,371	760	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/14/2019	.....	....1,964,481	243.0000	.....	.....59,584	.....	.....66,586	...	66,586	7,002	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/14/2019	.....	....26,786,581	232.2900	.....	....1,289,129	.....	.....1,599,770	...	1,599,770	310,641	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/14/2019	.....	....8,512,813	240.3700	.....	.....290,734	.....	.....335,374	...	335,374	44,640	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/14/2019	.....	....17,305,991	232.3000	.....	.....832,156	.....	.....1,033,075	...	1,033,075	200,919	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/14/2019	.....	....17,616,930	239.7100	.....	.....619,040	.....	.....719,900	...	719,900	100,860	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/14/2019	.....	....2,563,079	240.6000	.....	.....86,588	.....	.....99,686	...	99,686	13,098	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/14/2019	.....	....3,907,517	238.8800	.....	.....142,445	.....	.....167,092	...	167,092	24,647	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/14/2019	.....	....32,884,956	238.4200	.....	....1,223,117	.....	.....1,441,605	...	1,441,605	218,488	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/14/2019	.....	....22,171,876	236.9900	.....	.....877,508	.....	.....1,048,440	...	1,048,440	170,932	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/12/2018	.....	.....306,746	232.4200	.....	.....11,321	.....	.....16,666	...	16,666	5,345	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/12/2018	.....	....1,232,849	232.3700	.....	.....45,652	.....	.....67,168	...	67,168	21,516	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/12/2018	.....	....2,008,843	239.9900	.....	.....48,050	.....	.....68,421	...	68,421	20,371	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/12/2018		151,167	232.5500		5,542		8,154	...	8,154	2,612						003.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year- end (b)
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/12/2018	.....	.....1,237,199	232.2100	.....	.....46,169	.....	.....68,005	...	68,005	21,836	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/12/2018	.....	.....3,787,728	239.5100	.....	.....93,245	.....	.....133,270	...	133,270	40,025	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.01/20/2016	.01/12/2018	.....	.....715,171	236.9600	.....	.....20,486	.....	.....29,708	...	29,708	9,222	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2018	.....	.....27,656	233.6700	.....	.....1,346	.....	.....1,406	...	1,406	60	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2018	.....	.....2,141,822	241.0800	.....	.....71,212	.....	.....68,296	...	68,296	(2,916)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2018	.....	.....125,862	237.5200	.....	.....5,054	.....	.....5,079	...	5,079	25	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2018	.....	.....395,595	241.2000	.....	.....13,055	.....	.....12,510	...	12,510	(545)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2018	.....	.....5,062,922	240.5200	.....	.....173,536	.....	.....167,776	...	167,776	(5,760)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2018	.....	.....9,830,354	239.4400	.....	.....357,144	.....	.....350,324	...	350,324	(6,820)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2018	.....	.....49,608	238.3600	.....	.....1,906	.....	.....1,897	...	1,897	(9)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2018	.....	.....311,367	238.7500	.....	.....11,722	.....	.....11,612	...	11,612	(110)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2019	.....	.....382,056	233.7600	.....	.....22,658	.....	.....21,329	...	21,329	(1,329)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2019	.....	.....4,991,773	234.2300	.....	.....290,906	.....	.....272,378	...	272,378	(18,528)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2019	.....	.....4,493,473	233.7100	.....	.....267,038	.....	.....251,464	...	251,464	(15,574)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2018	.....	.....497,743	234.3400	.....	.....23,443	.....	.....24,355	...	24,355	912	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2019	.....	.....2,325,799	244.5300	.....	.....89,946	.....	.....72,513	...	72,513	(17,433)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2019	.....	.....2,648,945	233.5600	.....	.....158,292	.....	.....149,318	...	149,318	(8,974)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2019	.....	.....481,557	243.5600	.....	.....19,395	.....	.....15,904	...	15,904	(3,491)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2019	.....	.....19,823,025	233.8500	.....	.....1,172,338	.....	.....1,101,844	...	1,101,844	(70,494)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2019	.....	.....6,704,305	242.0400	.....	.....287,658	.....	.....241,810	...	241,810	(45,848)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2019	.....	.....7,668,585	233.4200	.....	.....460,771	.....	.....435,193	...	435,193	(25,578)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2019	.....	.....17,284,718	241.5900	.....	.....755,123	.....	.....639,594	...	639,594	(115,529)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2019	.....	.....621,327	241.0500	.....	.....27,757	.....	.....23,702	...	23,702	(4,055)	.....	.....	.....	.....	.....	003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year- end (b)
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2019	.....	...2,267,740	240.3000	.....	.....104,384	.....	.....90,194	...	90,194	(14,190)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2019	.....	...40,756,665	240.2800	.....	.....1,877,701	.....	.....1,622,801	...	...1,622,801	(254,900)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2018	.....	.....173,565	232.8300	.....	.....8,795	.....	.....9,254	...	9,254	459	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2019	.....	...8,688,845	238.5500	.....	.....428,872	.....	.....380,057	...	380,057	(48,815)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2018	.....	.....715,003	243.4400	.....	.....20,834	.....	.....19,268	...	...19,268	(1,566)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2018	.....	...460,359	233.6600	.....	.....22,420	.....	.....23,424	...	...23,424	1,004	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2018	.....	...1,666,041	233.8900	.....	.....80,180	.....	.....83,665	...	...83,665	3,485	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2018	.....	...2,680,588	240.7700	.....	.....90,668	.....	.....87,322	...	...87,322	(3,346)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2018	.....	...214,484	233.2200	.....	.....10,666	.....	.....11,189	...	...11,189	523	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/03/2016	.01/29/2018	.....	...160,861	235.1000	.....	.....7,299	.....	.....7,528	...	...7,528	229	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/09/2018	.....	.....56,183	239.7000	.....	.....2,431	.....	.....1,978	...	...1,978	(453)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/09/2018	.....	...911,316	248.9900	.....	.....23,933	.....	.....16,076	...	...16,076	(7,857)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/09/2018	.....	...1,737,633	241.4000	.....	.....69,057	.....	.....54,510	...	...54,510	(14,547)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/09/2018	.....	...620,975	250.8400	.....	.....14,649	.....	.....9,377	...	...9,377	(5,272)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/09/2018	.....	...438,098	251.0500	.....	.....10,191	.....	.....6,497	...	...6,497	(3,694)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/09/2018	.....	...60,012	236.7400	.....	.....2,999	.....	.....2,554	...	...2,554	(445)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/09/2018	.....	...1,942,119	249.1500	.....	.....50,524	.....	.....33,810	...	...33,810	(16,714)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/09/2018	.....	...16,913	243.8100	.....	.....592	.....	.....447	...	...447	(145)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/09/2018	.....	...898,758	250.5900	.....	.....21,498	.....	.....13,865	...	...13,865	(7,633)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/09/2018	.....	...25,096	251.0200	.....	.....585	.....	.....373	...	...373	(212)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/09/2018	.....	...3,028,594	245.2200	.....	.....98,331	.....	.....72,006	...	...72,006	(26,325)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/09/2018	.....	...39,029	236.7400	.....	.....1,950	.....	.....1,661	...	...1,661	(289)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/09/2018	.....	...6,034,621	246.3200	.....	.....184,273	.....	.....131,839	...	...131,839	(52,434)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year- end (b)
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/09/2018	.....	....1,226,929	244.0600	.....	.....42,407	.....	.....31,816	...	31,816	(10,591)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/11/2019	.....	....1,281,902	238.2100	.....	.....74,126	.....	.....57,325	...	57,325	(16,801)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/11/2019	.....	....135,417	241.9300	.....	.....6,795	.....	.....4,941	...	4,941	(1,854)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/11/2019	.....	....142,768	260.6200	.....	.....3,204	.....	.....1,502	...	1,502	(1,702)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/11/2019	.....	....3,500,679	239.4400	.....	.....193,363	.....	.....146,606	...	146,606	(46,757)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/11/2019	.....	....5,941,040	240.6500	.....	.....313,265	.....	.....232,892	...	232,892	(80,373)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/11/2019	.....	....3,007,440	250.0500	.....	.....108,521	.....	.....66,823	...	66,823	(41,698)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/11/2019	.....	....3,680,276	240.8200	.....	.....192,847	.....	.....142,916	...	142,916	(49,931)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/11/2019	.....	....303,946	255.3100	.....	.....8,707	.....	.....4,723	...	4,723	(3,984)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/09/2018	.....	....670,237	245.5600	.....	.....21,348	.....	.....15,528	...	15,528	(5,820)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/11/2019	.....	....19,600,076	240.3200	.....	....1,047,185	.....	.....782,436	...	782,436	(264,749)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/11/2019	.....	....6,818,279	248.8900	.....	.....258,362	.....	.....163,323	...	163,323	(95,039)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/11/2019	.....	....1,992,455	253.9000	.....	.....60,841	.....	.....34,163	...	34,163	(26,678)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/11/2019	.....	....1,643,169	239.8300	.....	.....89,411	.....	.....67,377	...	67,377	(22,034)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/11/2019	.....	....15,645,853	247.8100	.....	.....619,867	.....	.....401,441	...	401,441	(218,426)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/11/2019	.....	....1,403,613	247.6300	.....	.....56,071	.....	.....36,424	...	36,424	(19,647)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/11/2019	.....	....243,666	247.8200	.....	.....9,654	.....	.....6,248	...	6,248	(3,406)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/11/2019	.....	....388,190	243.5000	.....	.....18,315	.....	.....12,941	...	12,941	(5,374)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/11/2019	.....	....29,990,309	246.7200	.....	....1,243,639	.....	.....823,728	...	823,728	(419,911)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/11/2019	.....	....1,596,749	244.0900	.....	.....73,629	.....	.....51,420	...	51,420	(22,209)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/09/2018	.....	....372,117	243.2300	.....	.....13,443	.....	.....10,253	...	10,253	(3,190)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/09/2018	.....	....76,183	256.7400	.....	.....1,246	.....	.....671	...	671	(575)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.02/16/2016	.02/09/2018	.....	....192,855	243.8900	.....	.....6,729	.....	.....5,064	...	5,064	(1,665)	.....	.....	.....	.....	.....	003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of 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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year- end (b)
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	.02/16/2016	.02/09/2018	.....	.....23,716	239.3300	.....	.....1,046	.....	......856	...	856	(190)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	.02/16/2016	.02/09/2018	.....	.....173,665	247.1600	.....	.....5,060	.....	.....3,552	...	3,552	(1,508)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	.02/16/2016	.02/09/2018	.....	.....596,849	239.5800	.....	.....25,977	.....	.....21,181	...	21,181	(4,796)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2018	.....	.....47,518	243.1600	.....	.....1,828	.....	.....1,328	...	1,328	(500)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2018	.....	.....1,615,068	252.4100	.....	.....37,171	.....	.....21,672	...	21,672	(15,499)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2018	.....	.....2,068,045	241.9800	.....	.....84,483	.....	.....62,824	...	62,824	(21,659)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2018	.....	.....218,409	251.1500	.....	.....5,413	.....	.....3,266	...	3,266	(2,147)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2018	.....	.....1,202,125	251.6400	.....	.....28,951	.....	.....17,240	...	17,240	(11,711)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2018	.....	.....886,084	249.5200	.....	.....24,144	.....	.....15,183	...	15,183	(8,961)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2018	.....	.....91,878	247.5700	.....	.....2,794	.....	.....1,842	...	1,842	(952)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2018	.....	.....4,603,342	250.3700	.....	.....119,378	.....	.....73,510	...	73,510	(45,868)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2018	.....	.....494,064	250.7100	.....	.....12,569	.....	.....7,668	...	7,668	(4,901)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2018	.....	.....2,130,147	248.3800	.....	.....61,894	.....	.....40,042	...	40,042	(21,852)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2018	.....	.....5,121,185	248.6200	.....	.....146,909	.....	.....94,426	...	94,426	(52,483)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2018	.....	.....273,316	242.1600	.....	.....11,064	.....	.....8,199	...	8,199	(2,865)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2018	.....	.....132,332	248.3700	.....	.....3,845	.....	.....2,490	...	2,490	(1,355)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2018	.....	.....32,106	248.4900	.....	.....928	.....	.....598	...	598	(330)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2019	.....	.....44,401	243.1900	.....	.....2,215	.....	.....1,519	...	1,519	(696)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2019	.....	.....531,258	243.5600	.....	.....26,135	.....	.....17,788	...	17,788	(8,347)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2019	.....	.....326,183	243.6000	.....	.....16,020	.....	.....10,896	...	10,896	(5,124)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2019	.....	.....1,505,980	258.1800	.....	.....39,983	.....	.....19,384	...	19,384	(20,599)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2019	.....	.....6,582,643	243.1900	.....	.....328,429	.....	.....225,170	...	225,170	(103,259)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2019	.....	.....3,774,402	242.9500	.....	.....190,178	.....	.....130,903	...	130,903	(59,275)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.17

1	2	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year- end (b)
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2019	.....	...2,659,522	253.8400	.....	.....85,583	.....	.....46,471	...	46,471	(39,112)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2019	.....	...9,220,263	243.4700	.....	.....455,102	.....	.....310,339	...	310,339	(144,763)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2018	.....	.....13,813	255.1000	.....	.....270	.....	.....146	...	146	(124)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2019	.....	...3,935,560	254.2800	.....	.....124,220	.....	.....66,728	...	66,728	(57,492)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2019	.....	...13,676,494	243.1000	.....	.....684,612	.....	.....470,256	...	470,256	(214,356)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2019	.....	...6,024,100	251.2900	.....	.....216,384	.....	.....124,915	...	124,915	(91,469)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2019	.....	...12,112,457	253.3000	.....	.....399,235	.....	.....219,581	...	219,581	(179,654)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2019	.....	...1,289,056	242.9200	.....	.....65,004	.....	.....44,784	...	44,784	(20,220)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2019	.....	...15,810,445	250.5200	.....	.....586,751	.....	.....344,806	...	344,806	(241,945)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2019	.....	...11,002,918	251.5000	.....	.....391,605	.....	.....225,014	...	225,014	(166,591)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2019	.....	.....176,030	251.4000	.....	.....6,294	.....	.....3,624	...	3,624	(2,670)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2019	.....	.....658,806	248.5100	.....	.....26,588	.....	.....16,346	...	16,346	(10,242)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2019	.....	...39,813,089	249.2100	.....	.....1,560,977	.....	.....944,860	...	944,860	(616,117)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2018	.....	.....207,786	243.5600	.....	.....7,831	.....	.....5,643	...	5,643	(2,188)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2019	.....	...2,576,258	247.8400	.....	.....106,832	.....	.....66,667	...	66,667	(40,165)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2018	.....	.....91,053	242.8500	.....	.....3,559	.....	.....2,602	...	2,602	(957)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2018	.....	.....399,982	253.4600	.....	.....8,647	.....	.....4,894	...	4,894	(3,753)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2018	.....	.....908,988	242.7500	.....	.....35,714	.....	.....26,157	...	26,157	(9,557)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2018	.....	.....21,398	251.5900	.....	.....517	.....	.....308	...	308	(209)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/03/2016	.02/28/2018	.....	.....641,776	242.2100	.....	.....25,927	.....	.....19,185	...	19,185	(6,742)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/16/2018	.....	.....301,702	242.3300	.....	.....11,345	.....	.....9,036	...	9,036	(2,309)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/16/2018	.....	...1,617,511	250.8900	.....	.....39,354	.....	.....25,208	...	25,208	(14,146)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/16/2018	.....	.....726,933	242.8400	.....	.....27,605	.....	.....21,011	...	21,011	(6,594)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.18

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year- end (b)
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/16/2018	.....	.....553,161	251.3600	.....	.....13,095	.....	.....8,287	...	8,287	(4,808)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/16/2018	.....	.....2,493,772	250.2100	.....	.....63,133	.....	.....41,121	...	41,121	(22,012)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/16/2018	.....	.....625,620	250.4400	.....	.....15,633	.....	.....10,122	...	10,122	(5,511)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/16/2018	.....	.....6,612,640	248.9500	.....	.....180,182	.....	.....120,791	...	120,791	(59,391)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/16/2018	.....	.....361,437	248.8300	.....	.....9,908	.....	.....6,666	...	6,666	(3,242)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/16/2018	.....	.....3,532,819	248.7300	.....	.....97,424	.....	.....65,679	...	65,679	(31,745)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/15/2019	.....	.....280,504	242.7900	.....	.....13,880	.....	.....9,893	...	9,893	(3,987)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/15/2019	.....	.....118,565	242.7000	.....	.....5,886	.....	.....4,203	...	4,203	(1,683)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/16/2018	.....	.....23,862	243.1000	.....	.....894	.....	.....677	...	677	(217)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/15/2019	.....	.....1,661,644	242.6800	.....	.....82,563	.....	.....58,972	...	58,972	(23,591)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/15/2019	.....	.....1,334,184	256.9800	.....	.....36,299	.....	.....19,044	...	19,044	(17,255)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/15/2019	.....	.....5,987,310	242.1600	.....	.....303,647	.....	.....218,801	...	218,801	(84,846)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/15/2019	.....	.....1,235,813	242.8100	.....	.....61,100	.....	.....43,538	...	43,538	(17,562)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/15/2019	.....	.....1,464,628	253.3800	.....	.....46,770	.....	.....26,782	...	26,782	(19,988)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/15/2019	.....	.....13,729,981	242.3200	.....	.....691,803	.....	.....497,263	...	497,263	(194,540)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/15/2019	.....	.....4,910,606	253.1200	.....	.....158,628	.....	.....91,373	...	91,373	(67,255)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/15/2019	.....	.....5,923,156	243.0100	.....	.....290,413	.....	.....206,319	...	206,319	(84,094)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/15/2019	.....	.....1,428,335	250.6400	.....	.....51,364	.....	.....31,287	...	31,287	(20,077)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/15/2019	.....	.....15,495,136	251.8200	.....	.....529,199	.....	.....314,285	...	314,285	(214,914)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/16/2018	.....	.....109,382	242.9700	.....	.....4,127	.....	.....3,133	...	3,133	(994)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/15/2019	.....	.....2,551,346	250.1400	.....	.....93,636	.....	.....57,715	...	57,715	(35,921)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/15/2019	.....	.....19,656,762	250.3800	.....	.....714,145	.....	.....437,860	...	437,860	(276,285)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	.03/22/2016	.03/15/2019	.....	.....18,741,801	249.0000	.....	.....721,727	.....	.....455,819	...	455,819	(265,908)	.....	.....	.....	.....	.....	003.....

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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE\$	.03/22/2016	.03/15/2019	.....	.....219,307	248.1400	.....	.....8,752	.....	.....5,628	...	5,628	(3,124)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE\$	.03/22/2016	.03/16/2018	.....	.....22,741	240.4000	.....	.....978	.....	.....776	...	776	(202)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE\$	.03/22/2016	.03/16/2018	.....	.....74,101	255.8500	.....	.....1,334	.....	.....747	...	747	(587)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE\$	.03/22/2016	.03/16/2018	.....	.....501,519	241.6500	.....	.....20,261	.....	.....15,741	...	15,741	(4,520)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE\$	.03/22/2016	.03/16/2018	.....	.....148,895	243.1400	.....	.....5,569	.....	.....4,214	...	4,214	(1,355)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE\$	.03/22/2016	.03/16/2018	.....	.....1,086,448	252.9100	.....	.....23,442	.....	.....14,253	...	14,253	(9,189)	.....	.....	.....	.....	.....	003.....
Mosaic Index CALL Options INDEX\$024	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE\$	.03/22/2016	.03/16/2018	.....	.....681,666	241.8200	.....	.....27,287	.....	.....21,148	...	21,148	(6,139)	.....	.....	.....	.....	.....	003.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										88,679,191	32,014,615	0	116,790,369	XXX	116,790,369	33,541,294	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....										88,679,191	32,014,615	0	116,790,369	XXX	116,790,369	33,541,294	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....										88,679,191	32,014,615	0	116,790,369	XXX	116,790,369	33,541,294	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options.....										88,679,191	32,014,615	0	116,790,369	XXX	116,790,369	33,541,294	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L2836*AA1.....	D 1-1.....	Currenc y	Bank of America Corp B4TYDEB6GKMZ0031MB2	.12/04/2014	.02/03/2024	.....	.....43,347,500	3.78 USD (1.966 EUR)	.....	.....	.....215,077	3,517,500	...	3,910,986	.....	.....(1,813,000)	.....	.....	.....611,428	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6750*AC6	D 1-1.....	Currenc y	Citibank NA..... E570DZWZ7FF32TWEFA7	.02/26/2015	.04/29/2025	.....	.....30,800,000	3.4125 USD (2.84 GBP)	.....	.....	.....62,529	2,080,000	...	2,714,297	.....	.....752,000	.....	.....	.....467,387	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AD5.....	D 1-1.....	Currenc y	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	.06/04/2015	.06/25/2025	.....	.....12,400,300	4.407 USD (2.62 EUR)	.....	.....	.....54,379	(117,700)	...	(287,360)	.....	.....(569,800)	.....	.....	.....189,784	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AE3.....	D 1-1.....	Currenc y	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	.06/04/2015	.06/25/2027	.....	.....12,400,300	4.522 USD (2.77 EUR)	.....	.....	.....53,235	(117,700)	...	(334,355)	.....	.....(569,800)	.....	.....	.....209,316	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2956@AP6.....	D 1-1.....	Currenc y	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE\$	.06/25/2015	.09/23/2025	.....	.....15,750,000	3.89 USD (3.43 GBP)	.....	.....	.....36,149	1,390,000	...	1,665,010	.....	.....376,000	.....	.....	.....244,245	.....	100 / 100.....
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- Q1297#AH1.....	D 1-1.....	Currenc y	Citibank NA..... E570DZWZ7FF32TWEFA7	.09/11/2015	.10/08/2023	.....	.....49,129,990	3.545 USD (0.755 CHF)	.....	.....	.....337,722	(776,435)	...	(1,141,585)	.....	.....(2,007,014)	.....	.....	.....678,570	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- TBD.....	D 1-1.....	Currenc y	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE\$	.01/28/2016	.04/27/2026	.....	.....28,784,000	3.3725 USD (2.93 GBP)	.....	.....	.....	.....64,000	...	(64,572)	.....	.....64,000	.....	.....	.....460,082	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- TBD.....	D 1-1.....	Currenc y	Citibank NA..... E570DZWZ7FF32TWEFA7	.03/08/2016	.06/06/2026	.....	.....48,178,000	3.66 USD (3.05 GBP)	.....	.....	.....	.....(646,000)	...	492,218	.....	.....(646,000)	.....	.....	.....774,249	.....	100 / 100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....										0	0	759,091	5,393,665	XXX	6,954,638	0	(4,413,614)	0	0	3,635,060	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....										0	0	759,091	5,393,665	XXX	6,954,638	0	(4,413,614)	0	0	3,635,060	XXX	XXX
1179999. Total-Swaps-Foreign Exchange.....										0	0	759,091	5,393,665	XXX	6,954,638	0	(4,413,614)	0	0	3,635,060	XXX	XXX
1209999. Total-Swaps.....										0	0	759,091	5,393,665	XXX	6,954,638	0	(4,413,614)	0	0	3,635,060	XXX	XXX
1399999. Total-Hedging Effective.....										0	0	759,091	5,393,665	XXX	6,954,638	0	(4,413,614)	0	0	3,635,060	XXX	XXX
1409999. Total-Hedging Other.....										88,679,191	32,014,615	0	116,790,369	XXX	116,790,369	33,541,294	0	0	0	0	XXX	XXX
1449999. TOTAL.....										88,679,191	32,014,615	759,091	122,184,034	XXX	123,745,007	33,541,294	(4,413,614)	0	0	3,635,060	XXX	XXX

QE06.19

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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
(a)																						
	Code		Description of Hedged Risk(s)																			
	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																					
M6	239	...119,500	Mini Futures Contract	IULGB.....	D 1-1.....	dex	06/15/2016.	CBT..... 1UAUICTO4EQ4DO6ZH473	03/15/2016.	169.8282	175.9500	(32,265)	.....	.....	.....	.....	.....731,560	731,560	932,100	3	500
6	2,236	...111,800	FIA	FIAGB.....	D 1-1.....	dex	06/15/2016.	CME..... KJNXBSWZVIKEX4NFOL81	03/15/2016.	..1,995.1193	..2,051.5000	(415,259)	.....	.....	.....	.....	.....6,303,357	6,303,358	12,545,250	3	50
6	494	...24,700	IUL	IULGB.....	D 1-1.....	dex	06/15/2016.	CME..... KJNXBSWZVIKEX4NFOL81	03/15/2016.	..1,977.1928	..2,051.5000	(91,390)	.....	.....	.....	.....	.....1,835,388	1,835,388	2,771,625	3	50
M6	715	...35,750	MSCI EAFE Mini Index FIA.....	FIAGB.....	D 1-1.....	dex	06/15/2016.	ICE..... 549300HWWR1D8OTS2G29	03/15/2016.	..1,602.5904	..1,625.5000	(611,325)	.....	.....	.....	.....	.....819,018	819,018	357,500	3	50
M6	227	4,540	Contract	IULGB.....	D 1-1.....	dex	06/15/2016.	CME..... KJNXBSWZVIKEX4NFOL81	03/15/2016.	..4,289.4589	..4,476.2500	(26,105)	.....	.....	.....	.....	.....848,032	848,032	664,475	3	20
12829999. Total-Long Futures-Hedging Other.....												(1,176,344)	0	0	0	0	10,537,354	10,537,354	17,270,950	XXX	XXX
1329999. Total-Long Futures.....												(1,176,344)	0	0	0	0	10,537,354	10,537,354	17,270,950	XXX	XXX
1409999. Total-Hedging Other.....												(1,176,344)	0	0	0	0	10,537,354	10,537,354	17,270,950	XXX	XXX
1449999. TOTAL.....												(1,176,344)	0	0	0	0	10,537,354	10,537,354	17,270,950	XXX	XXX

																	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Broker Name																			
Bank of America																	12,412,400	4,858,550	17,270,950
Total Net Cash Deposits.....																	12,412,400	4,858,550	17,270,950

(a)

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

QE07

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12	
				5	6	7	8	9	10			
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure	
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	17,270,950	.....	.....17,270,950	.....	.....(1,176,344)	(1,176,344)	17,270,950	17,270,950	
NAIC 1 Designation												
Bank of America Corp.....	B4TYDEB6GKMZO031MB27	Y.....	Y.....	.....	.....199,641	.....	.....199,641	199,641	.....	.....199,641	0	
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	Y.....	Y.....	500,000	227,742	.....	.....0	227,742	.....	.....0	0	
Citibank NA.....	E57ODZWZ7FF32TWEFA76	Y.....	Y.....	2,527,000	1,434,000	(776,435)	0	3,206,515	(1,141,585)	0	1,920,206	50,771
Goldman Sachs Group.....	FOR8UP27PHTHYVLBNG30	Y.....	Y.....	3,323,000	3,401,331		78,331	3,401,331		78,331		0
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804...	Y.....	Y.....			(235,400)	0		(621,716)	0	399,099	163,699
JPMorgan Chase & Co.....	7H6GLXDRUGQFU57RNE97	Y.....	Y.....	112,237,000	109,588,907		0	109,799,917	(64,572)	0	704,326	0
Morgan Stanley & Co International Ltd.....	4PQUHN3JPFGFNF3BB653.	Y.....	Y.....	2,168,000	2,216,734		48,734	2,216,734		48,734		0
Societe Generale.....	O2RNE8IBXP4R0TD8PU41..	Y.....	Y.....	784,000	951,986		167,986	951,986		167,986		0
UBS AG.....	BFM8T61CT2L1QCEMIK50..	Y.....	Y.....		7,847	(0)	7,847	7,847		7,847		0
Wells Fargo & Co.....	KB1H1DSPRFMYMCUFXT09	Y.....	Y.....		753,920		753,920	753,920		753,920		0
0299999. Total NAIC 1 Designation.....			121,539,000	118,782,108	(1,011,835)	1,256,459	120,765,634	(1,827,873)	1,256,459	3,023,632	214,470	
NAIC 2 Designation												
Citigroup Fin Products Inc.....	MBNUM2BPBDO7JBLYG310	Y.....	Y.....	856,000	896,261		40,261	896,261		40,261		0
Merrill Lynch Capital Svcs.....	GDWTXX036O1TB7DW3U69	Y.....	Y.....	4,467,000	3,517,500		0	3,910,986		0	611,428	0
0399999. Total NAIC 2 Designation.....			5,323,000	4,413,761	0	40,261	4,807,246	0	40,261	611,428	0	
0999999. Gross Totals.....			126,862,000	140,466,819	(1,011,835)	18,567,670	125,572,880	(3,004,217)	120,376	20,906,010	17,485,420	
1. Offset per SSAP No. 64.....												
2. Net after right of offset per SSAP No. 64.....				140,466,819	(1,011,835)							

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.....	932,100		932,100		I.....
CME - Futures.....	KJNXBSWZVIKEX4NFOL81...	CASH.....	CASH.....	15,981,350		15,981,350		I.....
ICE - Futures.....	549300HWWR1D8OTS2G29...	CASH.....	CASH.....	357,500		357,500		I.....
HSBC - OTC.....	1IE8VN30JCEQV1H4R804....	CASH.....	CASH.....	420,000		420,000		V.....
0199999. Totals.....				17,690,950	0	17,690,950	XXX	XXX
Collateral Pledged to Reporting Entity								
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83	CASH.....	CASH.....	500,000		XXX		V.....
Citigroup Fin Products Inc - OTC.....	MBNUM2BPBDO7JBLYG310.	CASH.....	CASH.....	856,000		XXX		V.....
Citibank NA - OTC.....	E57ODZWZ7FF32TWEFA76..	CASH.....	CASH.....	2,527,000		XXX		V.....
Goldman Sachs Group - OTC.....	FOR8UP27PHTHYVLBNG30..	CASH.....	CASH.....	3,323,000		XXX		V.....
JPMorgan Chase & Co - OTC.....	7H6GLXDRUGQFU57RNE97.	CASH.....	CASH.....	112,237,000		XXX		V.....
Merrill Lynch Capital Svs - OTC.....	GDWTXX036O1TB7DW3U69.	CASH.....	CASH.....	4,467,000		XXX		V.....
Morgan Stanley & Co International Ltd - OTC.....	4PQUHN3JPFGFNF3BB653...	CASH.....	CASH.....	2,168,000		XXX		V.....
SOCIETE GENERALE - OTC.....	O2RNE8IBXP4R0TD8PU41...	CASH.....	CASH.....	784,000		XXX		V.....
0299999. Totals.....				126,862,000	0	XXX	XXX	XXX

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
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 (Schedle E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY.....	.....	.....	.....73,268,923	73,268,923	04/01/2016...
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....	.....	.....	.....73,268,923	73,268,923	XXX
9999999.	Totals.....	.....	.....	.....73,268,923	73,268,923	XXX

General Interrogatories:

1. Total activity for the year: Fair Value \$.....14,736,116 Book/Adjusted Carrying Value \$.....14,736,116
2. Average balance for the year: Fair Value \$.....62,980,021 Book/Adjusted Carrying Value \$.....62,980,021
3. 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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DL - PART 2
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

General Interrogatories:

1. Total 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	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of New York Mellon New York, NY					369,008	142,242	237,037	XXX
JPMorgan Chase New York, NY					15,817,124	22,153,271	14,789,680	XXX
US Bank Minneapolis, MN					601,031	580,366	839,874	XXX
0199998. Deposits in.....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			1,193	524	207	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	16,788,356	22,876,403	15,866,798	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	16,788,356	22,876,403	15,866,798	XXX
0599999. Total Cash.....	XXX	XXX	0	0	16,788,356	22,876,403	15,866,798	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE



Trusteed Surplus Statement

AFFIDAVIT OF U.S. MANAGERS, GENERAL AGENTS OR ATTORNEYS

_____ being duly sworn, says that he/she is the _____ of the _____, a corporation organized under the laws of _____, entered to transact business in the United States through the State of _____, that this trustee surplus statement together with its related schedules appended hereto is a true statement of the trustee surplus of said corporation, that the several items of assets, as hereinafter enumerated, are the absolute property of said corporation, free and clear from any liens or claims thereon, except as hereinafter stated, and that each and all of the hereinafter mentioned assets are held in the United States by Insurance Departments and Officers of the various States of the United States and Trustees as hereinafter indicated, and that the assets, liabilities and deductions therefrom reported in this statement are in accordance with the instructions accompanying this statement.

Subscribed and sworn to before me this _____ day of _____ A.D., 2016

AFFIDAVIT OF TRUSTEE – SCHEDULE B

_____ being sworn, say that it is the Trustee of the _____, a corporation organized under the laws of _____, entered to transact business in the United States through the State of _____, located at _____, that the assets listed in Schedule B of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors within the United States.

Subscribed and sworn to before me this _____ day of _____ A.D., 2016

AFFIDAVIT OF TRUSTEE – SCHEDULE C

_____ being sworn, say that it is the Trustee of the _____, a corporation organized under the laws of _____, entered to transact business in the United States through the State of _____, located at _____, that the assets listed in Schedule C of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors within the United States.

Subscribed and sworn to before me this _____ day of _____ A.D., 2016

AFFIDAVIT OF TRUSTEE – SCHEDULE D

_____ being sworn, say that it is the Trustee of the _____, a corporation organized under the laws of _____, entered to transact business in the United States through the State of _____, located at _____, that the assets listed in Schedule D of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors within the United States.

Subscribed and sworn to before me this _____ day of _____ A.D., 2016

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
Trusted Surplus Statement (Continued)

Assets

Schedule A - Deposits with State Officers (Excluding Special Deposits)

1 Line Number	2 Description	3 Admitted Asset Value	4 Par Value	5 Fair Value
1.01				
1.02				
1.03				
1.04				
1.05				
1.06				
1.07				
1.08				
1.09				
1.10				
1.11				
1.12				
1.13				
1.14				
1.15				
1.98	Accrued Investment Income.....	.....	XXX.....	XXX.....
1.99	Totals.....	0	0	0

Schedule B - Deposits with United States Trustee

Line Number	Description	3 Admitted Asset Value	4 Par Value	5 Fair Value
2.01	Cash.....	.....	.....	.....
2.02	Bonds.....	.....	.....	.....
2.03	Preferred Stock.....	.....	.....	.....
2.04	Common Stock.....	.....	.....	.....
2.05	Mortgage Loans on Real Estate.....	.....	.....	.....
2.06	Real Estate.....	.....	.....	.....
2.07	Short-Term Investments.....	.....	.....	.....
2.08	Other Invested Assets.....	.....	.....	.....
2.09	Miscellaneous Assets not included in any of the above categories.....	.....	.....	.....
2.98	Accrued Investment Income.....	.....	XXX.....	XXX.....
2.99	Totals.....	0	0	0

NONE

Schedule C - Deposits with United States Trustee

Line Number	Description	3 Admitted Asset Value	4 Par Value	5 Fair Value
3.01	Cash.....	.....	.....	.....
3.02	Bonds.....	.....	.....	.....
3.03	Preferred Stock.....	.....	.....	.....
3.04	Common Stock.....	.....	.....	.....
3.05	Mortgage Loans on Real Estate.....	.....	.....	.....
3.06	Real Estate.....	.....	.....	.....
3.07	Short-Term Investments.....	.....	.....	.....
3.08	Other Invested Assets.....	.....	.....	.....
3.09	Miscellaneous Assets not included in any of the above categories.....	.....	.....	.....
3.98	Accrued Investment Income.....	.....	XXX.....	XXX.....
3.99	Totals.....	0	0	0

Schedule D - Deposits with United States Trustee

Line Number	Description	3 Admitted Asset Value	4 Par Value	5 Fair Value
4.01	Cash.....	.....	.....	.....
4.02	Bonds.....	.....	.....	.....
4.03	Preferred Stock.....	.....	.....	.....
4.04	Common Stock.....	.....	.....	.....
4.05	Mortgage Loans on Real Estate.....	.....	.....	.....
4.06	Real Estate.....	.....	.....	.....
4.07	Short-Term Investments.....	.....	.....	.....
4.08	Other Invested Assets.....	.....	.....	.....
4.09	Miscellaneous Assets not included in any of the above categories.....	.....	.....	.....
4.98	Accrued Investment Income.....	.....	XXX.....	XXX.....
4.99	Totals.....	0	0	0

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
Trusted Surplus Statement (Continued)

Liabilities and Trusted Surplus

		1
		Current Quarter
1. Total liabilities.....		0
ADDITIONS TO LIABILITIES:		
2. Aggregate write-ins for additions to liabilities.....		0
3. Totals (Lines 1 + 2).....		0
DEDUCTIONS FROM LIABILITIES:		
4. Amounts Recoverable From Reinsurers:		
4.1 Authorized Companies.....	0	
4.2 Unauthorized Companies.....	0	
4.3 Certified Companies.....	0	
5. Special State Deposits, not exceeding net liabilities carried:		
5.1 Special State Deposits (submit schedule).....	0	
5.2 Accrued interest on special state deposits.....	0	
6. Life insurance premiums and annuity considerations deferred and uncollected.....	0	
7. Accident and health premiums due and unpaid.....	0	
8. Contract loans and premium notes:		
8.1 Contract loans not exceeding reserves carried on such policies.....	0	
8.2 Premium notes.....	0	
8.3 Interest due and accrued on contract loans and premium notes.....	0	
9. Aggregate write-ins for other deductions from liabilities.....	0	
10. Total Deductions (Lines 4.1 thru 9).....		0
11. Total Adjusted Liabilities (Line 3 minus Line 10).....		0
12. Trusted Surplus.....		0
13. Total.....		0

NONE

DETAILS OF WRITE-INS		
0201.		
0202.		
0203.		
0298. Summary of remaining write-ins for Line 2 from overflow page.....		0
0299. Totals (Lines 0201 thru 0203 plus 0298) (Line 2 above).....		0
0901.		
0902.		
0903.		
0998. Summary of remaining write-ins for Line 9 from overflow page.....		0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....		0

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
Overflow Page for Write-Ins

NONE



MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code.....0140

NAIC Company Code.....92657

	Individual Coverage		Group Coverage		5
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash
1. Premiums collected.....		XXX		XXX	0
2. Earned premiums.....		XXX		XXX	XXX
3. Claims paid.....		XXX		XXX	0
4. Claims incurred.....		XXX		XXX	XXX
5. Reinsurance coverage and low income cost sharing - claims paid net of reimbursements applied (a).....	XXX		XXX		0
6. Aggregate policy reserves - change.....		XXX		XXX	XXX
7. Expenses paid.....		XXX		XXX	0
8. Expenses incurred.....		XXX		XXX	XXX
9. Underwriting gain or loss.....	0	XXX	0	XXX	XXX
10. Cash flow results.....	XXX	XXX	XXX	XXX	0

(a) Uninsured Receivable/Payable with CMS at End of Quarter \$.....0 due from CMS or \$.....0 due to CMS.